

**PROJECTIONS P ON $C = C[-1, 1]$
WHICH INTERPOLATE AT $\dim(P(C))$ OR MORE POINTS**

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ABSTRACT. Let V be an n dimensional subspace of $C[-1, 1]$. This paper gives a necessary and sufficient condition for a bounded linear projection P from $C[-1, 1]$ onto V to have the property that Pf interpolates f at n or more points for any $f \in C[-1, 1]$.

1. INTRODUCTION

Let $C[-1, 1]$ denote the Banach space of all continuous functions defined on the real interval $[-1, 1]$ and $V = \text{span}\{v_1, v_2, \dots, v_n\}$ be an n dimensional subspace of $C[-1, 1]$. Let P be a bounded linear projection from $C[-1, 1]$ onto V . For $f \in C[-1, 1]$, Pf can be represented uniquely by

$$(1) \quad Pf = \sum_{i=1}^n a_i(f)v_i,$$

where $a_i(f)$ is a bounded linear functional on $C[-1, 1]$. By the Riesz representation theorem there exists a Borel signed measure μ_i on $[-1, 1]$ such that

$$a_i(f) = \int_{-1}^1 f d\mu_i$$

for each i and hence

$$(2) \quad Pf = \sum_{i=1}^n \left(\int_{-1}^1 f d\mu_i \right) v_i.$$

By the uniqueness of (1) we obtain

$$(3) \quad \int_{-1}^1 v_i d\mu_j = \delta_{ij}.$$

It is easy to see that if we consider another basis for V , then another set of n measures, each of which is a linear combination of $\{\mu_1, \dots, \mu_n\}$, will be so generated.

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When $\{\mu_i\}_{i=1, n}$ are point evaluation measures, P is an interpolation projection. In this case Pf interpolates any $f \in C[-1, 1]$ at n fixed points. In this paper we shall study the question of characterizing those projections that interpolate each f at n or more points. Throughout this paper P will always denote a bounded linear projection from $C[-1, 1]$ onto V and we shall omit -1 and 1 , the lower and upper limits of the integral, for the sake of simplicity. Indeed, any results in this paper can be easily extended to any interval.

2. A KNOWN SUFFICIENT CONDITION

In [1] a sufficient condition for a projection P with Pf interpolating f at n or more points is given. We start by describing and discussing this result.

Definition 2.1. A set of n Borel measures $\{\mu_1, \dots, \mu_n\}$ is said to be positive-separated if each μ_i is nonnegative and $\text{supp}(\mu_i) \leq \text{supp}(\mu_j)$ or $\text{supp}(\mu_j) \leq \text{supp}(\mu_i)$ for $i \neq j$, where $\text{supp}(\mu)$ denotes the support of μ and $X \leq Y$ means $x \leq y$ for any $x \in X$ and $y \in Y$. A projection P is said to be positive-separated if there exist n measures $\{\mu_1, \dots, \mu_n\}$ such that they are positive-separated and (2) holds.

Theorem 2.2 [1]. *If P is positive-separated, then Pf interpolates f at n or more points (counting multiplicity) for any $f \in C[-1, 1]$.*

Here the multiplicity means that we count two interpolating points at $x \in (-1, 1)$ if $(Pf - f)(x) = 0$ and $Pf - f$ does not change the sign at x . The proof of Theorem 2.2 in [1] had a minor error. Thus we give a proof here and we actually prove a slightly stronger result as stated below.

Theorem 2.3. *If P is positive-separated, then Pf interpolates f at n or more distinct points for any $f \in C[-1, 1]$.*

Proof. From (2) and (3) we have

$$(4) \quad \int Pf \, d\mu_j = \sum_{i=1}^n \int f \, d\mu_i \int v_i \, d\mu_j = \int f \, d\mu_j.$$

This implies

$$\int (Pf - f) \, d\mu_j = 0, \quad j = 1, \dots, n.$$

Since μ_j is nonnegative, there exists $x_j \in \text{supp}(\mu_j)$ such that

$$(Pf - f)(x_j) = 0, \quad j = 1, \dots, n.$$

Next we show that we can pick these points to be distinct. Let $[a_j, b_j]$ be the smallest closed interval containing $\text{supp}(\mu_j)$. If $\mu_j(a_j, b_j) > 0$, then we can pick $x_j \in (a_j, b_j)$. Excluding these $[a_j, b_j]$, there may remain several groups of $[a_j, b_j]$ each of which satisfies

$$a_i \leq b_i = a_{i+1} \leq \dots \leq b_{i+k-1} = a_{i+k} \leq b_{i+k}$$

and

$$(Pf - f)(x) \neq 0, \quad \text{for } x \in (a_j, b_j), \quad i \leq j \leq i+k.$$

Now we claim that we can pick $k+1$ distinct interpolating points in $[a_i, b_{i+k}]$. Indeed, if $k=0$, nothing needs to be proven. For $k \geq 1$, if $\mu_i(\{a_i\}) > 0$ or

$\mu_{i+k}(\{b_{i+k}\}) > 0$, then either $(Pf - f)(a_i) = 0$ or $(Pf - f)(b_{i+k}) = 0$ and we can take off one interval and reduce to the $k - 1$ case. Otherwise,

$$\bigcup_{j=i}^{i+k} \text{supp}(\mu_j) \subset \{a_{i+1}, \dots, a_{i+k}\}$$

and the $k + 1$ measures, $\{\mu_i, \dots, \mu_{i+k}\}$, must be linearly dependent which contradicts (3).

This theorem includes the point evaluation projection case (interpolating polynomial case), but, unfortunately, neither the nonnegativeness nor separated assumption is necessary for $n \geq 2$. The following example shows this.

Example 2.4. Let $n = 2$, $V = \text{span}\{1, x\}$, $v_1 = (1/2) - x$ and $v_2 = (2/\pi)x$. Let μ_1 and μ_2 be defined by

$$\int f d\mu_1 = \int f(x) dx$$

and

$$\int f d\mu_2 = \int (x/\sqrt{1-x^2}) f(x) dx.$$

It is easy to verify that P defined by

$$Pf = \left(\int f d\mu_1\right) v_1 + \left(\int f d\mu_2\right) v_2$$

is a linear projection on V and $\int v_i d\mu_j = \delta_{ij}$. For any linear combination $\mu = \alpha\mu_1 + \beta\mu_2$, $\text{supp}(\mu) = [-1, 1]$ and μ is not nonnegative unless $\beta = 0$, but Pf interpolates f at two or more points (this follows from our main result Theorem 3.3 below).

3. NECESSARY AND SUFFICIENT CONDITIONS

First, we give an easily obtained but useful, necessary, and sufficient condition.

Theorem 3.1. *A linear projection P will have Pf interpolating f at n or more points for any $f \in C[-1, 1]$, if and only if for any $f \in \{f \in C[-1, 1] | Pf = 0\}$, the null space of P , f must have at least n zeros.*

Proof. (\Rightarrow) Evidently.

(\Leftarrow) Suppose there exists $f \in C[-1, 1]$ such that Pf interpolates f at less than n points. Then $Pf - f \in \{f \in C[-1, 1] | Pf = 0\}$ and $Pf - f$ does not have n zeros.

Theorem 3.1 is true whether or not the multiplicity is considered. To give a more significant necessary and sufficient condition we need the definition of WT measure vector spaces which has been introduced and studied in [4].

Definition 3.2. Let $\mu_i, i = 1, \dots, n$, be n finite Borel signed measures on $D = [-1, 1]$. $M = \text{span}\{\mu_1, \dots, \mu_n\}$ is a WT measure vector space means for any $x_1 < x_2 < \dots < x_{n-1}$ in D there exists a nontrivial $\mu \in M$ such that

$$(5) \quad (-1)^i \mu|_{[x_{i-1}, x_i]} \geq 0, \quad i = 1, \dots, n, \quad \text{and} \quad \mu(\{x_i\}) = 0, \quad i = 1, \dots, n - 1$$

where $x_0 = -1$ and $x_n = 1$.

Remark. The definition of *WT* measure vector spaces given in [4] is different from the one above, namely, M is a *WT* measure vector space if any $\mu \in M$ has at most $n - 1$ sign changes. However, a theorem in [4] shows they are equivalent. Here we use this definition simply to avoid referring to a preprint theorem.

Now we state our main result.

Theorem 3.3. *Let P be a linear projection from $C[-1, 1]$ onto an n dimensional subspace $V = \text{span}\{v_1, \dots, v_n\}$ and $\mu_i, i = 1, \dots, n$, be defined as in (2). Then Pf interpolates f at n or more points (including multiplicity) for any $f \in C[-1, 1]$, if and only if $M = \text{span}\{\mu_1, \dots, \mu_n\}$ is a *WT* measure vector space.*

The proof will be given in the next section. Here we point out that this necessary and sufficient condition depends only on $\mu_i, i = 1, \dots, n$. In other words, any projection P onto $H = \text{span}\{h_1, \dots, h_n\}$ defined by

$$Pf = \sum_{i=1}^n \left(\int f d\mu_i \right) h_i$$

has this property if M is a *WT* measure vector space.

From the definition, it is easy to see that if $\text{span}\{g_1, \dots, g_n\}$ is a weak Chebyshev space and μ_1, \dots, μ_n are defined by

$$\mu_i(A) = \int_A g_i dx, \quad i = 1, \dots, n,$$

then $M = \text{span}\{\mu_1, \dots, \mu_n\}$ is a *WT* measure vector space. Hence the space spanned by μ_1 and μ_2 defined in Example 2.4 is a *WT* measure vector space. Therefore by Theorem 3.3 the projection P defined in the example has the property that Pf interpolates f at two or more points for any $f \in C[-1, 1]$.

4. THE PROOF OF THEOREM 3.3

We need three lemmas to begin.

Lemma 4.1. *Let $D = [-1, 1]$ and $M = \text{span}\{\mu_1, \dots, \mu_n\}$ be a *WT* measure vector space. Then, for any $x_1, \dots, x_k, x_{k+1}, \dots, x_m$, in D with $k + 2(m - k) \leq n - 1$ and being reindexed as $y_1 < y_2 < \dots < y_m$, there exists a nontrivial measure $\mu \in M$ such that*

$$(6) \quad \sigma_i \mu|_{(y_i, y_{i+1})} \geq 0, \quad i = 0, 1, \dots, m, \quad \text{and} \quad \mu(\{y_i\}) = 0, \quad i = 1, \dots, m,$$

where $y_0 = -\infty, y_{m+1} = +\infty, \sigma_0 = 1, \sigma_{i+1} = \lambda_i \sigma_i$, and $\lambda_i = -1$ if $y_{i+1} \in \{x_1, \dots, x_k\}$ and $\lambda_i = 1$ if $y_{i+1} \in \{x_{k+1}, \dots, x_m\}$.

Proof. We first assume $-1 < y_1$ and $y_m < 1$. Choose $m - k$ points $x_j + \varepsilon, j = k + 1, \dots, m$, such that $(x_j, x_j + \varepsilon) \cap \{x_1, \dots, x_m\} = \emptyset$, and another $n - k - 1 - 2(m - k)$ points $1 - i\varepsilon, i = 1, \dots, n - k - 1 - 2(m - k)$, such that $y_m + \varepsilon < 1 - \varepsilon(n - k - 1 - 2(m - k))$. Rewrite them and y_1, \dots, y_m as $-1 < z_1 < z_2 < \dots < z_{n-1} < 1$. Then by Definition 3.2 there exists a nontrivial $\mu_\varepsilon \in M$ satisfying (5) with x_i replaced by z_i . We can also require $\|\mu_\varepsilon\| = 1$. By the compactness of a bounded set in a finite dimensional space there is a sequence $\{\mu_{\varepsilon_i}\}$ that converges to a $\mu \in M$ as $\varepsilon_i \rightarrow 0$. It is easy to see this μ

satisfies (6) and $\|\mu\| = 1$. If $y_1 = -1$ and (or) $y_m = 1$, we can extend the underlying set $[-1, 1]$ to $[-2, 2]$ with $\mu(A) = 0$ for any $\mu \in M$ and any $A \subset [-2, -1) \cup (1, 2]$.

We denote the point evaluation measure at x as μ_x , i.e.,

$$\mu_x(E) = \begin{cases} 1 & x \in E, \\ 0 & x \notin E. \end{cases}$$

Lemma 4.2. *Let $D = [-1, 1]$ with the standard topology and let μ_1, \dots, μ_n be n finite Borel signed measures on D . Then the following two statements are equivalent:*

- (1) $M = \text{span}\{\mu_1, \dots, \mu_n\}$ is a WT measure vector space.
- (2) For every $x_1 < \dots < x_{n-1}$ in D , there exists a nontrivial $\mu \in M$ such that

$$(7) \quad (-1)^i \mu|_{(x_{i-1}, x_i)} \geq 0, \quad i = 1, \dots, n$$

where $x_0 = -\infty$ and $x_n = \infty$, and

$$(8) \quad \begin{aligned} \mu(\{x_i\}) &= 0 && \text{if } \mu_{x_i} \in M, \\ \mu(\{x_1\}) &\geq 0 && \text{if } x_1 = -1, \\ (-1)^n \mu(\{x_{n-1}\}) &\leq 0 && \text{if } x_{n-1} = 1. \end{aligned}$$

Proof. (1 \Rightarrow 2) It is obvious.

(2 \Rightarrow 1) We prove this direction by induction. Suppose the following statement is true for $m \geq k$.

M is a WT measure vector space, if and only if (2) holds and, in addition, $\mu(\{x_i\}) = 0$ for $i = 1, \dots, m$.

When $m = n - 1$, it is the definition. When $m = 0$, it becomes this lemma. Now we try to show it is true for $m = k - 1$.

For every $x_1 < \dots < x_{n-1}$ in D , there is a nontrivial $\mu \in M$ satisfying (7), (8) and $\mu(\{x_i\}) = 0$, $i = 1, \dots, k - 1$. We will try to find a nontrivial $\nu \in M$ satisfying (7), (8), and $\nu(\{x_i\}) = 0$, $i = 1, \dots, k$. Then, by the induction hypothesis, M is a WT measure vector space and the theorem is proved.

If $\mu_{x_k} \in M$, then we can choose $\nu = \mu$ and we are done.

Otherwise, $\mu(\{x_k\}) \neq 0$. First, assume $(-1)^k \mu(\{x_k\}) > 0$ and $x_k \neq \pm 1$. Let $x_\varepsilon = x_k - \varepsilon$. Then there is a nontrivial $\mu_\varepsilon \in M$ satisfying (7), (8) with replacing x_k by x_ε , and $\mu_\varepsilon(\{x_i\}) = 0$, $i = 1, \dots, k - 1$. Then $(-1)^k \mu_\varepsilon(\{x_k\}) \leq 0$ for sufficiently small ε and we can require $\|\mu_\varepsilon\| = 1$. By the compactness argument, there is a sequence $\{\mu_{\varepsilon_i}\}$ that converges to $\hat{\mu}$ as $\varepsilon_i \rightarrow 0$. This $\hat{\mu}$ satisfies (7), (8), $\hat{\mu}(\{x_i\}) = 0$, $i = 1, \dots, k - 1$, and $(-1)^k \hat{\mu}(\{x_k\}) \leq 0$. If $(-1)^k \hat{\mu}(\{x_k\}) = 0$ then we are done. Otherwise let $\nu = \hat{\mu}(\{x_k\})\mu + \mu(\{x_k\})\hat{\mu} \in M$. ν satisfies (7), (8), and $\nu(\{x_i\}) = 0$, $i = 1, \dots, k$. Also, $\nu \neq 0$ because if $\nu = 0$, then $\mu_{x_k} = (1/\mu(\{x_k\}))\mu \in M$.

For the cases $(-1)^k \mu(\{x_k\}) < 0$ and $x_k = \pm 1$ the proof is similar.

The set of all Borel signed measures on $[-1, 1]$ can be considered as the dual space of $C[-1, 1]$.

Lemma 4.3. *Let C^* denote the dual space of $C[-1, 1]$, the set of all Borel signed measures, and let $x_1 < \dots < x_{n-1}$ be $n - 1$ fixed points in $(-1, 1)$. Also*

denote $x_0 = -1$ and $x_n = 1$. For $\varepsilon > 0$ with $\varepsilon < \min\{x_i - x_{i-1}, i = 1, \dots, n\}$ denote

$$U_\varepsilon = \bigcup_{i=1}^{n-1} (x_i - \varepsilon, x_i + \varepsilon)$$

Then,

$$(9) \quad L_\varepsilon = \{\mu \in C^* | (-1)^i \mu|_{[x_{i-1}, x_i]} \geq 0, i = 1, \dots, n, \|\mu\| = 1, \mu|_{U_\varepsilon} = 0\}$$

is a compact convex set in the weak*-topology.

Proof. It is obvious that L_ε is convex. To show it is compact in the weak*-topology it is enough to show L_ε is closed. Let $\nu \notin L_\varepsilon$. Then, there are three possibilities.

Case 1. There exist some i and a set $E \subset [x_{i-1}, x_i] \setminus U_\varepsilon$ with $(-1)^i \nu|_E < 0$. By the regularity of ν we can choose E to be compact and an open set A (relative to $[-1, 1]$) with $E \subset A \subset [x_{i-1}, x_i] \setminus U_\varepsilon$ and $|\nu|(A-E) < (1/2)|\nu|(E)$. Now we can find an $f \in C[-1, 1]$ with $\|f\| = 1, f = (-1)^i$ on $E, f = 0$ on A^c , and $(-1)^i \text{sgn}(f) \geq 0$. This implies

$$\int f d\nu = \int_E f d\nu + \int_{A-E} f d\nu \leq (-1)^i \nu(E) + |\nu|(A-E) < 0.$$

On the other hand, for any $\mu \in L_\varepsilon$

$$\int f d\mu = \int_A f d\mu \geq 0$$

and hence $\nu \notin \bar{L}_\varepsilon$, the closure of L_ε .

Case 2. There exists some i such that $\nu|_{(x_i-\varepsilon, x_i+\varepsilon)} \neq 0$. By similar argument as in the Case 1, $\nu \notin \bar{L}_\varepsilon$.

Case 3. $\nu = c\mu$ for some $\mu \in L_\varepsilon$ and $c \neq 1$. Let

$$f(x) = \begin{cases} (-1)^i & x \in [x_{i-1}, x_i] \setminus U_\varepsilon, \\ \text{linear} & x \in U_\varepsilon. \end{cases}$$

Then, $\int f d\nu = c$, but $\int f d\mu = 1$ for any $\mu \in L_\varepsilon$. Thus, $\nu \notin \bar{L}_\varepsilon$.

This proves $L_\varepsilon = \bar{L}_\varepsilon$.

Proof of Theorem 3.3. Suppose M is not a WT measure vector space. Then by Lemma 4.2 there exist $x_1 < x_2 < \dots < x_{n-1}$ in $[-1, 1]$ such that no nontrivial $\mu \in M$ satisfies (7) and (8). Assume $x_1 > -1$ and $x_{n-1} < 1$, otherwise we can remove x_1 and (or) x_{n-1} . Let $L_\varepsilon, U_\varepsilon$, and C^* be defined as in Lemma 4.3 with these x_1, \dots, x_{n-1} . We always consider C^* as a topological vector space in the weak*-topology. Denote $U = \{x_1, \dots, x_{n-1}\}, x_0 = -\infty, x_n = \infty$ and let

$$M_0 = \{\mu \mid \mu|_U = 0, \mu|_{[-1, 1] \setminus U} = \nu|_{[-1, 1] \setminus U} \text{ for some } \nu \in M\}$$

and

$$M_\varepsilon = \{\mu \mid \mu|_{U_\varepsilon} = 0, \mu|_{[-1, 1] \setminus U_\varepsilon} = \nu|_{[-1, 1] \setminus U_\varepsilon} \text{ for some } \nu \in M\}.$$

By Lemma 4.2 $M_0 \cap L_\varepsilon = \emptyset$. Since M is a finite dimensional space, by the compactness argument there exists $\varepsilon_0 > 0$ such that $\dim(M_\varepsilon) = \dim(M_0) = m \leq n = \dim(M)$ and $M_\varepsilon \cap L_\varepsilon = \emptyset$ for all $0 < \varepsilon \leq \varepsilon_0$. So there is a continuous linear functional F on C^* (see [2, 3]) such that

$$F(\mu) = 0 \quad \text{for all } \mu \in M_\varepsilon$$

and

$$F(\mu) > 0 \quad \text{for all } \mu \in L_\varepsilon.$$

In the weak *-topology a continuous linear functional on C^* can be represented by a function of $C[-1, 1]$, i.e.,

$$F(\mu) = \int f_\varepsilon d\mu, \quad \mu \in C^*$$

for some $f_\varepsilon \in C[-1, 1]$. Thus, we have

$$(10) \quad \int f_\varepsilon d\mu = F(\mu) = 0, \quad \text{for all } \mu \in M_\varepsilon$$

and

$$(11) \quad \int f_\varepsilon d\mu = F(\mu) > 0, \quad \text{for all } \mu \in L_\varepsilon.$$

Now (11) and the definition of L_ε imply

$$(-1)^i f_\varepsilon(x) > 0 \quad \text{for } x \in (x_{i-1}, x_i) \setminus U_\varepsilon, \quad i = 1, \dots, n.$$

For $\delta > 0$ with $\varepsilon + \delta < \min\{x_i - x_{i-1}, i = 1, \dots, n\}$ define

$$f_{\varepsilon, \delta} = \begin{cases} 0 & x \in U_\varepsilon, \\ f_\varepsilon(x) & x \in [-1, 1] \setminus U_{\varepsilon+\delta}, \\ \text{linear} & x \in U_{\varepsilon+\delta} \setminus U_\varepsilon. \end{cases}$$

Set

$$(12) \quad s_j(\varepsilon, \delta) = \int f_{\varepsilon, \delta} d\mu_j, \quad j = 1, \dots, m,$$

where $M_0 = \text{span}\{\mu_1, \dots, \mu_m\}$. Then, if $\mu(\{x_i + \varepsilon\}) = \mu(\{x_i - \varepsilon\}) = 0$ for all $\mu \in M_0$ and $i = 1, \dots, n - 1$, we have

$$\lim_{\delta \rightarrow 0} s_j(\varepsilon, \delta) = 0, \quad j = 1, \dots, m.$$

It is easy to see that we can find $h_i \in C[-1, 1]$, $i = 1, \dots, m$, such that $h_i(x) = 0$ for $x \in U_{\varepsilon_0}$ and

$$(13) \quad \int h_i d\mu_j = \delta_{ij}, \quad i, j = 1, \dots, m.$$

Now choose $\varepsilon_k \rightarrow 0$ with $0 < \varepsilon_k < (\varepsilon_0/2)$ and $\mu(\{x_i + \varepsilon_k\}) = \mu(\{x_i - \varepsilon_k\}) = 0$. Choose $\delta_k \rightarrow 0$ ($\delta_k + \varepsilon_k < \varepsilon_0$) small enough such that

$$\left\| \sum_{i=1}^m s_i(\varepsilon_k, \delta_k) h_i \right\| < \min_{[-1, 1] \setminus U_{\varepsilon_0}} \{|f_{\varepsilon_k}(x)|\} > 0.$$

Let

$$g_k = f_{\varepsilon_k, \delta_k} - \sum_{i=1}^m s_i(\varepsilon_k, \delta_k) h_i.$$

Then, we have, $(-1)^i g_k(x) \geq 0$ for $x \in (x_{i-1}, x_i)$, $(-1)^i g_k(x) > 0$ for $x \in (x_{i-1}, x_i) \setminus U_{\varepsilon_k + \delta_k}$, $i = 1, \dots, n$, and, by (12) and (13), $\int g_k d\mu = 0$ for all $\mu \in M_0$. Let

$$g = \sum_{k=1}^{\infty} \frac{1}{2^k \|g_k\|} g_k \in C[-1, 1].$$

Then, $(-1)^i g(x) > 0$ for $x \in (x_{i-1}, x_i)$, $i = 1, \dots, n$, and $\int g d\mu = 0$ for all $\mu \in M_0$. This and the continuity of g imply that g has $n - 1$, and only $n - 1$, zeros at x_1, \dots, x_{n-1} . Also, by the definition of M_0 we have

$$\int g d\mu = 0 \quad \text{for all } \mu \in M.$$

This means $Pg = 0$. By Theorem 3.1 this contradicts that Pg interpolates g at n or more points.

(\Leftarrow) We again use Theorem 3.1. Assume M is a WT measure vector space and suppose for some $f \in C[-1, 1]$ with $Pf = 0$, f has less than n zeros including multiplicity. Let $x_1, \dots, x_k, x_{k+1}, \dots, x_m$ in $[-1, 1]$ be all the zeros of f . Suppose f changes sign at x_i , $i = 1, \dots, k$, and does not change sign at x_i , $i = k + 1, \dots, m$. Thus $k + 2(m - k) \leq n - 1$. By Lemma 4.1 there is a nontrivial $\mu = \sum c_i \mu_i \in M$ satisfying (6) and hence

$$\int f d\mu > 0.$$

On the other hand, since

$$Pf = \sum_{i=1}^n \left(\int f d\mu_i \right) v_i = 0$$

and v_i , $i = 1, \dots, n$, are linearly independent,

$$\sum_{i=1}^n \left(\int f d\mu_i \right) = 0, \quad i = 1, \dots, n,$$

and hence

$$\int f d\mu = \sum_{i=1}^n c_i \int f d\mu_i = 0.$$

This contradiction proves our theorem.

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