

On the Conjecture of Meinardus on Rational Approximation of e^x

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This paper is concerned with uniform approximation of e^x on the interval $[-1, +1]$ by (m, n) -degree rationals, i.e., by rational functions whose numerator and denominator have degree m and n , respectively. Several years ago, Meinardus [1, p. 168] conjectured that the norm of the error function for the best approximation is asymptotically

$$\frac{m! n!}{2^{m+n}(m+n)!(m+n+1)!} \quad \text{as } m+n \rightarrow \infty. \quad (1)$$

Recently, Newman [3] has proved that the degree of approximation is indeed better than 8 times the conjectured value. Here we will establish a lower bound by applying de la Vallée-Poussin's theorem to the rational function constructed in [3]. We will show that the error function oscillates $n+m+1$ times by evaluating a winding number.

Let

$$p(z) = \int_0^\infty t^n(t+z)^m e^{-t} dt, \quad q(z) = \int_0^\infty (t-z)^n t^m e^{-t} dt.$$

Then p/q is the (m, n) -degree Padé approximant to e^z . Following the evaluation in [3, p. 234] we get

$$\begin{aligned} q(z) e^z - p(z) &= \int_0^\infty (t-z)^n t^m e^{-t+z} dt - \int_0^\infty t^n(t+z)^m e^{-t} dt \\ &= \int_0^z (t-z)^n t^m e^{z-t} dt \\ &= z^{m+n+1} \int_0^1 (u-1)^n u^m e^{(1-u)z} du. \end{aligned}$$

Hence, for $|z| \leq \frac{1}{2}$,

$$\begin{aligned}
 |q(z) e^z - p(z)| &\geq |z|^{m+n+1} \operatorname{Re} \int_0^1 (1-u)^n u^m e^{(1-u)z} du \\
 &= |z|^{m+n+1} \int_0^1 (1-u)^n u^m e^{(1-u)\operatorname{Re}z} \cos[(1-u)\operatorname{Im}z] du \\
 &\geq |z|^{m+n+1} \int_0^1 (1-u)^n u^m du e^{-1/2} \cos \frac{1}{2} \\
 &\geq \frac{7}{8} e^{-1/2} |z|^{m+n+1} \frac{m! n!}{(m+n+1)!}. \tag{2}
 \end{aligned}$$

Observe that this is just $7/(8e)$ times the upper bound for $|qe^z - p|$ given in [3].

Next, an upper bound for $q(z)$, $|z| \leq \frac{1}{2}$, is derived:

$$\begin{aligned}
 |q(z)| &\leq \int_0^\infty (t + \frac{1}{2})^n t^m e^{-t} dt \\
 &\leq e^{1/2} \int_{-1/2}^\infty (t + \frac{1}{2})^{n+m} e^{-t-1/2} dt \\
 &= e^{1/2} (m+n)!. \tag{3}
 \end{aligned}$$

By combining (2) and (3) we get

$$|e^z - p(z)/q(z)| \geq \frac{7}{16e} \frac{2^{-m-n} m! n!}{(m+n)! (m+n+1)!}, \quad |z| = \frac{1}{2}. \tag{4}$$

Given $x \in [-1, +1]$, put $z = (x + iy)/2$ with $x^2 + y^2 = 1$. Obviously, $e^x = e^{\bar{z}} e^z$. The crucial point is Newman's detection that $R(x) = p(\bar{z})p(z)/[q(\bar{z})q(z)]$ is an (m, n) -degree rational function in the variable x .

Put $a = e^z$, $b = p(z)/q(z)$. Then the error $e^x - R(x)$ is just $\bar{a}a - \bar{b}b$. It will be treated by using the formula

$$\bar{a}a - \bar{b}b = 2 \operatorname{Re} \bar{a}(a - b) - |a - b|^2, \quad a, b \in \mathbb{C}. \tag{5}$$

From (4) we get the estimate for the first term

$$|e^{\bar{z}} [e^z - p/q]| \geq \frac{7}{16e^{3/2}} \frac{2^{-m-n} m! n!}{(m+n)! (m+n+1)!}, \quad |z| = \frac{1}{2}. \tag{6}$$

Denote by $\arg w$ the argument of the complex number w . Then

$$\begin{aligned} \arg\{e^{\bar{z}}[e^z - p(z)/q(z)]\} &= \arg\{e^{-z}[e^z - p(z)/q(z)]\} \\ &= \arg\left\{\frac{e^{-z}}{q(z)}[q(z)e^z - p(z)]\right\}. \end{aligned} \tag{7}$$

For short, let $h(z)$ denote the function within the braces in (7).

Since p/q is the Padé approximation, $z = 0$ is a zero of $qe^z - p$ of multiplicity $n + m + 1$. Moreover, $q(z) \neq 0$ for $|z| \leq \frac{1}{2}$ is easily checked with the techniques in [3, p. 235]. Consequently, h has the winding number $n + m + 1$ for the circle $|z| = \frac{1}{2}$. Hence, when an entire circuit has been completed, $\arg(h(z))$ is increased by $(n + m + 1) 2\pi$. The argument is increased by $(n + m + 1)\pi$ as z traverses the upper half of the circle, because $h(x)$ is real for x on the real line. It follows by the same arguments as in [1, pp. 38–39] that h attains real values on $n + m + 2$ points $z_k = (x_k + iy_k)/2$ with $+1 = x_1 > x_2 > \dots > x_{n+m+2} = -1$ and that the sign changes between any pair of consecutive x 's. The same is true for $e^{\bar{z}}[e^z - p/q]$. Referring to (5) we have

$$\begin{aligned} &\min_{1 \leq k \leq n+m+2} \left| e^{\bar{z}_k} e^{z_k} - \frac{p(\bar{z}_k) p(z_k)}{p(\bar{z}_k) q(z_k)} \right| \\ &\geq \min_{|z|=1/2} 2 |e^{\bar{z}} [e^z - p(z)/q(z)]| - \max_{|z|=1/2} |e^z - p(z)/q(z)|^2 \\ &\geq \frac{7}{8e^{3/2}} \frac{2^{-m-n} m! n!}{(m+n)! (m+n+1)!} \left\{ 1 - \frac{\text{const}}{2^{m+n} (m+n+1)!} \right\} \end{aligned} \tag{8}$$

From the theorem of de la Vallée-Poussin [1, p. 147] it is known that the expression in (8) is a lower bound for the distance of e^x from the (m, n) -degree rational functions. The gap between the upper bound in [2] and the lower bound is roughly a factor $e^{5/2}/[(2 - e^{1/2}) \cos \frac{1}{2}] < 40$.

If $m = n$, one gets better estimates for the constants from the result in [2].

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