

METRIC ENTROPY OF CERTAIN CLASSES OF LIPSCHITZ FUNCTIONS¹

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1. **Introduction.** In this paper we discuss the metric entropy (in the uniform metric) of certain classes $\text{Lip}(\alpha/A)$ of Lipschitz functions which will be defined in §2.

The notion of metric entropy (or ϵ -entropy) of a totally bounded subset A of a metric space was introduced by Kolmogorov [1] to characterize the massiveness of A . Among the most striking applications of this notion are the results of Kolmogorov [3] and Vitushkin [7]; for expositions of the subject of metric entropy see Lorentz [4], [5].

We collect some basic definitions and facts. A will always denote a nonempty subset of a metric space X , and ϵ a positive number not exceeding unity. We use the notation $f(\epsilon) \sim g(\epsilon)$ to mean $\lim(f(\epsilon)/g(\epsilon)) = 1$ as $\epsilon \rightarrow 0+$ and $f(\epsilon) \ll g(\epsilon)$ to mean $f(\epsilon) = O(g(\epsilon))$ as $\epsilon \rightarrow 0+$; $f(\epsilon) \approx g(\epsilon)$ means that both $f(\epsilon) \ll g(\epsilon)$ and $g(\epsilon) \ll f(\epsilon)$. All logarithms will have base 2.

DEFINITION 1. A class \mathcal{C} of subsets of X is called an ϵ -cover of A if each set in \mathcal{C} has diameter not exceeding 2ϵ and $A \subset \bigcup \{C : C \in \mathcal{C}\}$.

DEFINITION 2. A subset D of X is called ϵ -distinguishable if the distance between each pair of points of D exceeds ϵ .

DEFINITION 3. A subset N of X is called an ϵ -net for A if each point of A is within distance ϵ of some point of N .

For totally bounded sets A (i.e., sets having a finite ϵ -cover for each $\epsilon > 0$) we make the following definitions which are due to Kolmogorov [3].

DEFINITION 4. $N_\epsilon(A)$ denotes the minimal number of sets in any ϵ -cover of A .

DEFINITION 5. $M_\epsilon(A)$ denotes the maximal number of points in any ϵ -distinguishable subset of A .

DEFINITION 6. $H_\epsilon(A) = \log N_\epsilon(A)$ is called the ϵ -entropy of A .

DEFINITION 7. $C_\epsilon(A) = \log M_\epsilon(A)$ is called the ϵ -capacity of A .

The following basic theorem of Kolmogorov [3, §1] will be used.

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THEOREM. *Let A be a totally bounded subset of a metric space X , $\epsilon > 0$. Then*

$$(1) \quad M_{2\epsilon}(A) \leq N_{\epsilon}(A) \leq M_{\epsilon}(A),$$

and hence also

$$(2) \quad C_{2\epsilon}(A) \leq H_{\epsilon}(A) \leq C_{\epsilon}(A).$$

It should also be noted that for $A \subset (-\infty, +\infty)$

$$(3) \quad N_{\epsilon}(A) \leq TN_{T\epsilon}(A)$$

holds for each integer $T \geq 1$ (each set which covers A and has diameter $\leq T\epsilon$ can be replaced by T sets of diameter $\leq \epsilon$).

2. The entropy of $\text{Lip}(\alpha/A)$. In the following A will always denote a compact subset of $[0, 1]$. All function spaces considered will have the uniform metric.

DEFINITION 8. *Let $\alpha > 0$ and let A be a compact subset of $[0, 1]$. By $\text{Lip}(\alpha/A)$ is meant the (compact) set of all real valued functions defined on A for which $|f(x) - f(x')| \leq |x - x'|^{\alpha}$ for all x, x' in A and $\max_{x \in A} |f(x)| \leq 1$.*

It will be convenient to consider $\text{Lip}(\alpha/A)$ as a subspace of $M(\alpha/A)$, the space of all functions on A for which $|f(x) - f(x')| \leq 5|x - x'|^{\alpha}$ for all x, x' in A and $\max_{x \in A} |f(x)| \leq 2$. We investigate how $H_{\epsilon}(\text{Lip}(\alpha/A))$ depends upon A . For the case $A = [0, 1]$, Kolmogorov and Tihomirov [3] have shown

$$(4) \quad H_{\epsilon}(\text{Lip}(\alpha/A)) \approx \epsilon^{-1/\alpha}.$$

Also, it is easy to establish [3, §9(235), p. 354] that for any non-empty totally bounded set B in a metric space (letting $\delta = \epsilon^{1/\alpha}$)

$$(5) \quad H_{\epsilon}(\text{Lip}(\alpha/B)) \gg N_{\delta}(B) + \log \epsilon^{-1}.$$

Related estimates which will not be needed here can be found in [6] and [8, §17].

In the following we obtain an upper estimate for $H_{\epsilon}(\text{Lip}(\alpha/A))$ which leads to a simple characterization of compact subsets A of $[0, 1]$ for which (4) holds.

THEOREM 1. *Let A be a compact subset of $[0, 1]$, and assume $0 < \alpha \leq 1$. Then, letting $\delta = \epsilon^{1/\alpha}$, we have*

$$(6) \quad H_{\epsilon}(\text{Lip}(\alpha/A)) \ll N_{\delta}(A) \cdot \log(2\epsilon^{-1}(N_{\delta}(A))^{-\alpha}) + \log \epsilon^{-1}.$$

PROOF. Let ϵ ($0 < \epsilon < 1$) be given and let $A_0 = \{x_1, x_2, \dots, x_M\}$ be (from left to right) a maximal set of $\delta/2$ -distinguishable points of

A (M abbreviates $M_{\delta/2}(A)$, and we can assume $M \geq 2$), and for each $i=1, 2, \dots, M$, let I_i be the closed interval centered at x_i having length δ . The class $\{I_i: i=1, 2, \dots, M\}$ covers A , since otherwise A_0 would not be maximal.

Let F_0 denote the family of functions obtained by restricting the functions of $\text{Lip}(\alpha/A)$ to A_0 . Further, for each $h \in F_0$, let f_h be a function defined on A_0 such that $f_h(x_i)$ is an integral multiple of ϵ and $|f_h(x_i) - h(x_i)| \leq \epsilon$ for each $i=1, 2, \dots, M$. Let F^* denote the set of functions so obtained. It is easy to see that $F^* \subset M(\alpha/A_0)$. In fact, letting f_h be an arbitrary function of F^* we have, for any x_i, x_j in A_0 , $|f_h(x_i)| \leq |f_h(x_i)| + \epsilon \leq 1 + 1$ and $|f_h(x_i) - f_h(x_j)| \leq |h(x_i) - h(x_j)| + 2\epsilon = |h(x_i) - h(x_j)| + 2\delta\alpha \leq |x_i - x_j|^\alpha + 2\delta\alpha \leq |x_i - x_j|^\alpha + 2^{\alpha+1}|x_i - x_j|^\alpha \leq 5|x_i - x_j|^\alpha$; hence $F^* \subset M(\alpha/A_0)$. Further let F denote a subset of $M(\alpha/A)$ obtained by extending each function of F^* to A . It is easy to see that such an F exists (since A_0 is finite, each function of $M(\alpha/A_0)$ can be extended linearly to be a function of $M(\alpha/A)$).

Now let $n(F)$ denote the number of elements of F . Then $n(F) \geq N_{14\epsilon}(\text{Lip}(\alpha/A))$, which can be seen as follows. Let $g \in \text{Lip}(\alpha/A)$ and let f be a function of F which at each x_i ($i=1, 2, \dots, M$) has values no farther than ϵ from those of g . Let $a \in A$, so $a \in I_i$ for some $i=1, 2, \dots, M$. Then we have $|f(a) - g(a)| \leq |f(a) - f(x_i)| + |f(x_i) - g(x_i)| + |g(x_i) - g(a)| \leq 5(\epsilon^{1/\alpha})^\alpha + \epsilon + (\epsilon^{1/\alpha})^\alpha = 7\epsilon$. Hence $\|f - g\| = \max_{a \in A} |f(a) - g(a)| \leq 7\epsilon$, showing that F is a 7ϵ -net for $\text{Lip}(\alpha/A)$. Since the family of spheres of diameter 14ϵ centered at the points of F covers $\text{Lip}(\alpha/A)$, $N_{14\epsilon}(\text{Lip}(\alpha/A))$ cannot exceed $n(F)$.

It remains to estimate $n(F)$ from above. To do this let $f \in F$ and note that there are no more than $[4/\epsilon] + 1$ possible values of $f(x_1)$; for each of these there are no more than $[2(x_2 - x_1)^\alpha \epsilon^{-1}] + 1^2$ possible values of $f(x_2)$, and, in general, for each $k=1, 2, \dots, M-1$, there are no more than $[2(x_{k+1} - x_k)^\alpha \epsilon^{-1}] + 1$ possible values of $f(x_{k+1})$. Furthermore, for each $k=1, 2, \dots, M-1$, we have $[2(x_{k+1} - x_k)^\alpha \epsilon^{-1}] + 1 \leq 4(x_{k+1} - x_k)^\alpha \epsilon^{-1}$ because $2x + 1 \leq 4x$ if $x \geq 1/2$ (in our case $x = (x_{k+1} - x_k)^\alpha \epsilon^{-1} \geq 1/2$ because A_0 is $(1/2)\epsilon^{1/\alpha}$ -distinguishable and hence, since $0 < \alpha \leq 1$, $(\epsilon/2)^{1/\alpha}$ -distinguishable). Thus $n(F)$ does not exceed

$$(7) \quad ([4/\epsilon] + 1) 4^{M-1} \epsilon^{-(M-1)} \prod_{k=1}^{M-1} (x_{k+1} - x_k)^\alpha.$$

And since any product $y_1 \cdot y_2 \cdot \dots \cdot y_{M-1}$ subject to the conditions $y_i > 0$ ($i=1, 2, \dots, M-1$) and $\sum_{i=1}^{M-1} y_i = \text{constant}$ is maximized by

² $[x]$ denotes the largest integer not exceeding x .

taking $y_i = y_2 = \dots = y_{M-1}$, (7), and hence also $N_{14\epsilon}(\text{Lip}(\alpha/A))$, does not exceed $5\epsilon^{-1}(4\epsilon^{-1}(M-1)^{-\alpha})^M \leq 5\epsilon^{-1}(8\epsilon^{-1}M^{-\alpha})^M$.

Thus, letting N abbreviate $N_{\delta/2}(A)$ and using (1) and (3),

$$\begin{aligned} H_{14\epsilon}(\text{Lip}(\alpha/A)) &\leq \log 5\epsilon^{-1} + M \log(8\epsilon^{-1}M^{-\alpha}) \\ &\leq \log 5\epsilon^{-1} + N_{\delta/4}(A) \log(8\epsilon^{-1}N^{-\alpha}) \\ &\ll N_{\delta}(A) \cdot \log(2\epsilon^{-1}(N_{\delta}(A))^{-\alpha}) + \log \epsilon^{-1} \end{aligned}$$

follows immediately, which concludes the proof of the theorem.

The maximum possible value of $N_{\epsilon}(A)$ for sets $A \subset [0, 1]$ occurs when $A = [0, 1]$, in which case $\epsilon^{-1} \leq N_{\epsilon}(A) \leq \epsilon^{-1} + 1$; the relation $N_{\epsilon}(A) = o(\epsilon^{-1})$ means that A is in some sense rarified in $[0, 1]$. Likewise, the maximum possible value of $H_{\epsilon}(\text{Lip}(\alpha/A))$ for $A \subset [0, 1]$ is $H_{\epsilon}(\text{Lip}(\alpha/[0, 1])) \approx \epsilon^{-1/\alpha}$. The following theorem shows that for sets A which are rarified in $[0, 1]$, $H_{\epsilon}(\text{Lip}(\alpha/A))$ cannot reach its maximum; it also characterizes when this maximum is achieved. First we need the following lemma.

LEMMA 1. *Let A be a compact subset of $[0, 1]$.*

- (i) *If $\text{meas } A > 0$ then $N_{\epsilon}(A) \approx \epsilon^{-1}$*
- (ii) *If $\text{meas } A = 0$ then $N_{\epsilon}(A) = o(\epsilon^{-1})$.*

PROOF. For any interval I of length l we have $l/(2\epsilon) \leq N_{\epsilon}(A) < l/(2\epsilon) + 1$. From the definitions of $N_{\epsilon}(A)$ and Lebesgue measure

$$\text{meas}(A)/(2\epsilon) \leq N_{\epsilon}(A) \leq N_{\epsilon}[0, 1] < 1/(2\epsilon) + 1.$$

This proves (i).

To prove (ii), suppose $\text{meas } A = 0$ and let $\delta > 0$ be arbitrary. Then there exist finitely many intervals I_i of lengths l_i , $i = 1, 2, \dots, k$, which cover A and for which $\sum_{i=1}^k l_i \leq \delta$. Letting $A_i = A \cap I_i$, we have

$$N_{\epsilon}(A) \leq \sum_{i=1}^k N_{\epsilon}(A_i) \leq \sum_{i=1}^k (l_i/2\epsilon + 1) \leq \delta/2\epsilon + k < \delta/\epsilon$$

for all sufficiently small $\epsilon > 0$, which concludes the proof of the lemma.

THEOREM 2. *Let A be a compact subset of $[0, 1]$. If $\text{meas}(A) > 0$, then*

$$H_{\epsilon}(\text{Lip}(\alpha/A)) \approx \epsilon^{-1/\alpha};$$

if $\text{meas}(A) = 0$, then

$$H_{\epsilon}(\text{Lip}(\alpha/A)) = o(\epsilon^{-1/\alpha}).$$

PROOF. Let $\delta = \epsilon^{1/\alpha}$. If $\text{meas}(A) > 0$, then Lemma 1 yields $N_{\delta}(A) \approx 1/\delta$. Using (5) and (6) this yields $H_{\epsilon}(\text{Lip}(\alpha/A)) \approx N_{\delta}(A) + \log \epsilon^{-1} \approx \epsilon^{-1/\alpha}$.

If $\text{meas}(A) = 0$, then for $T_\epsilon = \delta N_\delta(A)$ we have, by Lemma 1, $T_\epsilon = o(1)$.

Therefore, by (6),

$$\begin{aligned} H_\epsilon(\text{Lip}(\alpha/A)) &\ll \delta^{-1} T_\epsilon \log(2(T_\epsilon)^{-\alpha}) + \log \epsilon^{-1} = o(\delta^{-1}) + \log \epsilon^{-1} \\ &= o(\epsilon^{-1/\alpha}), \end{aligned}$$

which completes the proof of the theorem.

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