

The reader is referred to the paper [28], in which the original proof of Stone appears.

Another known result, but not very noted, is due to E. Hewitt, [12]. This work appeared published in 1947 and it presents certain generalizations of the Stone-Weierstrass theorem which are valid in all completely regular spaces.

There exist another three problems on approximation which have had a substantial influence on the analysis of last century:

1. The problem on polynomial approximation of Bernstein on whole real line (between 1912 and 50's).
2. To characterize the closure of polynomials in families of functions defined on compact sets $K \subset \mathbb{C}$ (between 1885 and 50's). It is also necessary to mention here the Kakutani-Stone theorem on the closure of a lattice of functions real-valued and Stone-Weierstrass theorem on the closure of an algebra of functions continuous complex-valued (see [28], [18]).
3. The Szegő's extremum problem (between 1920 and 40's).

With respect the first problem, it must be treated for non bounded polynomials in $\pm\infty$. If let us consider a weight $w : \mathbb{R} \rightarrow [0, 1]$ (i.e. a non-negative, measurable function) and we define

$$C_w := \left\{ f : \mathbb{R} \rightarrow \mathbb{R}, \text{ continuous with } \lim_{|x| \rightarrow \infty} (fw)(x) = 0 \right\},$$

with norm

$$\|f\|_{C_w} := \|fw\|_{L^\infty(\mathbb{R})}.$$

Bernstein wondered when holds that for all $f \in C_w$ and every $\epsilon > 0$, there exists a polynomial p , such that

$$\|(f - p)w\|_{L^\infty(\mathbb{R})} < \epsilon ? \quad (2.2)$$

The condition fw null in $\pm\infty$ is necessary to give sense to the problem: we would like $\|pw\|_{L^\infty(\mathbb{R})} < \infty$, $\forall p \in \mathbb{P}$, and in particular $\|x^n w\|_{L^\infty(\mathbb{R})} < \infty$, $\forall n \geq 0$. Notice that this condition necessarily makes $\lim_{|x| \rightarrow \infty} x^n w(x) = 0$, then using (2.2) we would have $\|fw\|_{L^\infty(\mathbb{R})} < \epsilon$, therefore fw is null in $\pm\infty$.

Among those that contributed to the solution of this problem are Bernstein (1912, 1924), T. S. Hall (1939, 1950), Derbassejan (1947) and Videnskii (1953). In the case w continuous weight the solution solution was given by H. Pollard (1953); other solutions were given by Akhiezer (1954), Mergelyan (1956) and Carleson (1951).

Steins Method And Applications

**Louis H.Y. Chen, Larry Goldstein, Qi-
Man Shao**



Steins Method And Applications:

Stein's Method And Applications Louis Hsiao Yun Chen, Andrew Barbour, 2005-05-03 Stein's startling technique for deriving probability approximations first appeared about 30 years ago. Since then much has been done to refine and develop the method but it is still a highly active field of research with many outstanding problems both theoretical and in applications. This volume the proceedings of a workshop held in honour of Charles Stein in Singapore August 2003 contains contributions from many of the mathematicians at the forefront of this effort. It provides a cross section of the work currently being undertaken with many pointers to future directions. The papers in the collection include applications to the study of random binary search trees, Brownian motion on manifolds, Monte Carlo integration, Edgeworth expansions, regenerative phenomena, the geometry of random point sets and random matrices.

Stein's Method Persi Diaconis, Susan Holmes, 2004 These papers were presented and developed as expository talks at a summer long workshop on Stein's method at Stanford's Department of Statistics in 1998. P iii

An Introduction to Stein's Method A. D. Barbour, Louis Hsiao Yun Chen, 2005 A common theme in probability theory is the approximation of complicated probability distributions by simpler ones, the central limit theorem being a classical example. Stein's method is a tool which makes this possible in a wide variety of situations. Traditional approaches, for example using Fourier analysis, become awkward to carry through in situations in which dependence plays an important part, whereas Stein's method can often still be applied to great effect. In addition, the method delivers estimates for the error in the approximation and not just a proof of convergence. Nor is there in principle any restriction on the distribution to be approximated; it can equally well be normal or Poisson or that of the whole path of a random process, though the techniques have so far been worked out in much more detail for the classical approximation theorems. This volume of lecture notes provides a detailed introduction to the theory and application of Stein's method in a form suitable for graduate students who want to acquaint themselves with the method. It includes chapters treating normal, Poisson and compound Poisson approximation, approximation by Poisson processes and approximation by an arbitrary distribution, written by experts in the different fields. The lectures take the reader from the very basics of Stein's method to the limits of current knowledge.

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