Homework 9, the Weierstrass approximation theorem

Problems: Folland, 20, 22 (p. 256) 25,26, (p. 262)

Turn in:

Define

$$L_n(x) = \begin{cases} a_n(1-x^2)^n & \text{if } x \in [-1,1] \\ 0 & \text{otherwise} \end{cases}$$
(1)

where a_n is chosen so that $\int_{\mathbb{R}} L_n(s) ds = 1$. Show that $a_n \leq (n+1)/2$ (with more work, by induction, one can check that $a_n = \frac{(2n+1)(2n)!}{(n!)^{2}2^{2n+1}}$, but we don't need the exact formula here.) (a) Show that the family $\{L_n\}_{n\geq 0}$ is an approximation to the identity (as $n \to \infty$). (b) Use (a) to show that, if f is in $C_c([-1/2, 1/2])$, then $L_n * f$ is a sequence of polynomials which converges uniformly to f on [-1/2, 1/2].