

Chapter 5. — Dimension of the space of linear superpositions

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CHAPTER 5. — DIMENSION OF THE SPACE OF LINEAR SUPERPOSITIONS

In this chapter we present a calculation of the functional dimension of the space of functions representable by means of linear superpositions and prove that a representation of analytic functions by means superpositions of smooth functions can not be stable.

§ 1. (ε, δ) -entropy and the “dimension” of function spaces

Let G_n be a closed region of n -dimensional euclidean space, and $C(G_n)$ the space of all functions continuous in G_n . Two functions $f_1(x), f_2(x) \in C(G_n)$ are called (ε, δ) -distinguishable if there exists an n -dimensional closed sphere $S_\delta \subset G_n$ of radius δ such that

$$\min_{x \in S_\delta} |f_1(x) - f_2(x)| \geq \varepsilon.$$

Let $F \subset C(G_n)$ be a set of continuous functions. A subset $K \subset F$ is called (ε, δ) -distinguishable if any two of its elements are (ε, δ) -distinguishable. We denote by $N_{\varepsilon, \delta}(F)$ the maximum number of elements in an (ε, δ) -distinguishable subset of F .

Definition 5.1.1. The number $H_{\varepsilon, \delta}(F) = \log_2 N_{\varepsilon, \delta}(F)$, by analogy with the definition of ε -entropy, is called the (ε, δ) -entropy of F .

Let $f_0 \in F$. We denote by $F_{\lambda \varepsilon}(f_0)$ the set of functions $f \in F$ such that $|f(x) - f_0(x)| \leq \lambda \varepsilon$. It follows immediately from the definition that the expression $\lim_{\delta \rightarrow 0} \lim_{\varepsilon \rightarrow 0} \frac{\log_2 H_{\varepsilon, \delta}(F_{\lambda \varepsilon}(f_0))}{\log_2 \delta}$ as a function of λ does not decrease as $\lambda \rightarrow \infty$.

Definition 5.1.2. The number

$$r(F, f_0) = \lim_{\lambda \rightarrow \infty} \lim_{\delta \rightarrow 0} \lim_{\varepsilon \rightarrow 0} \frac{\log_2 H_{\varepsilon, \delta}(F_{\lambda \varepsilon}(f_0))}{\log_2 \delta}$$

is called the functional “dimension” of F at f_0 . The number $r(F) = \sup (F, f_0)$ is called the functional “dimension” of F .

The functional “dimension” $r(F)$ of a set of functions $F \subset C(G_n)$ has the following properties.

5.1.1. Let $\Phi \subset F$ be a set of functions. Then $r(\Phi) \leq r(F)$. Moreover, if Φ is everywhere dense in F in the uniform metric, then $r(\Phi) = r(F)$.

Proof. The first part of the assertion follows immediately from the definition. For a proof of the second part it is sufficient to show that $r(\Phi, \varphi_0) \geq r(F, \varphi_0)$ for any element $\varphi_0 \in \Phi$. Suppose that the functions f_1, \dots, f_N from a $(2\varepsilon, \delta)$ -distinguishable subset of $F_{\lambda\varepsilon}(\varphi_0)$. Since Φ is everywhere dense in F , there exist functions $\varphi_1, \dots, \varphi_N \in \Phi$ such that $\max_{x \in G_n} |f_i(x) - \varphi_i(x)| \leq \min\left(\frac{\varepsilon}{2}, \lambda\varepsilon\right)$ ($i = 1, 2, \dots, N$). These functions form an (ε, δ) -distinguishable subset of $F_{2\lambda\varepsilon}(\varphi_0)$. Consequently $N_{\varepsilon, \delta}(\Phi_{2\lambda\varepsilon}(\varphi_0)) \geq N_{2\varepsilon, \delta}(F_{\lambda\varepsilon}(\varphi_0))$. Hence $r(\Phi, \varphi_0) \geq r(F, \varphi_0)$.

5.1.2. For any set $F \subset C(G_n)$ we have $r(F) \leq n$.

Proof. Suppose that $f_0 \in F$ and f_1, f_2, \dots, f_p is a maximal set (with respect to p) of pairwise (ε, δ) -distinguishable functions of $F_{\lambda\varepsilon}(f_0)$. Let $\sigma_1, \sigma_2, \dots, \sigma_q$ be a maximal set (with respect to q) of spheres of radius $\delta/3$ in G_n , such that no two of them have common interior points. Then any pair of functions $f_i(x)$ and $f_j(x)$ of the given set satisfies on at least one of the spheres σ_l the inequality $\min_{x \in \sigma_l} |f_i(x) - f_j(x)| \geq \varepsilon$. For the functions $f_i(x)$ and $f_j(x)$ satisfy on some sphere $S_\delta \subset G_n$ the inequality $\min_{x \in S_\delta} |f_i(x) - f_j(x)| \geq \varepsilon$. Since q is maximal, it follows that one of the spheres $\sigma_l \subset S_\delta$. Consequently on this sphere the inequality we need is satisfied. We denote by a_l the centre of the sphere σ_l ($l = 1, 2, \dots, q$). Every set of functions $f_{i_1}, f_{i_2}, \dots, f_{i_r}$ each pair of which has values differing by not less than ε at one and the same point consists of a number $r \leq 2\lambda + 1$ of functions. (All functions are taken from the set indicated above.) Since every pair of functions $f_i(x)$ and $f_j(x)$ has values differing by not less than ε at one of the points a_l at least, we have $p \leq 2\lambda + 1$. But since the spheres $\{\sigma_i\}$ do not intersect, $q \leq C/\delta^n$, where C is a constant depending only on n . Consequently,

$$r(F, f_0) \leq \lim_{\lambda \rightarrow \infty} \lim_{\delta \rightarrow 0} \lim_{\varepsilon \rightarrow 0} \frac{\log_2 \log_2 (2\lambda + 1)^{\frac{C}{\delta^n}}}{\log_2 \delta} = n.$$

5.1.3. If F is everywhere dense (in the uniform metric) in the space $C(G_n)$, then $r(F) = n$. In particular $r(C(G_n)) = n$.

Proof. By 5.1.1 and 5.1.2 it is sufficient to show that $r(C(G_n)) \geq n$. We denote by $C_\varepsilon(G_n)$ the set of all $f(x) \in C(G_n)$ for which $\max_{x \in G_n} |f(x)| \leq \varepsilon$. Let $\theta > 0$ be a constant such that for any $\delta > 0$ we can find $H = [\theta/\delta^n]$ closed and pairwise non-intersecting spheres $\sigma_1, \sigma_2, \dots, \sigma_H$ of radius δ in G_n . For any system of numbers $\{\alpha_i\}$ ($\alpha_i = \pm 1, i = 1, 2, \dots, H$) we construct a function $f_{\{\alpha_i\}}(x) \in C_\varepsilon(G_n)$ such that $f_{\{\alpha_i\}}(x) = \alpha_i \varepsilon$ for $x \in \sigma_i$ ($i = 1, 2, \dots, H$). These functions are obviously pairwise (ε, δ) -distinguishable. The number of functions $f_{\{\alpha_i\}}(x)$ for all possible sets $\{\alpha_i\}$ is equal to 2^H . Consequently $H_{\varepsilon, \delta}(C_\varepsilon(G_n)) \geq H = [\theta/\delta^n]$. Hence $r(C(G)) \geq n$.

COROLLARY 5.1.1. *The space of all polynomials in n variables has functional "dimension" n .*

In the same way, the following properties are easily proved.

5.1.4. Let G_n^1 and G_n^2 be two non-intersecting closed regions in n -dimensional space, and $F(G_n^1 \cup G_n^2)$ a space of functions, defined and continuous on $G_n^1 \cup G_n^2$. Denote by $F(G_n^1)$ the space of all functions $\varphi(x)$, defined on the set G_n^1 , for which there exists a function $\Phi(x) \in F(G_n^1 \cup G_n^2)$ such that $\varphi(x) \equiv \Phi(x)$ for $x \in G_n^1$. The space $F(G_n^2)$ is defined similarly. Then

$$r(F(G_n^1 \cup G_n^2)) = \max \{ r(F(G_n^1)); r(F(G_n^2)) \}.$$

5.1.5. If F is a linear space, then $r(F) = r(F, f_0)$ for any function $f_0 \in F$. If F is a finite-dimensional linear space, then $r(F) = 0$.

5.1.6. Let F be a linear metric space with metric $\rho(\varphi, \psi)$ between a pair of functions $\varphi, \psi \in F$. We denote by $F(\rho_0)$ the set of all those functions $\varphi \in F$ for which $\rho(\varphi, 0) \leq \rho_0$. Then $r(F) = r(F(\rho_0))$.

COROLLARY 5.1.2. *The set of all polynomials in n variables whose partial derivatives of order p , for any $p = 1, 2, \dots$, are bounded by a constant $0 < K_p < \infty$ has functional "dimension" n .*

5.1.7. Let F be a complete linear metric space and $F = \bigcup_{i=1}^{\infty} F_i$, where $\{F_i\}$ are sets of continuous functions. Then $r(F) = \max_i r(F_i)$.

We now write down the main result on the functional "dimension" of a set of linear superpositions.

5.1.8. Let $q_i = q_i(x_1, x_2, \dots, x_n)$ be continuously differentiable functions of n variables, and $p_i = p_i(x_1, x_2, \dots, x_n)$ continuous functions of n variables ($i = 1, 2, \dots, N$). We denote by $F(G_n, \{p_i\}, \{q_i\})$ the set of super-

positions of the form $\sum_{i=1}^N p_i(x_1, x_2, \dots, x_n) f_i(q_i(x_1, x_2, \dots, x_n))$, where $(x_1, x_2, \dots, x_n) \in G_n$, and $\{f_i(t)\}$ are arbitrary continuous functions of one variable. Then in any region D_n there exists a closed subregion $G_n \subset D_n$ such that

$$r(F(G_n, \{p_i\}, \{q_i\})) \leq 1.$$

For ease of presentation we limit the proof to the case $n = 2$ (§ 3). It is interesting to compare the result 5.1.8 with the following proposition.

$$5.1.9. \text{ Let } \alpha_i(x_1, x_2, \dots, x_n) = \sum_{j=1}^n \alpha_{ij}(x_j) \quad (i = 1, 2, \dots, 2n+1)$$

be the continuous functions involved in Kolmogorov's formula (I). We denote by $\psi(G_n, \alpha_i)$ the space of all functions of the form $\psi(\alpha_i(x_1, x_2, \dots, x_n))$, where $\psi(t)$ is an arbitrary continuous function of one variable and $(x_1, x_2, \dots, x_n) \in G_n$. Then for any i and every region G_n , $r(\psi(G_n, \alpha_i)) = n$ (see 5.1.7).

Let $p_i(x_1, x_2, \dots, x_n)$ be fixed continuous functions of n variables, $q_{1,i}(x_1, x_2, \dots, x_n)$, $q_{2,i}(x_1, x_2, \dots, x_n)$, ..., $q_{k,i}(x_1, x_2, \dots, x_n)$ fixed continuously differentiable functions of n variables, and $f_i(t_1, t_2, \dots, t_k)$ arbitrary continuous functions of k variables, $k < n$ ($i = 1, 2, \dots, N$). One would expect that the set of superpositions of the form (V) (see Chapter I) has functional "dimension" not greater than k . However, in this direction, only the following partial result has so far been proved.

5.1.10. Denote by $F(\lambda, G_n, \{p_i\}, \{q_{1,i}\}, \dots, \{q_{k,i}\})$ the set of all those continuous functions $\varphi(x_1, x_2, \dots, x_n)$ for which there exist continuous functions $\{f_i(t_1, t_2, \dots, t_k)\}$ such that in G_n .

$$\begin{aligned} & \varphi(x_1, x_2, \dots, x_n) \\ &= \sum_{i=1}^N p_i(x_1, x_2, \dots, x_n) f_i(q_{1,i}(x_1, x_2, \dots, x_n), \dots, q_{k,i}(x_1, x_2, \dots, x_n)) \end{aligned}$$

and

$$\max_i \sup_{(t_1, t_2, \dots, t_k)} |f_i(t_1, t_2, \dots, t_k)| \leq \lambda \sup_{(x_1, x_2, \dots, x_n) \in G_n} |\varphi(x_1, x_2, \dots, x_n)|$$

Then, for any $\lambda < \infty$, in any region D_n there exists a closed subregion $G_n \subset D_n$ such that

$$r(F(\lambda, G_n, \{p_i\}, \{q_{1,i}\}, \dots, \{q_{k,i}\}), 0) \leq k.$$

From the last result and Banach's open mapping theorem there follows

COROLLARY 5.1.3. For any continuous functions p_i and continuously differentiable functions $q_{1,i}, q_{2,i}, \dots, q_{k,i}, k < n$ ($i = 1, 2, \dots, N$) and every region G_n there exists a continuous function that is not equal in G_n to any superposition of the form (V).

§ 2. (ε, δ) -entropy of the set of linear superpositions

We denote by $S(\delta, z)$ the disc of radius δ with centre at z . Let $p(z) = p(x, y)$ and $q(z) = q(x, y)$ be functions defined in a closed region G of the x, y -plane and having the properties:

- a) $p(x, y), \frac{\partial q(x, y)}{\partial x}, \frac{\partial q(x, y)}{\partial y}$ are continuous in G and have modulus of continuity $\omega(\delta)$,
- b) the inequalities $0 < \gamma \leq |\text{grad}[q(r)]| \leq \frac{1}{\gamma}$ and $|p(z)| \leq \frac{1}{\gamma}$, where γ is some constant, are satisfied everywhere in G .

LEMMA 5.2.1. Let $S(\delta, z) \subset G$ and let $\mu_q(t)$ be the function equal to $2 \sqrt{\delta^2 - (t - q(z))^2} |\text{grad}[q(z)]|^{-2}$ on

$$q(z) - \delta |\text{grad}[q(z)]| \leq t \leq q(z) + \delta |\text{grad}[q(z)]|$$

and equal to zero elsewhere. Then

$$\int_{-\infty}^{\infty} |\mu_q(t) - h_1(e(q, t) \cap S(\delta, z))| dt \leq c_1(\gamma) \omega(\delta) \delta^2,$$

where $c_1(\gamma)$ is a constant depending only on γ .

Proof. Let $[a, b] \subset e(q, t) \cap S(\delta, z)$ be the segment of the level curve $e(q, t)$, endpoints a and b , lying on the boundary of $S(\delta, z)$; $[z, a]$ and $[z, b]$ the vectors with origin at z and endpoints at a and b , respectively;

$$\alpha_1 = \gamma(\overrightarrow{[z, a]}, \text{grad}[q(z)]), \alpha_2 = \gamma(\overrightarrow{[z, b]}, \text{grad}[q(z)]).$$

We have

$$\begin{aligned} |t - q(z)| &= |q(a) - q(z)| = \left| \int_{s \in [z, a]} \frac{\partial q}{\partial s} ds \right| \\ &= \delta \cos \alpha_1 |\text{grad}[q(z)]| (1 + O(1) \omega(\delta)) \end{aligned}$$

Hence

$$\delta \sin \alpha_1 = \sqrt{\delta^2 - (t - q(z) + o(\gamma) \delta \omega(\delta))^2} \left| \operatorname{grad} [q(z)] \right|^{-2}$$

and similarly

$$\delta \sin \alpha_2 = \sqrt{\delta^2 - (t - q(z) + o(\gamma) \delta \omega(\delta))^2} \left| \operatorname{grad} [q(z)] \right|^{-2}$$

By b) the size of the angle swept out by the tangent vector to the level curve $e(q, t)$ on moving along $[a, b]$ does not exceed $C_2(\gamma) \omega(\delta)$. Therefore

$$\begin{aligned} h_1([a, b]) &= \delta (\sin \alpha_1 + \sin \alpha_2) (1 + o(\gamma) \omega(\delta)) \\ &= 2 \sqrt{\delta^2 - (t - q(z) + o(\gamma) \delta \omega(\delta))^2} \left| \operatorname{grad} [q(z)] \right|^{-2} + o(\gamma) \delta \omega(\delta). \end{aligned}$$

If $\alpha_1 \geq C_3(\gamma) \omega(\delta)$ (C_3 is a sufficiently large constant), then $[a, b] = e(q, t) \cap S(\delta, z)$. Consequently, for

$$|t - q(z)| \leq \theta = \delta \cos [C_3 \omega(\delta)] \left| \operatorname{grad} [q(z)] \right| \times (1 + o(1) \omega(\delta))$$

we have $h_1(e(q, t) \cap S(\delta, z)) = h_1([a, b])$. Since for every t (by b))

$$h_1(e(q, t) \cap S(\delta, z)) \leq C_4(\gamma) \delta (1 + \omega(\delta)),$$

we have

$$\begin{aligned} &\int_{-\infty}^{\infty} |h_1(e(q, t) \cap S(\delta, z)) - \mu_q(t)| dt = \\ &= \int_{q(z) - \theta}^{q(z) + \theta} |h_1(e(q, t) \cap S(\delta, z)) - \mu_q(t)| dt + o(\gamma) \delta^2 \omega(\delta). \end{aligned}$$

We now estimate

$$\begin{aligned} &\int_{q(z) - \theta}^{q(z) + \theta} |h_1(e(q, t) \cap S(\delta, z)) - \mu_q(t)| dt = \\ &= \int_{q(z) - \theta}^{q(z) + \theta} |h_1([a, b]) - \mu_q(t)| dt \leq \\ &\leq 2 \int_{q(z) - \theta}^{q(z) + \theta} (\sqrt{\delta^2 - (t - q(z) + o(\gamma) \delta \omega(\delta))^2} \left| \operatorname{grad} [q(z)] \right|^{-2} \\ &\quad - \sqrt{\delta^2 - (t - q(z))^2} \left| \operatorname{grad} [q(z)] \right|^{-2}) dt + o(\gamma) \delta^2 \omega(\delta) \\ &= o(\gamma) \delta^2 \omega(\delta) \int_{-1}^1 \frac{d\tau}{\sqrt{1 - \tau^2}} + o(\gamma) \delta^2 \omega(\delta) = o(\gamma) \delta^2 \omega(\delta). \end{aligned}$$

Here we have the mean value theorem. This proves the lemma.

LEMMA 5.2.2. Let $p(z), q(z)$ satisfy conditions a) and b); $S(\delta, z) \subset G$; let $f(t)$ be an arbitrary continuous function, uniformly bounded in modulus by the constant m . Then

$$\begin{aligned} & \iint_{(u,v) \in S(\delta, z)} p(u, v) f(q(u, v)) du dv \\ &= p(z) \left| \operatorname{grad} [q(z)] \right|^{-1} \int_{-\infty}^{\infty} f(t) \mu_q(t) dt + \lambda(z) m \delta^2 \omega(\delta), \end{aligned}$$

where $|\lambda(z)| \leq C_5(\gamma)$.

Proof. Using a) and b) and Lemma 5.2.1 we have

$$\begin{aligned} & \int_{S(\delta, z)} p(u, v) f(q(u, v)) du dv \\ &= p(z) \iint_{(u,v) \in S(\delta, z)} f(q(u, v)) du dv + O(1) m \delta^2 \omega(\delta) \\ &= p(z) \int_{-\infty}^{\infty} \left\{ f(t) \int_{s \in e(q, t) \cap S(\delta, z)} \left| \operatorname{grad} [q(s)] \right|^{-2} ds \right\} dt + O(1) m \delta^2 \omega(\delta) \\ &= p(z) \left| \operatorname{grad} [q(z)] \right|^{-1} \int_{-\infty}^{\infty} \left\{ f(t) \int_{s \in e(q, t) \cap S(\delta, z)} ds \right\} dt + O(\gamma) m \delta^2 \omega(\delta) \\ &= p(z) \left| \operatorname{grad} [q(z)] \right|^{-2} \int_{-\infty}^{\infty} f(t) h_1(e(q, t) \cap S(\delta, z)) dt + O(\gamma) m \delta^2 \omega(\delta) \\ &= p(z) \left| \operatorname{grad} [q(z)] \right|^{-1} \int_{-\infty}^{\infty} f(t) \mu_q(t) dt + O(\gamma) m \delta^2 \omega(\delta). \end{aligned}$$

This proves the lemma.

LEMMA 5.2.3. Suppose that a number $\alpha > 0$ and functions $p(z), q(z), f(t)$ satisfying the conditions of Lemma 5.2.2. are given. If for every integer k such that

$$\min_{z \in G} q(z) \leq t_k = k \delta \frac{\alpha}{m} \leq \max_{z \in G} q(z)$$

and any integer l such that

$$\min_{z \in G} \left| \operatorname{grad} [q(z)] \right| \leq t'_l = l \frac{\alpha}{m} \leq \max_{z \in G} \left| \operatorname{grad} [q(z)] \right|,$$

the inequality

$$\left| \int_{t_k - t'_l \delta}^{t_k + t'_l \delta} f(t) \sqrt{\delta^2 - \left(\frac{t - t_k}{t'_l} \right)^2} dt \right| \leq \alpha \delta^2$$

is satisfied, then for every disc $S(\delta, z) \subset G$

$$\left| \iint_{(u,v) \in S(\delta, z)} p(u, v) f(q(u, v)) du dv \right| \leq c_6(\gamma) (\alpha \delta^2 + m \delta^2 \omega(\delta)).$$

Proof. Suppose that a disc $S(\delta, z) \subset G$ is given. By the condition of the lemma there are integers k and l such that $|q(z) - t_k| \leq \delta \alpha / m$ and $||\text{grad}[q(z)]| - t'_l| \leq \alpha / m$. From Lemma 5.2.2 we obtain

$$\begin{aligned} \left| \iint_{(u,v) \in S(\delta, z)} p(u, v) f(q(u, v)) du dv \right| &\leq \frac{|p(z)|}{|\text{grad}[q(z)]|} \left| \int_{-\infty}^{\infty} f(t) \mu_q(t) dt \right| \\ &+ c_5(\gamma) m \delta^2 \omega(\delta) \leq \frac{2}{\gamma^2} \left| \int_{\substack{q(z) + \delta |\text{grad}[q(z)]| \\ - \delta |\text{grad}[q(z)]|}} f(t) \sqrt{\delta^2 - \frac{(t - q(z))^2}{|\text{grad}[q(z)]|^2}} dt \right| \\ &- \int_{t_k - t'_l \delta}^{t_k + t'_l \delta} f(t) \sqrt{\delta^2 - \left(\frac{t - t_k}{t'_l}\right)^2} dt \Bigg| + \frac{2}{\gamma^2} \alpha \delta^2 + c_5(\gamma) m \delta^2 \omega(\delta) \leq \end{aligned}$$

(by the mean value theorem)

$$\begin{aligned} &\leq \frac{2}{\gamma^2} \alpha \delta^2 + c_5(\gamma) m \delta^2 \omega(\delta) + \frac{2}{\gamma^2} \left(\int_{-1}^1 \frac{\delta m d\tau}{\sqrt{1 - \tau^2}} \right) \delta \frac{\alpha}{m} \\ &+ \frac{2}{\gamma^2} \left(\int_{-1}^1 \frac{\delta^2 m d\tau}{\sqrt{1 - \tau^2}} \right) \frac{\alpha}{m} \leq c_6(\gamma) (\alpha \delta^2 + m \delta^2 \omega(\delta)). \end{aligned}$$

This proves the lemma.

We denote by $F_m = F_m(D; p_1, p_2, \dots, p_N; q_1, q_2, \dots, q_N)$ the set of superpositions of the form

$$f(x, y) = \sum_{i=1}^N p_i(x, y) f_i(q_i(x, y)), \text{ where } \{p_i(x, y)\}$$

and $\{q_i(x, y)\}$ are fixed functions, defined in the closed region D of the x, y plane and satisfying conditions a) and b) with a constant γ not depending on i and $\{f_i(t)\}$ are arbitrary continuous functions, defined on $\{[a_i, b_i]\} = \{[\min_{z \in D} q_i(z); \max_{z \in D} q_i(z)]\}$ and uniformly bounded in modulus by the constant m .

THEOREM 5.2.1. *There exist constants A and B such that if $\varepsilon > Am\omega(\delta)$ then for the (ε, δ) -entropy of the set of functions F_m , $H_{\varepsilon, \delta}(F_m) \leq \frac{B}{\delta} \left(\frac{m}{\varepsilon}\right)^2$, where A and B depend only on γ , N and D .*

Proof. We put

$$R(f(z), \delta) = \max_{S(\delta, z) \subset D} \left| \frac{1}{\pi\delta^2} \iint_{(u, v) \in S(\delta, z)} f(u, v) dudv \right|.$$

We denote by $\mathcal{H}_{\varepsilon, \delta}(F_m)$ the ε -entropy of the space F_m , taking as the distance between the functions $f_1(z), f_2(z) \in F_m$ the number $R(f_1(z) - f_2(z), \delta)$. The inequality $H_{2\varepsilon, \delta}(F_m) \leq \mathcal{H}_{\varepsilon, \delta}(F_m)$ holds owing to the fact that if two functions $f_1(z)$ and $f_2(z)$ are (ε, δ) -distinguishable, then they are ε -distinguishable also in the sense of the metric $R(f_1(z) - f_2(z), \delta)$. We now estimate the value of $\mathcal{H}_{\varepsilon, \delta}(F_m)$. Let k and l be integers such that

$$\min_{z \in D} q_i(z) \leq t_k = k\delta \frac{\alpha}{m} \leq \max_{z \in D} q_i(z)$$

and

$$\min_{z \in D} |\text{grad } [q_i(z)]| \leq t'_l = l \frac{\alpha}{m} \leq \max_{z \in D} |\text{grad } [q_i(z)]|.$$

To compute the function

$$f_\delta(z) = \frac{1}{\pi\delta^2} \iint_{(u, v) \in S(\delta, z)} f(u, v) dudv,$$

where $f(x, y) \in F_m$, $S(\delta, z) \subset D$ to within ε , it is sufficient by Lemma 5.2.3 to give the values of

$$v_i(t_k, t'_l) = \frac{1}{\pi\delta^2} \int_{t_k - t'_l\delta}^{t_k + t'_l\delta} f_i(t) \sqrt{\delta^2 - \left(\frac{t - t_k}{t'_l}\right)^2} dt$$

to within $\alpha = \pi\varepsilon / (2NC_B(\gamma))$ and to assume that δ is small enough so that

$$\varepsilon > \frac{2NC_B(\gamma)m\omega(\delta)}{\pi} = A(\gamma, N)m\omega(\delta).$$

Since $|v_i(t_k, t'_l)| \leq C_1 m$, to write the numbers $v_i(t_k, t'_l)$ (i, k, l fixed) $\log_2(C_1 m/\alpha)$ binary digits are sufficient. Since

$$|v_i(t_{k+1}, t'_l) - v_i(t_k, t'_l)| \leq c_8 \frac{1}{\delta^2} \left(\int_{-1}^1 \frac{\delta m d\tau}{\sqrt{1-\tau^2}} \right) \delta \frac{\alpha}{m} = c_9(\gamma) \alpha$$

(here we again use the mean value theorem), to store the numbers $v_i(t_{k+1}, t'_l) - v_i(t_k, t'_l)$ to within α , $\log_2 C_9$ binary digits are sufficient. Therefore to write the numbers $v_i(t_k, t'_l)$ (i, l fixed; k any admissible number)

$C_{10}(\gamma) \left[\log_2 \frac{m}{\alpha} + (b_i - a_i) \frac{m}{\delta \alpha} \right] = \mathcal{H}_{i,l}$ binary digits are sufficient. Consequently the total number of digits sufficient to store all the numbers $v_i(t_k, t'_l)$ to within α , that is, to store the functions $f_\delta(z)$ to within ε , is

$$\mathcal{H} = \sum_{i,l} \mathcal{H}_{i,l} \leq N c_{10}(\gamma) \left[\log_2 \frac{m}{\alpha} + (b_i - a_i) \frac{m}{\delta \alpha} \right] \frac{1}{\gamma} \frac{m}{\alpha} \leq \frac{B(\gamma, N, D)}{\delta} \left(\frac{m}{\varepsilon} \right)^2.$$

This proves the theorem.

§ 3. Functional "dimension" of the space of linear superpositions

Suppose that continuous functions $p_i(x, y)$ and continuously differentiable functions $q_i(x, y)$ ($i=1, 2, \dots, N$) are fixed. Let G be a closed region of the x, y plane. We denote by $F = F(G, \{p_i\}, \{q_i\})$ the set of superpositions of the form $f(x, y) = \sum_{i=1}^N p_i(x, y) f_i(q_i(x, y))$, where $(x, y) \in G$ and $\{f_i(t)\}$ are arbitrary continuous functions of one variable. We are interested in the functional dimension of the set F .

THEOREM 5.3.1. *In every region D of the x, y plane there exists a closed subregion $G \subset D$ such that*

$$r(F(G, \{p_i\}, \{q_i\})) \leq 1.$$

Proof. By Theorem 4.5.1, in D there exists a closed subregion $G^* \subset D$ such that the set of superpositions $F(G^*, \{p_i\}, \{q_i\})$ is closed (in the uniform metric) in $C(G^*)$, and the functions $\{q_i(x, y)\}$ satisfy the condition: for any i , either $\text{grad}[q_i(x, y)] \neq 0$ on G^* or $q_i(x, y) \equiv \text{const}$ on G^* . We show that $r(F(G^*, \{p_i\}, \{q_i\})) \leq 1$. By Banach's open mapping theorem, there exists a constant K such that for any superposition

$$\sum_{i=1}^N p_i(x, y) f_i(q_i(x, y)) = f(x, y) \in F(G^*, \{p_i\}, \{q_i\}) \text{ there are con-}$$

tinuous functions $\{f_i^*(t)\}$, defined on the sets $\{q_i(G^*)\}$ and satisfying the conditions

$$8) \quad f(x, y) = \sum_{i=1}^N p_i(x, y) f_i^*(q_i(x, y)) \text{ for all } (x, y) \in G^* ;$$

$$9) \quad \max_i \max_{t \in q_i(G^*)} |f_i^*(t)| \geq K \max_{(x, y) \in G^*} |f(x, y)| .$$

Denote by $F_{\lambda\varepsilon} = F_{\lambda\varepsilon}(G^*, \{p_i\}, \{q_i\})$ the set of superpositions $f(x, y) \in F(G^*, \{p_i\}, \{q_i\})$ such that $\max_{(x, y) \in G^*} |f(x, y)| \leq \lambda\varepsilon$. By Theorem 5.2.1

and (8), (9), there exist constants A and B such that if $\omega(\delta) \leq (\lambda AK)^{-1}$ then $H_{\varepsilon, \delta}(F_{\lambda\varepsilon}) \leq B(\lambda K)^2/\delta$. Hence the functional dimension

$$r(F_i(G^*, \{p_i\}, \{q_i\})) \leq \lim_{\lambda \rightarrow \infty} \lim_{\delta \rightarrow 0} \lim_{\varepsilon \rightarrow 0} \frac{\log_2 \log_2 \frac{B(\lambda K)^2}{\delta}}{\log_2 \delta} = 1$$

This proves the theorem.

From Theorem 5.3.1 and the properties of functional dimension (§ 1) we have the following result, which is a stronger form of Theorem 4.6.1.

COROLLARY 5.3.1. *For any continuous functions $\{p_i(x, y)\}$ and continuously differentiable functions $\{q_i(x, y)\}$ and every region D the set of linear superpositions $F(D, \{p_i\}, \{q_i\})$ is nowhere dense in any space of functions that has in every region $G \subset D$ functional "dimension" greater than 1.*

Remark 5.3.1. All the results about linear superpositions of the form $\sum_{i=1}^N p_i(x, y) f_i(q_i(x, y))$ remain valid if we assume that $\{f_i(t)\}$ are arbitrary bounded measurable functions.

§ 4. Variation of superpositions of smooth functions

Let G_n be a closed region of the space of the variables x_1, x_2, \dots, x_n ($n \geq 2$). A function $F(x) = F(x_1, x_2, \dots, x_n)$ is called a superposition of order s generated by the functions of k ($k > 1$) variables

$$f_{\beta_1, \beta_2, \dots, \beta_\alpha}(t_1, t_2, \dots, t_k) \quad (\alpha = 0, 1, 2, \dots, s; \beta_i = 1, 2, \dots, k)$$

if it is defined in G by relations

LEMMA 5.4.1. *The inequality*

$$\sup_{x \in G} |\tilde{F}(x_1, x_2, \dots, x_n) - F(x_1, x_2, \dots, x_n)| \leq A(\mu, s) \varepsilon.$$

holds, where the constant $A(\mu, s)$ depends only on μ and s .

Proof. We proceed by induction on s . For definiteness suppose that $k < 1$. Having verified the statement of the lemma for $s = 1$ and having made an appropriate inductive assumption for superpositions of order $s - 1$, we have

$$\begin{aligned} \sup_{x \in G} |\tilde{F}(x_1, x_2, \dots, x_n) - F(x_1, x_2, \dots, x_n)| \\ \leq |f(\tilde{q}_1, \dots, \tilde{q}_k) - f(q_1, \dots, q_k)| + |\varphi(\tilde{q}_1, \tilde{q}_2, \dots, \tilde{q}_k)| \\ \leq \mu \max_{\beta_1} \sup_{x \in G} |\tilde{q}_{\beta_1} - q_{\beta_1}| + \varepsilon \leq \mu \cdot A(\mu, s-1) \varepsilon + \varepsilon = A(\mu, s) \varepsilon. \end{aligned}$$

(the last by the inductive assumption). This proves the lemma.

Further, let $\omega(\delta)$ be the common modulus of continuity of all the functions $\left\{ \frac{\partial f_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k)}{\partial t_i} \right\}$ and, in addition, put

$$\varepsilon' = \max_{\alpha, \beta_1, \dots, \beta_\alpha} \sum_{i=1}^k \sup_t \left| \frac{\partial \varphi_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k)}{\partial t_i} \right|$$

LEMMA 5.4.2. *We have (for case $k > 1$)*

$$\begin{aligned} \tilde{F}(x_1, \dots, x_n) - F(x_1, \dots, x_n) = \sum_{\alpha, \beta_1, \dots, \beta_\alpha} p_{\beta_1, \dots, \beta_\alpha}(x_1, x_2, \dots, x_n) \\ \times \varphi_{\beta_1, \dots, \beta_\alpha}(q_{\beta_1, \dots, \beta_\alpha, 1}(x_1, \dots, x_n), \dots, q_{\beta_1, \dots, \beta_\alpha, k}(x_1, \dots, x_n)) \\ + R(x_1, x_2, \dots, x_n), \end{aligned}$$

where

$$|R(x_1, x_2, \dots, x_n)| \leq B(\mu, s, k) [\varepsilon' + \omega(A(\mu, s) \varepsilon)] \varepsilon,$$

$$p_{\beta_1, \dots, \beta_\alpha}(x_1, x_2, \dots, x_n) = \prod_{i=0}^{\alpha-1} \frac{\partial f_{\beta_1, \dots, \beta_i}}{\partial q_{\beta_1, \dots, \beta_{i+1}}}$$

(for $\alpha=0$ $p(x_1, x_2, \dots, x_n) \equiv 1$),

$B(\mu, s, k)$ is a constant depending only on μ, s, k . For $k = 1$ the corresponding equation is slightly different (see Chapter I, (III)):

$$\begin{aligned} & \tilde{F}(x_1, \dots, x_n) - F(x_1, \dots, x_n) \\ &= \sum_{\alpha, \beta_1, \dots, \beta_\alpha} p_{\beta_1, \dots, \beta_\alpha}(x_1, x_2, \dots, x_n) \varphi_{\beta_1, \dots, \beta_\alpha}(q_{\beta_1, \dots, \beta_\alpha, 1}(x_1, \dots, x_n) \\ &+ q_{\beta_1, \dots, \beta_\alpha, 2}(x_1, \dots, x_n)) + R(x_1, \dots, x_n). \end{aligned}$$

Proof. As in the preceding lemma we proceed by induction on s . Again for definiteness we limit ourselves to the case $k > 1$. For $s = 1$ the assertion of the lemma is easily verified. We assume that it is true for superpositions of order $s - 1$. By Lemma 5.4.1, for superpositions of order s we have

$$\begin{aligned} \tilde{F}(x_1, \dots, x_n) - F(x_1, \dots, x_n) &= f(\tilde{q}_1, \tilde{q}_2, \dots, \tilde{q}_k) - f(q_1, q_2, \dots, q_k) \\ &+ \varphi(\tilde{q}_1, \tilde{q}_2, \dots, \tilde{q}_k) - \varphi(q_1, q_2, \dots, q_k) + \sum_{\beta_1=1}^k \frac{\partial f}{\partial q_{\beta_1}} (\tilde{q}_{\beta_1} - q_{\beta_1}) \\ &+ A(\mu, s) \varepsilon' \cdot \varepsilon + k \cdot A(\mu, s) \omega(A(\mu, s) \varepsilon) \varepsilon. \end{aligned}$$

Since \tilde{q}_{β_1} and q_{β_1} ($\beta_1 = 1, 2, \dots, k$) are superpositions of order $s - 1$, by the inductive hypothesis we have

$$\begin{aligned} \tilde{q}_{\beta_1} - q_{\beta_1} &= \sum_{\substack{\alpha > 0 \\ \beta_2, \beta_3, \dots, \beta_\alpha}} \hat{p}_{\beta_1, \dots, \beta_\alpha}(x_1, x_2, \dots, x_n) \\ &\times \varphi_{\beta_1, \dots, \beta_\alpha}(q_{\beta_1, \dots, \beta_\alpha, 1}(x_1, x_2, \dots, x_n), \dots, q_{\beta_1, \dots, \beta_\alpha, k}(x_1, x_2, \dots, x_n)) \\ &+ \hat{R}(x_1, x_2, \dots, x_n), \end{aligned}$$

where

$$\begin{aligned} |\hat{R}(x_1, x_2, \dots, x_n)| &\leq B(\mu, s - 1, k) [\varepsilon' + \omega(A(\mu, s - 1) \varepsilon)] \varepsilon, \\ \hat{p}_{\beta_1, \dots, \beta_\alpha}(x_1, \dots, x_n) &= \prod_{i=1}^{\alpha-1} \frac{\partial f_{\beta_1, \beta_2, \dots, \beta_i}}{\partial q_{\beta_1, \dots, \beta_{i+1}}} \end{aligned}$$

(for $\alpha = 1$, $\hat{p}_{\beta_1}(x_1, \dots, x_n) \equiv 1$).

When we now substitute the expressions for the differences $\tilde{q}_{\beta_1} - q_{\beta_1}$ in the formula for $\tilde{F} - F$ above, we obtain the required representation of the difference of two superpositions $\tilde{F} - F$. This proves the lemma.

§ 5. *Instability of the representation of functions
as superpositions of smooth functions*

Let A be a set of functions of n variables and B a set of functions of k variables ($k < n$). Suppose that a function $F(x_1, \dots, x_n) \in A$ is in a region G_n of the space x_1, x_2, \dots, x_n an s -fold superposition, generated by a system of functions $\{f_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k)\}$ of B .

We say that this superposition is (A, B) -stable in G_n if every function $\tilde{F}(x_1, \dots, x_n) \in A$ can be represented in G_n as the s -fold superposition of the same form of functions $\{\tilde{f}_{\beta_1, \dots, \beta_\alpha}(t_1, t_2, \dots, t_k)\}$ of B such that

$$\begin{aligned} \max_{\alpha; \beta_1, \dots, \beta_\alpha} \sup_t & \left| \tilde{f}_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k) - f_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k) \right| \\ & \leq \lambda \sup_{x \in G_n} \left| \tilde{F}(x_1, \dots, x_n) - F(x_1, \dots, x_n) \right|, \end{aligned}$$

where λ is a constant not depending either on \tilde{F} or on the $\{\tilde{f}_{\beta_1, \dots, \beta_\alpha}\}$.

We denote by $C_{\omega(\delta)}^{(1)}$ the space of all continuously differentiable functions of k variables whose partial derivatives have modulus of continuity $\omega(\delta)$ ($\omega(\delta) \rightarrow 0$ as $\delta \rightarrow 0$).

THEOREM 5.5.1. *Suppose that each function $F(x_1, \dots, x_n) \in A$ is in some region D_n of the space x_1, \dots, x_n a superposition of order s of functions of k variables $\{f_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k)\}$ belonging to $C_{\omega(\delta)}^{(1)}$ ($k < n$). If for any sub-region $G_n \subset D_n$ the functional "dimension" of A at $F(x_1, \dots, x_n) \in A$ is greater than k , then the function $F(x_1, \dots, x_n)$ cannot be an $(A, C_{\omega(\delta)}^{(1)})$ -stable superposition in any such region $G \subset D_n$.*

Proof. Assume the contrary, that is, in a region $G_n \subset D_n$ the function $F(x_1, \dots, x_n) \in A$ is an $(A, C_{\omega(\delta)}^{(1)})$ -stable s -fold superposition of functions $\{f_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k)\}$ of $C_{\omega(\delta)}^{(1)}$. Then any function $\tilde{F}(x_1, \dots, x_n) \in A$ can be represented as the superposition of the same form of functions $\{\tilde{f}_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k)\}$ of $C_{\omega(\delta)}^{(1)}$ such that

$$\max_{\alpha; \beta_1, \dots, \beta_\alpha} \sup_t \left| \varphi_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k) \right| \leq \lambda \sup_{x \in G_n} \left| \tilde{F} - F \right|,$$

where $\varphi_{\beta_1, \dots, \beta_\alpha} = \tilde{f}_{\beta_1, \dots, \beta_\alpha} - f_{\beta_1, \dots, \beta_\alpha}$. By Lemma 5.4.2 we have (for definiteness, $k > 1$)

$$\begin{aligned} \tilde{F} - F &= \sum_{\alpha; \beta_1, \dots, \beta_\alpha} p_{\beta_1, \dots, \beta_\alpha}(x_1, \dots, x_n) \\ &\times \varphi_{\beta_1, \dots, \beta_\alpha}(q_{\beta_1, \dots, \beta_\alpha, 1}(x_1, \dots, x_n), \dots, q_{\beta_1, \dots, \beta_\alpha, k}(x_1, \dots, x_n)) + R(x_1, \dots, x_n), \end{aligned}$$

where $|R(x_1, \dots, x_n)| \leq \gamma(\varepsilon) \varepsilon$, $\gamma(\varepsilon) \rightarrow 0$ as $\varepsilon \rightarrow 0$, and

$$\begin{aligned} \varepsilon &= \max_{\alpha; \beta_1, \dots, \beta_\alpha} \sup_t |\varphi_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k)| \\ &\leq \lambda \sup_{x \in G_n} |\tilde{F}(x_1, \dots, x_n) - F(x_1, \dots, x_n)|. \end{aligned}$$

That $\gamma(\varepsilon) \rightarrow 0$ as $\varepsilon \rightarrow 0$ follows from the fact that as $\varepsilon \rightarrow 0$ the quantity

$$\varepsilon' = \max_{\alpha; \beta_1, \dots, \beta_\alpha} \sum_{i=1}^k \sup \left| \frac{\partial \varphi_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k)}{\partial t_i} \right| \rightarrow 0,$$

provided only that the modulus of continuity of the partial derivatives of the functions $\{\varphi_{\beta_1, \dots, \beta_\alpha}(t_1, \dots, t_k)\}$ is fixed. By 5.1.10 it follows that $r(A, F) \leq k$ in some subregion $G_n \subset D_n$. So we have obtained a contradiction to the assumption that $r(A, F) > k$ in any subregion $G_n \subset D_n$ and this proves the theorem.

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