INDUSTRIAL MATHEMATICS INSTITUTE

Restricted nonlinear approximation

A. Cohen, R. DeVore and R. Hochmut

IMI
Preprint Series

Department of Mathematics
University of South Carolina

RESTRICTED NONLINEAR APPROXIMATION[1]

Albert Cohen, Ronald A. DeVore and Reinhard Hochmuth

1. Introduction.

Approximation by a linear combination of n wavelets is a form of nonlinear approximation that occurs in several applications including image processing, statistical estimation, and the numerical solution of differential equations. In this paper, we shall consider variants of n term approximation which we call *restricted approximation*. As explained further, we are motivated by certain applications in statistics and by the interpolation of Besov spaces.

To describe our results, we recall the usual setting of multivariate wavelet analysis. Let $\mathcal{D}$ be the set of dyadic cubes in $\mathbb{R}^d$ and for $k \in \mathbb{Z}$, we let $\mathcal{D}_k$ denote the set of those cubes $I \in \mathcal{D}$ at dyadic level k, i.e. $|I| = 2^{-kd}$, where we use $|K|$ to denote the Euclidean measure of a set $K \subset \mathbb{R}^d$. We denote by $\Omega := [0,1]^d$ the unit cube in $\mathbb{R}^d$. Each cube $I \in \mathcal{D}_k$ is of the form $I = 2^{-k}(j + \Omega)$ with $j \in \mathbb{Z}^d$. We identify I with (j, k). If g is any function defined on $\mathbb{R}^d$, we define

$$g_{I,p}(x) := 2^{kd/p} g(2^k x - j).$$

In the case $g \in L_p$, then $\|g_{I,p}\|_{L_p} = \|g\|_{L_p}$. Here and throughout this paper all function spaces and all norms are taken over $\mathbb{R}^d$ unless explicitly stated otherwise. In order to streamline notation, we shall often simply write g_I in place of $g_{I,p}$; however, it will always be clear from the text what is the value of p in the normalization.

Wavelet theory generates a set $\Psi \subset L_2$ of $2^d - 1$ functions whose shifted dilates form a Riesz basis for L_2 as follows. We begin with univariate scaling function ϕ and an associated univariate wavelet function ψ and define $\psi^0 := \phi$ and $\psi^1 := \psi$. Let E denote the set of nonzero vertices of Ω and define

$$(1.1) \qquad \psi^e(x_1, \ldots, x_d) := \prod_{i=1}^{d} \psi^{e_i}(x_i), \quad e \in E.$$

Then, $\Psi := \{\psi^e : e \in E\}$ is such a set.

We shall restrict ourselves in this paper to the case of compactly supported biorthogonal wavelets. This means that the family of functions ψ^e, $e \in E$, are assumed to have been generated by a compactly scaling function ϕ with a dual scaling function $\tilde{\phi}$ which also has compact support. The wavelet function ψ also has compact support and has associated to it a compactly supported dual wavelet $\tilde{\psi}$ (see [CDF] or [Da, Chapter 8] for the definition and properties of biorthogonal wavelets). We remark that all of our theorems hold in more generality. In particular compact support can be replaced by suitable decay conditions. However, by imposing these

additional assumptions, our development will be more simple and hopefully more clear.

The set of functions given in (1.1) generates by shifts and dyadic dilates a Riesz basis for L_2. This means that each function $f \in L_2$ has the unique expansion

$$(1.2) \qquad f = \sum_{I \in \mathcal{D}} A_I(f), \quad A_I(f) := \sum_{e \in E} a_I^e(f) \psi_I^e,$$

with the wavelet functions $\psi_I^e = \psi_{I,2}^e$ normalized in $L_2(\mathbb{R}^d)$. Moreoever, we have

$$(1.3) \qquad \|f\|_{L_2(\mathbb{R}^d)}^2 \asymp \sum_{I \in \mathcal{D}} a_I(f)^2, \quad a_I(f) := \left(\sum_{e \in E} |a_I^e(f)|^2 \right)^{1/2}.$$

The set of functions $\{\psi_I^e\}_{I \in \mathcal{D}, e \in E}$ is also an unconditional basis for $L_p(\mathbb{R}^d)$, $1 < p < \infty$, and for many other function spaces such as the Hardy spaces and the Besov spaces. We shall discuss this in more detail in the following section. For now, we want to turn to the formulation of the nonlinear approximation problem that we shall study in this paper.

Let $-\infty < \alpha < 1$ and define for each set $\Lambda \subset \mathcal{D}$,

$$\Phi(\Lambda) := \Phi_\alpha(\Lambda) := \sum_{I \in \Lambda} |I|^\alpha.$$

Thus, Φ is a measure defined on the subsets of the discrete space $\mathcal{D}$. For each $t > 0$, we define the space Σ_t as the set of all

$$(1.4) \qquad S = \sum_{I \in \Lambda} A_I(S), \quad \Phi(\Lambda) \leq t.$$

Since the set Λ is possibly infinite, some sense of convergence must be attached to the series in (1.4). We postpone a discussion of this until §2 when we formulate the restricted approximation problem in more detail. One should note in any case that Σ_t is not a linear space. For example, the sum of two elements from Σ_t is generally not in Σ_t although it is in Σ_{2t}.

We shall consider approximation in the Hardy space H_p, $0 < p < \infty$, by the elements of Σ_t. We recall that $H_p = L_p$, $1 < p < \infty$. Given f we define

$$(1.5) \qquad \sigma(f,t)_p := \sigma(f,t)_{H_p} := \inf_{S \in \Sigma_t} \|f - S\|_{H_p}.$$

We remark that we do not necessarily assume that $f \in H_p$ in the definition (1.5); however, this situation will only appear in our results when dealing with the case $\alpha > 0$. In this case, it can happen that (1.5) is finite even when f is not in H_p. In the case $\alpha = 0$ and $t = n$ is a positive integer, the space Σ_n consists of all functions S which are a linear combination of n wavelets. Then, (1.5) is the error of n term approximation in H_p.

We shall be interested in this paper in describing the functions f for which $\sigma(f,t)_p$ has a prescribed asymptotic behavior as $t \to \infty$ and $t \to 0$. For $0 < p < \infty$,

$0 < q \leq \infty$ and $\gamma > 0$, we define the approximation class $\mathcal{A}_q^\gamma(H_p)$ to be the set of all f such that

(1.6) $\qquad |f|_{\mathcal{A}_q^\gamma(H_p)} := \begin{cases} \left(\int_0^\infty [t^\gamma \sigma(f,t)_p]^q \frac{dt}{t} \right)^{1/q}, & 0 < q < \infty \\ \sup_{t>0} t^\gamma \sigma(f,t)_p, & q = \infty. \end{cases}$

¿From the monotonicity of $\sigma(f,t)_p$, it follow that (1.6) is equivalent to a discrete norm

(1.7) $\qquad |f|_{\mathcal{A}_q^\gamma(H_p)} \asymp \begin{cases} \left(\sum_{j\in\mathbb{Z}} [2^{j\gamma} \sigma(f,2^j)_p]^q \right)^{1/q}, & 0 < q < \infty, \\ \sup_{j\in\mathbb{Z}} 2^{j\gamma} \sigma(f,2^j)_p, & q = \infty. \end{cases}$

In the case $\alpha \leq 0$, one can actually restrict t in (1.6) to be ≥ 1 (j in (1.7) to be ≥ 0) without changing the space $\mathcal{A}_q^\gamma(H_p)$. However, in order to treat all cases of α simultaneously we need the full range of $t \geq 0$.

Our main results characterize the spaces $A_q^\gamma(H_p)$ in several ways: in terms of interpolation spaces; in terms of wavelet coefficients; and in terms of smoothness spaces (Besov spaces). Consider for example the case $1 < p < \infty$ and $\alpha \leq 0$ and let $\beta := 1 - \alpha$ so that $\beta \geq 1$. For $s > 0$, let $B_q^s(L_\tau)$ denote the Besov space of smoothness order s in L_τ and auxilliary parameter q (a fuller discussion of Besov spaces is given in §2). For spaces X, Y we also denote by $(X, Y)_{\theta,q}$ the interpolation spaces generated by the real method of interpolation (K-functional) with parameters $0 < \theta < 1$, $0 < q \leq \infty$ (see §2). We show that for each $1 < p < \infty$ and $q > 0$, we have

(1.8) $\qquad \mathcal{A}_q^\gamma(L_p) = (L_p, B_\tau^s(L_\tau))_{\gamma/s,q}, \quad 0 < \gamma < s, \ 0 < q \leq \infty,$

for a certain range of s which depends on the wavelets $\psi, \tilde{\psi}$ and with τ defined by $s = \beta d(1/\tau - 1/p)$. It is well know that for each such γ and for q defined by $\gamma = \beta d(1/q - 1/p)$, the interpolation space on the right side of (1.8) is the Besov space $B_q^\gamma(L_q)$. This has a simple geometrical description given in Figure 1. In this figure, the x-axis corresponds to L_q spaces with x identified with $1/q$. The y-axis corresponds to the smoothness order. Thus, the point $(1/q, \gamma)$ corresponds to the smoothness space $B_q^\gamma(L_q)$. Then, (1.8) says that the approximation space $\mathcal{A}_q^\gamma(L_p)$ corresponds to the point $(1/q, \gamma)$ on the line segment connecting $(1/p, 0)$ (corresponding to L_p) to $(1/\tau, s)$ (corresponding to $B_\tau^s(L_\tau)$). This line segment has slope βd.

Our results also serve to prove theorems about the interpolation of Besov spaces on the line with slope βd in Figure 1. While these interpolation theorems are known, wavelet methods provide simple proofs and also allow ways to realize the K-functional between H_p and one of these Besov spaces.

Another way to describe the space $\mathcal{A}_q^\gamma(H_p)$ is through thresholding and wavelet coefficients. It turns out that restricted approximation is intimately connected to thresholding coefficients in the L_r norm with $r := p/\beta$. Let $a_I(f)$ be defined as in (1.3) except we now take the wavelets normalized in L_r. We can create a good approximation to f from Λ_t by a sum of the form
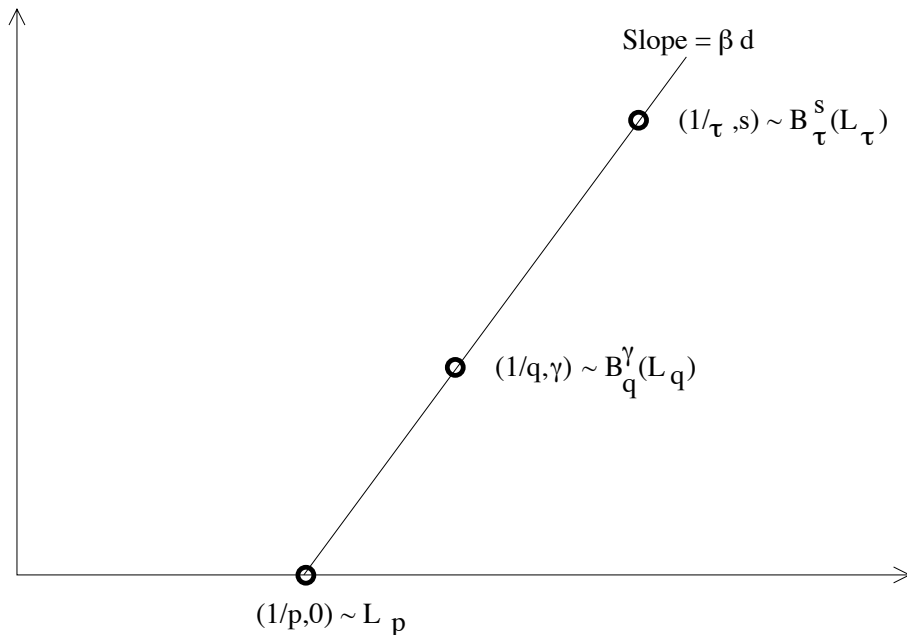
$$S = \sum_{I \in \Lambda(\epsilon, f)} A_I(f)$$

Slope = β d

$(1/_\tau ,s) \sim B^{s}_{\tau}(L_{\tau})$

$(1/q,\gamma) \sim B^{\gamma}_{q}(L_{q})$

$(1/p,0) \sim L_{p}$

FIGURE 1

with $\Lambda(\epsilon, f) := \{I : a_I(f) > \epsilon\}$. The proper choice of ϵ gives an element of Σ_t. Using these ideas, we can characterize the approximation space $A^\gamma_q(H_p)$ as the set of all f for which the sequence $(a_I(f))_{I\in\mathcal{D}}$ is in the weighted Lorentz space $\ell_{\mu,q}(w)$ with μ related to γ by $\gamma = \beta d(1/\mu - 1/p)$, and $w(I) := |I|^\alpha$, $I \in \mathcal{D}$.

The study of the L^p error resulting from a thresholding of the wavelet expansion in L^r norm with $r \neq p$ is motivated by problems of statistical estimation: in a white noise model, one is required to threshold the noisy signal in L^2, even when interested by minimizing the estimation error in L^p for $p \neq 2$ (see [DJKP] for a general review of wavelet thresholding techniques for statistical estimation and [CDKP] for the application of our results in this context).

In order to prove our main results, we shall introduce new techniques for nonlinear wavelet approximation which apply even to the case of n-term approximation. These new proofs for n-term wavelet approximation are somewhat simpler than those given in [DJP].

An outline of this paper is as follows. In §2, we discuss wavelet characterizations of spaces and define the smoothness spaces (in terms of wavelet coefficients) which we shall use in the characterization of approximation order. In §3, we discuss certain fundamental relations between approximation spaces and interpolation spaces which we shall use in our characterization of approximation spaces. In particular, we discuss the role of Jackson and Bernstein inequalities in these matters. We also prove some general results on when approximation methods can realize the K-functional for a pair of spaces. In §4, we consider n-term wavelet approximation corresponding to the particular choice $\alpha = 0$. Most results of this section are already known, but the way of proof is somehow simpler than in the existing literature. In §5, we consider the general case of restricted nonlinear approximation

as described above and prove the corresponding Jackson and Bernstein inequalities for this type of approximation. In §6, we characterize the approximation spaces for restricted nonlinear approximation as noted above. In §7, we show that restricted approximation can be achieved through simple thresholding procedure of the wavelet expansion. For the sake of simplicity, all our results are stated for spaces of functions defined on the whole of $\mathbb{R}^d$, using the whole range of scales $k \in \mathbb{Z}$ in the wavelet decomposition. In §8, we make some concluding remarks on the adaptation of our results to the approximation of functions defined on a bounded domain, using the scales $k \geq 0$ together with a layer of scaling functions at the coarsest resolution.

2. Wavelet decompositions and characterization of function spaces.

We shall describe in this section the properties of wavelet decompositions which we shall use in this paper. Let E be the non-zero vertices of Ω as introduced earlier and let ψ_I^e, $e \in D$, $I \in \mathcal{D}$, be the biorthogonal wavelet basis obtained from the compactly supported scaling function ϕ and compactly supported univariate wavelet ψ as described in (1.1). This basis will be fixed throughout this paper. We denote by $\tilde{\psi}_I^e$ the functions in the dual basis. If f is a tempered distribution, the wavelet coefficients

$$(2.1) \qquad a_{I,p}^e(f) := \langle f, \tilde{\psi}_{I,p'}^e \rangle, \quad I \in \mathcal{D}, e \in E,$$

with the dual wavelets $\tilde{\psi}_I^e$ normalized in $L_{p'}$, $1/p + 1/p' = 1$, are defined whenever the order of f is sufficiently small compared to the smoothness of $\tilde{\phi}$, $\tilde{\psi}$. For example, they are defined if $\tilde{\phi}$ and $\tilde{\psi}$ are in C^r with r exceeding the order of the distribution f. Thus, for example, they are defined whenever $f \in L_p$, $1 \leq p \leq \infty$ and whenever $f \in H_p$, $0 < p \leq 1$, provided the dual wavelets are in C^r with $r \geq [d(1/p - 1)_+]$.

We continue with the notation of the introduction and in particular define

$$(2.2) \qquad a_{I,p}(f) := \left(\sum_{e \in E} a_{I,p}^e(f)^2 \right)^{1/2}, \quad I \in E.$$

We shall frequently use the following formula for changing between normalizations:

$$(2.3) \qquad |I|^{-1/p} a_{I,p}^e(f) = |I|^{-1/q} a_{I,q}^e(f), \quad |I|^{-1/p} a_{I,p}(f) = |I|^{-1/q} a_{I,q}(f),$$

which holds for any $0 < p, q \leq \infty$.

It is well known (see [Da]) that $(\psi_I^e)_{I \in \mathcal{D}, e \in E}$ is an unconditional basis for L_p, $1 < p < \infty$. Each $f \in L_p$ has a unique decomposition

$$(2.4) \qquad f = \sum_{I \in \mathcal{D}} A_I(f), \quad A_I(f) := \sum_{e \in E} a_I^e(f) \psi_I.$$

We can compute L_p norms of functions f from their wavelet decompositions using the square function which is defined by

$$(2.5) \qquad S(f) := \left(\sum_{I \in \mathcal{D}} a_{I,2}(f)^2 |I|^{-1} \chi_I \right)^{1/2} = \left(\sum_{I \in \mathcal{D}} a_{I,p}(f)^2 |I|^{-2/p} \chi_I \right)^{1/2}.$$

Namely, for $1 < p < \infty$,

$$(2.6a) \qquad\qquad \|f\|_{L_p} \asymp \|S(f)\|_{L_p}.$$

The equivalence (2.6a) follows from general results in Littlewood Paley theory (see [Me] or [FJ]).

When $p \le 1$ the right side of (2.6a) gives the norm in the real Hardy space H_p (see [FS] for the definition and properties of H_p) for a certain range of p which depends on the univariate wavelets ψ, $\tilde\psi$. We shall say that $p \le 1$ is *admissible* if

$$(2.6b) \qquad\qquad \|f\|_{H_p} \asymp \|S(f)\|_{L_p}.$$

Wavelet coefficients also can be used to characterize smoothness spaces. We shall use wavelet coefficients to define a class of spaces $B_{q,p}^s$ for $0 < p, q \le \infty$, $s \ge 0$. For certain values of these parameters, these spaces will coincide with the Besov spaces as we shall explain. If p is admissible then the space $B_{q,p}^s$ is defined as the set of all distributions in H_p for which the following (quasi-semi-)norm is finite:

$$(2.7) \qquad\qquad |f|_{B_{q,p}^s} := \|(2^{ks}\|(a_{I,p}(f))_{I \in \mathcal{D}_k}\|_{\ell_p(\mathcal{D}_k)})_{k \in \mathbb{Z}}\|_{\ell_q(\mathbb{Z})}.$$

There are many other forms for the right side of (2.7) obtained by using different normalization of the wavelets ψ_I and the fact that $|I| = 2^{-kd}$ for $I \in \mathcal{D}_k$. For example, when $q = p$, we can rewrite (2.7) as

$$(2.8) \qquad\qquad |f|_{B_{p,p}^s} := \|(|I|^{-s/d} a_{I,p}(f))_{I \in \mathcal{D}}\|_{\ell_p(\mathcal{D})}.$$

We shall use the abbreviated notation $B_p^s := B_{p,p}^s$ throughout. The case $s = 0$ in (2.8) will be important in this paper. We shall denote B_p^0 simply as B_p. Thus,

$$(2.9) \qquad\qquad |f|_{B_p} := \|(a_{I,p}(f))_{I \in \mathcal{D}}\|_{\ell_p(\mathcal{D})}.$$

The space B_p can be viewed as a substitute for L_p; it has a simpler structure in terms of its wavelet decomposition.

The spaces $B_{q,p}^s$ are the same as Besov spaces for a certain range of s which depends on the smoothness of ψ and the number of vanishing moments of $\tilde\psi$ as we shall now describe. Consider first the case $1 \le p \le \infty$ in which case the $B_{q,p}^s$ are related to the Besov spaces $B_q^s(L_p)$ defined by moduli of smoothness in L_p (see [DJP]). Let $r(p)$ be a real number such that ψ is in $B_p^{r(p)}(L_p)$ and all moment of $\tilde\psi$ of order $< r(p)$ vanish. Then, $B_{q,p}^s$ is the same as the Besov space $B_q^s(L_p)$ for all $0 < q \le \infty$ and $0 < s < r(p)$. When $0 < p < 1$, we use the Besov spaces $B_q^s(H_p)$ which can be defined in several ways (Fourier transforms, Littlewood-Paley theory, or H_p moduli of smoothness) as is thoroughly discussed in [K]. If p is admissible and $r(p)$ is defined as before (with H_p in place of L_p), then $B_{q,p}^s = B_q^s(H_p)$, for all $0 < s < r(p)$, and $0 < q \le \infty$. Finally, it is known that $B_q^s(L_p) = B_q^s(H_p)$ whenever $s > d(1/p - 1)_+$ (see [K])), in which case these spaces are embedded in L_1.

In summary, the spaces $B_{q,p}^s$ are defined by the size properties of wavelet coefficients for the full range $s \ge 0$, whereas the Besov spaces are characterized by these wavelet coefficients for a smaller range of s.

3. K-functionals and interpolation spaces.

Approximation spaces and interpolation spaces are intimately connected; each can be characterized in terms of the other. In this section, we wish to recall some of these connections and add a little to this theory.

Let X, Y be a pair of spaces which are embedded in some Hausdorff space $\mathcal{X}$. Then, one can form the space $X + Y$ which consists of all functions f which can be written as $h + g$ with $h \in X$, $g \in Y$. We define the norm on $X + Y$ by

$$\|f\|_{X+Y} := \inf_{f=h+g} \|h\|_X + \|g\|_Y.$$

More generally, for any $t > 0$, we define the K-functional

$$(3.1) \qquad K(f,t) := K(f,t;X,Y) := \inf_{f=h+g} \|h\|_X + t\|g\|_Y.$$

In this definition, we may also replace norms by semi-norms.

K-functionals have many uses. They were originally introduced as a means of generating interpolation spaces. We recall that if $0 < \theta < 1$ and $0 < q \le \infty$ then the interpolation space $(X,Y)_{\theta,q}$ is defined as the set of all functions $f \in X + Y$ such that

$$(3.2) \qquad |f|_{(X,Y)_{\theta,q}} := \begin{cases} \left(\int_0^\infty [t^{-\theta} K(f,t)]^q \frac{dt}{t}\right)^{1/q}, & 0 < q < \infty, \\ \sup_{t>0} t^{-\theta} K(f,t), & q = \infty \end{cases}$$

is finite.

We next describe the usual vehicle for characterizing approximation spaces and connecting them to interpolation spaces as described in DeVore and Lorentz [DL §9 of Chapter 7]. We suppose that X and Y are as above and for each $t > 0$, X_t is a (possibly nonlinear) subspace of $X + Y$. The usual setting for approximation takes $t = n$, $n = 1, 2, \ldots$ and $Y \subset X$ but the results are the same (and the proofs almost identical) in this more general setting. We let

$$\sigma(f,t)_X := \inf_{S \in \Sigma_t} \|f - g\|_X$$

measure the approximation error for this family and define the approximation spaces $\mathcal{A}_q^\gamma(X)$ as in (1.6) with H_p replaced by X.

We assume in addition that $X_t \subset X_u$ if $t \le u$ and that the nonlinearity of the family X_t is controlled in the following sense: there exists a constant a such that $X_t + X_u \subset X_{a(t+u)}$.

We can characterize the approximation spaces if for some $r > 0$, we can establish the following two inequalities:

Jackson inequality: $\qquad \sigma(f,t)_X \le Ct^{-r}\|f\|_Y, \quad f \in Y, t > 0.$

Bernstein inequality: $\quad |S|_Y \le Ct^r \|S\|_X, \quad S \in \Sigma_t, \quad t > 0.$

¿From the Jackson inequality, one can derive a comparison between σ and K as follows. Let $\epsilon > 0$ be arbitrary and let g be such that the decomposition $f = f - g + g$ gives the K-functional to within ϵ:

$$\|f - g\|_X + t^{-r}\|g\|_Y = K(f, t^{-r}) + \epsilon.$$

If S is a best approximation to g from X_t (when best approximation is not known to exist then one adds another ϵ in the following derivation with the same end result), then

$$\sigma(f,t)_X \leq \|f - S\|_X \leq \|f - g\|_X + \|g - S\|_X$$
$$\leq K(f, t^{-r}) + \epsilon + Ct^{-r}\|g\|_Y \leq CK(f, t^{-r}) + \epsilon.$$

Since ϵ is arbitrary, we have

(3.3) $$\sigma(f,t)_X \leq CK(f, t^{-r}).$$

The Bernstein inequality provides a weak inverse inequality to (3.3) which we do not give (see Theorem 5.1 of Chapter 7 in [DL]). From this one derives the following relation between approximation spaces and interpolation spaces.

Theorem 3.1. *If the Jackson and Bernstein inequalities are valid, then for each $0 < \gamma < r$ and $0 < q \leq \infty$ the following relation holds between approximation spaces and interpolation spaces*

(3.4) $$A_q^\gamma(X) = (X, Y)_{\gamma/r, q},$$

with equivalent norms.

Proof. See Theorem 9.1 of Chapter 7 in [DL] where the Theorem is proved under the additional assumption that Y is embedded in X: a simple modification of that proof gives (3.4) in the general case.

There is a further connection between approximation and interpolation. In certain cases, we can realize the K-functional by an approximation process. We continue with the above setting. We say a family (A_t), $t > 0$, of (possibly nonlinear) operators, with A_t mapping X into X_t, provides *near best approximation* if there is an absolute constant $C > 0$ such that

(3.5) $$\|f - A_t f\|_X \leq C\sigma(f,t)_X, \quad t > 0.$$

We say this family is *stable* on Y if

$$\|A_t f\|_Y \leq C\|f\|_Y, \quad t > 0,$$

with an absolute constant $C > 0$.

Theorem 3.2. *Let X, Y, X_t be as above and suppose that X_t satisfies the Jackson and Bernstein inequalities. Suppose further that the family of operators A_t, $t > 0$, provides near best approximation and is stable on Y then A_t realizes the K-functional, in the sense that*

(3.6) $$\|f - A_t f\|_X + t^{-r}\|A_t f\|_Y \leq CK(f, t^{-r}, X, Y),$$

with an absolute constant C.

Proof. We fix $t > 0$ and let $g \in Y$ be a function which realizes $K(f, t^{-r})$, i.e

(3.7) $$\|f - g\|_X + t^{-r}\|g\|_Y \leq K(f, t^{-r}).$$

When g is not known to exist, we add an $\epsilon > 0$ as above. From the near best assumption, we have

$$
\begin{aligned}
\|f - A_t f\|_X &\le C\sigma(f,t)_X \\
&\le C\|f - A_t g\|_X \\
&\le C(\|f - g\|_X + \|g - A_t g\|_X) \\
&\le C(\|f - g\|_X + \sigma(g,t)_X) \\
&\le C(\|f - g\|_X + t^{-r}\|g\|_Y) \\
&\le CK(f,t^{-r}),
\end{aligned}
$$

(3.8)

where we have used the Jackson inequality.

Moreover, using the Y-stability of A_t and the Bernstein inequality, we obtain

$$
\begin{aligned}
t^{-r}\|A_t f\|_Y &\le Ct^{-r}(\|A_t f - A_t g\|_Y + \|A_t g\|_Y) \\
&\le C(\|A_t f - A_t g\|_X + t^{-r}\|g\|_Y) \\
&\le C(\|f - A_t f\|_X + \|f - g\|_X + t^{-r}\|g\|_Y) \\
&\le C(\|f - A_t f\|_X + K(f,t^{-r})).
\end{aligned}
$$

This combined with (3.8) shows that $A_t f$ realizes the K-functional. $\square$

Remark 3.1. *If in place of near best approximation we assume only that*

$$
\|f - A_t f\|_X \le C\sigma(f,at)_X,
$$

with absolute constant $a \le 1$, then (3.6) is still valid.

Indeed, the same proof gives (3.8) with t^{-r} replaced by $(at)^{-r}$ and the remark follows because

$$
K(f,(at)^{-r}) \le a^{-r}K(f,t^{-r}).
$$

In practice, the stability of an approximation operator B_t mapping X to X_t is not always easy to check directly, but it can be derived from the stability of one particular approximation operator A_t combined with Jackson and Bernstein estimates, as shown by the following result. We say that A_t provides a Jackson inequality if

(3.9)
$$
\|g - A_t g\|_X \le Ct^{-r}\|g\|_Y
$$

holds for all $g \in Y$ with an absolute constant C.

Theorem 3.3. *Let X, Y, X_t be as above and suppose that X_t satisfies the Jackson and Bernstein inequalities. Let A_t, B_t provide the Jackson inequality and suppose that A_t is stable on Y. Then, B_t is also stable on Y.*

Proof. Let $g \in Y$. Then,

$$
\begin{aligned}
\|B_t g\|_Y &\le C(\|A_t g - B_t g\|_Y + \|A_t g\|_Y) \le C(t^r\|A_t g - B_t g\|_X + \|g\|_Y) \\
&\le C(t^r\|g - A_t g\|_X + t^r\|g - B_t g\|_X + \|g\|_Y) \le C\|g\|_Y. \quad \square
\end{aligned}
$$

4. n-term wavelet approximation in H_p, $0 < p < \infty$.

In this section, we shall treat the case $\alpha = 0$ in restricted nonlinear approximation. This case corresponds to the standard n-term wavelet approximation. While the results of this section are for the most part known (see [DJP]), we shall give new and simpler techniques for their proof. We shall later use these same ideas to obtain the corresponding theory for restricted nonlinear approximation. The main new ingredient here is the use of the interval $I(x)$ defined below for a set Λ of intervals and a point $x \in \mathbb{R}^d$. The interval $I(x)$ can be used to replace the role of maximal functions used in the original proofs of Jackson and Bernstein inequalities for n-term approximation given in [DJP].

We take $\alpha = 0$ throughout this section. In this case, it is enough to consider approximation from Σ_t only in the case $t = n$ with n a natural number. We shall use the notation
$$\sigma_n(f)_p := \sigma(f, n)_p$$
in this section.

Let Λ be any finite set of dyadic intervals . For each $x \in \cup_{I \in \Lambda} I$, we define $I(x)$ to be the smallest interval in Λ which contains x. We use the notation for wavelet decompositions given in §§1-2. We shall frequently make use of the following observation of Temlyakov [T2] which holds for any finite set $\Lambda \subset \mathcal{D}$.

Lemma 4.1. *Let $0 < p < \infty$ be admissible and let Λ be a finite subset of $\mathcal{D}$. If f has the wavelet decomposition*

$$(4.1) \qquad\qquad f = \sum_{I \in \Lambda} A_I(f)$$

with $a_{I,p}(f) \le M$, for all $I \in \Lambda$, then

$$(4.2a) \qquad\qquad \|f\|_{H_p} \le C_1 M \# \Lambda^{1/p}$$

with C_1 depending only on p. Similarly, if $a_{I,p}(f) \ge M$, for all $I \in \Lambda$, then

$$(4.2b) \qquad\qquad \|f\|_{H_p} \ge C_2 M \# \Lambda^{1/p}$$

with C_2 depending only on p.

Remark 4.1. *Recall that $H_p = L_p$ with equivalent norms when $p > 1$.*

Proof. We let $a_I := a_{I,p}(f)$. Then, for (4.2a), we use the square function (2.5-6) to find

$$\|f\|_{H_p} \le C \|S(f)\|_{L_p} = C \left\| \left(\sum_{I \in \Lambda} a_I^2 |I|^{-2/p} \chi_I \right)^{1/2} \right\|_{L_p}$$

$$\le C M \left\| \left(\sum_{I \in \Lambda} |I|^{-2/p} \chi_I \right)^{1/2} \right\|_{L_p} \le C M \||I(x)|^{-1/p}\|_{L_p}$$

where $|I(x)|^{-1}$ is defined to be 0 when $x \notin \cup_{I \in \Lambda} I$. If $J \in \Lambda$ then the set $\tilde{J} := \{x : I(x) = J\}$ is a subset of J, and we have $\cup_{I \in \Lambda} I = \cup_{J \in \Lambda} \tilde{J}$. It follows that

$$\|f\|_{H_p}^p \le C M^p \int_{\mathbb{R}^d} |I(x)|^{-1} \, dx \le C M^p \sum_{J \in \Lambda} \int_{\tilde{J}} |J|^{-1} \le C M^p \# \Lambda,$$

which proves (4.2a).

For the proof of (4.2b), we have

$$S(f, x) \geq M \left(\sum_{I \in \Lambda} |I|^{-2/p} \chi_I(x) \right)^{1/2} \geq M |I(x)|^{-1/p}.$$

Also, $|I(x)|^{-1} \geq C \sum_{I \in \Lambda} |I|^{-1} \chi_I(x)$. Hence,

$$\|f\|_{H_p}^p \geq C \|S(f)\|_{L_p}^p \geq C M^p \int_{\mathbb{R}^d} \sum_{I \in \Lambda} |I|^{-1} \chi_I(x) = C M^p \# \Lambda. \quad \square$$

As a consequence of the Lemma we will prove the following interesting theorem of Temlyakov[T2]. We fix an admissible value of p with $0 < p < \infty$ and let

$$B_n f = \sum_{I \in \Lambda_b} \sum_{e \in E} b_I^e \psi_I^e, \quad \# \Lambda_b \leq n,$$

be a best H_p-approximation to f from Σ_n (the existence of best m-term approximations was proved in [T1]). We modify $B_n f$ by replacing b_I^e by $a_I^e(f)$ to get $\tilde{B}_n f$ which is also in Σ_n. It follows that $S(f - \tilde{B}_n f) \leq S(f - B_n f)$ with S the square function of (2.5). Therefore, from (2.6b) we obtain

$$\|f - \tilde{B}_n f\|_{H_p} \leq C \|f - B_n f\|_{H_p} \leq C \sigma_n(f)_p,$$

We also introduce the thresholding operator $\mathcal{T}_n f := \sum_{I \in \Lambda_t} A_I(f)$ where Λ_t consists of the n cubes I for which $a_{I,p}(f)$ is largest (with ties handled in an arbitrary way).

Theorem 4.1. *For any admissible p with $0 < p < \infty$ and for all $n = 1, 2, \ldots$, $\mathcal{T}_n f$ is a near best approximation to f from Σ_n, i.e.*

$$\|f - \mathcal{T}_n f\|_{H_p} \leq C \sigma_n(f)_p.$$

Proof. It is enough to estimate

$$\tilde{B}_n f - \mathcal{T}_n f = - \sum_{I \in \Lambda_t \setminus \Lambda_b} A_I(f) + \sum_{I \in \Lambda_b \setminus \Lambda_t} A_I(f) =: f_0 + f_1.$$

Using the square function, we have

$$\|f_0\|_{H_p} \leq C \|f - \tilde{B}_n f\|_{H_p} \leq C \sigma_n(f)_p.$$

If M is the smallest of the values $a_{I,p}(f)$, $I \in \Lambda_t$, then for all $I \in \Lambda_b \setminus \Lambda_t$ we have $a_{I,p}(f) \leq M$. Hence, from Lemma 4.1, we have

$$\|f_1\|_{H_p} \leq C M \# (\Lambda_b \setminus \Lambda_t)^{1/p}.$$

On the other hand, for all $I \in \Lambda_t \setminus \Lambda_b$ we have $a_{I,p}(f) \geq M$ and hence

$$\|f_0\|_{H_p} \geq C M \# (\Lambda_t \setminus \Lambda_b)^{1/p}.$$

Since $\#(\Lambda_t \setminus \Lambda_b) = \#(\Lambda_b \setminus \Lambda_t)$, we have $\|f_1\|_{H_p} \leq C \|f_0\|_{H_p} \leq C \sigma_n(f)_p$ which completes the proof. $\square$

4.1. The Jackson inequality for n-term wavelet approximation.
Recall that for $0 < \tau < \infty$, a sequence (a_n) of real numbers is in the Lorentz space $w\ell_\tau := \ell_{\tau,\infty}$ (called weak ℓ_τ) if

$$(4.3) \qquad \#\{n : |a_n| > \epsilon\} \le M^\tau \epsilon^{-\tau},$$

for all $\epsilon > 0$. The norm $\|(a_n)\|_{w\ell_\tau}$ is the smallest value of M such that (4.3) holds. Also,

$$\|(a_n)\|_{w\ell_\tau} \le \|(a_n)\|_{\ell_\tau}.$$

Theorem 4.2. *Let p be admissible with $0 < p < \infty$, and $s > 0$, and let $f \in H_p$ and $a_I := a_I(f) := a_{I,p}(f)$, $I \in \mathcal{D}$, be such that $(a_I)_{I \in \mathcal{D}}$ is in $w\ell_\tau$, $1/\tau = s + 1/p$. Then, we have*

$$\sigma_n(f)_p \le C n^{-s} \|(a_I(f))\|_{w\ell_\tau},$$

with the constant C depending only on p and s.

Proof. We have

$$(4.4) \qquad \#\{I : a_I > \epsilon\} \le M^\tau \epsilon^{-\tau},$$

for all $\epsilon > 0$ with $M := \|(a_I)\|_{w\ell_\tau}$. Let $\Lambda_j := \{I : 2^{-j} < |a_I| \le 2^{-j+1}\}$. Then, for each $k = 1, 2, \ldots$, we have

$$\sum_{j=-\infty}^{k} \#\Lambda_j \le C M^\tau 2^{k\tau},$$

with C depending only on τ.

Let $S_j := \sum_{I \in \Lambda_j} A_I(f)$ and $T_k := \sum_{j=-\infty}^{k} S_j$. Then $T_k \in \Sigma_N$ with $N = C M^\tau 2^{k\tau}$. We finish the proof in the case $1 \le p \le \infty$ (the case $0 < p < 1$ is handled similarly but with $\| \cdot \|_{H_p}^p$ used in place of $\| \cdot \|_{H_p}$). We have

$$(4.5) \qquad \|f - T_k\|_{H_p} \le \sum_{j=k+1}^{\infty} \|S_j\|_{H_p}.$$

We fix $j > k$ and estimate $\|S_j\|_{H_p}$. Since $a_I \le 2^{-j+1}$ for all $I \in \Lambda_j$, we have from Lemma 4.1 and (4.4),

$$\|S_j\|_{H_p} \le C 2^{-j} \#\Lambda_j^{1/p} \le C M^{\tau/p} 2^{j(\tau/p-1)}.$$

We therefore conclude from (4.5) that

$$\|f - T_k\|_{H_p} \le C M^{\tau/p} \sum_{j=k+1}^{\infty} 2^{j(\tau/p-1)} \le C M (M 2^k)^{\tau/p-1},$$

because $\tau/p - 1 < 0$. In otherwords, for $N \asymp M^\tau 2^{k\tau}$, we have

$$\sigma_N(f)_p \le C M N^{1/p-1/\tau} = C M N^{-s}.$$

¿From the monotonicity of σ_n it follows that the last inequality holds for all $N \ge 1$. $\square$

Corollary 4.1. *Let p be admissible with $0 < p < \infty$, let $s > 0$ and let $f \in B_\tau^s$, $1/\tau = s/d + 1/p$, with τ admissible. Then,*

$$(4.6) \qquad\qquad \sigma_n(f)_p \leq C|f|_{B_\tau^s} n^{-s/d},$$

with C depending only on p and s.

Proof. We have $a_{I,\tau} = a_{I,p}|I|^{1/\tau - 1/p} = a_{I,p}|I|^{s/d}$. Thus, from the definition (2.8) we find

$$(4.7) \qquad\qquad |f|_{B_{\tau,\tau}^s} = \|(a_I)\|_{\ell_\tau} \geq \|(a_I)\|_{w\ell_\tau}.$$

Hence (4.6) follows from Theorem 4.2 with s replaced by s/d.

Remark 4.1. *As noted in §2, the space B_τ^s coincides with the Besov space $B_\tau^s(H_\tau)$ for a certain range of s and this space coincides with $B_\tau^s(L_\tau)$ if $s > d/\tau - d$.*

Remark 4.2. *Theorem 4.2 also holds with H_p replaced by B_p with a simpler proof. This is proved for restricted nonlinear approximation in §5.4.*

4.2. The Bernstein inequality for n-term wavelet approximation.
    We shall next prove the Bernstein inequality which is the companion to (4.6).

Theorem 4.3. *Let p be admissible with $0 < p < \infty$, and let $s > 0$. If $f = \sum_{I \in \Lambda} A_I(f)$ with $\#\Lambda \leq n$, we have*

$$\|f\|_{B_\tau^s} \leq C n^{s/d} \|f\|_{L_p},$$

with $1/\tau = s/d + 1/p$ whenever τ is admissible.

Proof. **Case 1:** $p \geq 2$. With $a_I := a_{I,p}(f)$. we have from (4.7)

$$|f|_{B_\tau^s} = \left(\sum_{I \in \Lambda} a_I^\tau\right)^{1/\tau} \leq n^{1/\tau - 1/p}\left(\sum_{I \in \Lambda} |a_I|^p\right)^{1/p}.$$

On the other hand,

$$\|S(f)\|_{L_p} = \|(\sum_{I \in \Lambda} a_I^2 |I|^{-2/p} \chi_I)^{1/2}\|_{L_p} \geq \|(\sum_{I \in \Lambda} a_I^p |I|^{-1} \chi_I)^{1/p}\|_{L_p} = \left(\sum_{I \in \Lambda} a_I^p\right)^{1/p},$$

which in view of (2.6b) completes the proof in this case.
    Case 2 : $p \leq 2$. With $I(x)$ defined as the smallest interval in Λ that contains x, we have

$$|f|_{B_\tau^s}^\tau = \int_{\mathbb{R}^d} \sum_{I \in \Lambda} |a_I|^\tau |I|^{-1} \chi_I = \int_{\mathbb{R}^d} \sum_{I \in \Lambda} a_I^\tau |I|^{-\tau/p} \chi_I |I|^{-1+\tau/p} \chi_I$$

$$\leq C \int_{\mathbb{R}^d} S(f,x)^\tau |I(x)|^{-1+\tau/p} \leq C \left(\int_{\mathbb{R}^d} S(f,x)^p\right)^{\tau/p} \left(\int_{\mathbb{R}^d} |I(x)|^{-1}\right)^{1-\tau/p}$$

$$\leq C n^{1-\tau/p} \|S(f)\|_{L_p}^\tau \leq C n^{1-\tau/p} \|f\|_{H_p}^\tau$$

where the second to last inequality follows as in the proof of Lemma 4.1. $\square$

Remark 4.3. *The Bernstein inequality of Theorem 4.3 also holds with H_p replaced by B_p. The proof is simply Hölder's inequality (as in the first line of the above proof).*

4.3. Approximation spaces for n-term wavelet approximation.

In this section, we state without much elaboration the conclusions that can be drawn from the Jackson and Bernstein inequalities for n-term approximation vis a vis the characterization of approximation spaces. A similar development with more details is given in §6 for restricted nonlinear approximation (which includes the results of this section as a particular case).

Let p be admissible with $0 < p < \infty$. Let $s > 0$ be and $1/\tau := s/d + 1/p$ with τ admissible. We denote by $K(f, t)$ the K-functional for the pair H_p, B_τ^s with the semi-norm of B_τ^s used in the definition of K. It follows (see Theorem 3.1) from the Jackson and Bernstein inequalities that for any $0 < \gamma < s$ and any $0 < q \le \infty$,

$$
\begin{aligned}
\mathcal{A}_q^{\gamma/d}(H_p) &= (H_p, B_\tau^s)_{\gamma/s, q}, \\
\mathcal{A}_q^{\gamma/d}(B_p) &= (B_p, B_\tau^s)_{\gamma/s, q}.
\end{aligned}
$$

(4.8)

The interpolation spaces on the right side of (4.8) are in fact identical and can be described in two ways. First of all they can be described by a condition on the wavelet coefficients. Namely, a function is in this space if and only if $(a_{I,p}(f))_{I \in \mathcal{D}}$ is in the Lorentz space $\ell_{\mu, q}$ where $1/\mu := \gamma/d + 1/p$ and in fact, we have

$$
(4.9) \qquad |f|_{\mathcal{A}_q^{\gamma/d}(H_p)} \asymp \|(a_{I,p}(f))\|_{\ell_{\mu, q}}.
$$

Secondly, in the case that $q = \mu$, then $\mathcal{A}_\mu^{\gamma/d}(H_p) = B_\mu^\gamma$ with equivalent norms. Thus, as noted before, for a certain range of γ these spaces are the Besov spaces $B_\mu^\gamma(H_\mu)$.

There is a further connection between n term approximation and interpolation that we wish to bring out. Let p, s, and τ have the same meaning as above. We recall the thresholding operator $\mathcal{T}_n$ of Theorem 4.1. It follows from Theorem 4.1 and Theorem 3.2 that for each $n = 1, 2, \ldots$, we have

$$
K(f, n^{-s}, H_p, B_\tau^s) \asymp \|f - \mathcal{T}_n f\|_{H_p} + n^{-s}|\mathcal{T}_n f|_{B_\tau^s}.
$$

In other words, $\mathcal{T}_n f$ realizes the K-functional at $t = n^{-s}$.

5. Restricted approximation in H_p.

For the remainder of this paper, we shall consider the general problem of restricted nonlinear approximation. Since we have already treated the case $\alpha = 0$ (the case of n-term approximation) in the previous section, for convenience, we shall exclude that case in the following development. We fix α and let $\Phi := \Phi_\alpha$ throughout this section.

We fix an admissible value of p with $0 < p < \infty$ and a value of $s > 0$ and let τ be defined by the equation $s = d\beta(1/\tau - 1/p)$ where $\beta := 1 - \alpha$. We shall prove Jackson and Bernstein inequalities for restricted nonlinear approximation in H_p using for Y (as in §3) the space

$$
B_\tau^s := B_{\tau, \tau}^s,
$$

in the case that τ is admissible. This scale of spaces is depicted in Figure 1. They lie on the line with slope βd which passes through the point $(1/p, 0)$ corresponding to the space H_p.

For each $t > 0$, we define the space Σ_t as the set of all $S \in H_p + B_\tau^s$ for which (1.4) holds. In particular, the wavelet coefficients of S are defined and (1.4) converges in the sense of $H_p + H_\tau$.

If $f \in H_p + B_\tau^s$, we define

$$\sigma(f, t)_p := \inf_{S \in \Sigma_t} \|f - S\|_{H_p}.$$

It will follow from the discussion in §5.1 that $\sigma(f, t)_p$ is finite for each $t > 0$.

The case $\beta = 1$ is the usual case of nonlinear approximation. If $\beta > 1$, the restricted nonlinear approximation will follow the same lines as the usual nonlinear approximation since B_τ^s is embedded in H_p. However, in the case $\beta < 1$ (i.e. $0 < \alpha < 1$) several new ingredients appear. First of all the space B_τ^s is not embedded in H_p. This means that in the theory of K-functionals we need to consider the full range of $t > 0$ (not just $0 < t \leq 1$). Correspondingly, we need the full range of t in $\sigma(f, t)_p$, not just $t \geq 1$.

As we have seen in §4, a near best n-term wavelet approximation in H_p can be obtained by thresholding the L_p normalized wavelet coefficients. We shall see in §7 that restricted approximation is intimately connected with thresholding the normalized wavelet coefficients $a_{I,r}(f)$ with $r := p/\beta$.

The development given below is similar to that in §4 except that we use $\Phi := \Phi_\alpha$ to count the number of cubes and we use the different thresholding. Let $\Lambda \subset \mathcal{D}$ be a set of cubes for which $\Phi(\Lambda)$ is finite. As earlier, we define $I(x)$ as the smallest interval from Λ which contains x. In the case $0 < \alpha < 1$, for certain x, there may not be a smallest $I(x)$ since there may be cubes of arbitrary small measure in Λ. However, it is easy to see that the set E of such x has measure zero. Indeed, if $E_k := \Lambda \cap \mathcal{D}_k$, then $E \subset \cup_{k \geq m} \cup_{I \in E_k} I$ for each $m > 0$. Hence,

$$|E| \leq \sum_{k \geq m} \sum_{I \in E_k} |I| = \sum_{k \geq m} \sum_{I \in E_k} |I|^\alpha |I|^{1-\alpha} \leq \Phi(\Lambda) \sum_{k \geq m} 2^{(\alpha-1)dk} \leq C\Phi(\Lambda) 2^{(\alpha-1)dm},$$

and the right side tends to zero as $m \to \infty$.

We shall use the following analogue of Lemma 4.1.

Lemma 5.1. *Let p, s, τ, r be as above. If $f \in H_p + B_\tau^s$ has the wavelet decomposition*

$$(5.1) \qquad\qquad f = \sum_{I \in \Lambda} A_I(f),$$

with $\Phi(\Lambda)$ finite. If $a_{I,r}(f) \leq M$, for all $I \in \Lambda$, then

$$(5.2a) \qquad\qquad \|f\|_{H_p} \leq C_1 M \Phi(\Lambda)^{1/p},$$

with C_1 depending only on p. Similarly, if $a_{I,r}(f) \geq M$, for all $I \in \Lambda$, then

$$(5.2b) \qquad\qquad \|f\|_{H_p} \geq C_2 M \Phi(\Lambda)^{1/p},$$

with C_2 depending only on p.

Proof. We first note that the square function (2.5) satisfies

$$S(f,x)^2 = \sum_{I \in \Lambda} |I|^{-2/r} a_{I,r}(f)^2 \chi_I(x) \le CM^2 |I(x)|^{-2/r}, \quad x \in \mathbb{R}^d,$$

where we define $|I(x)|^{-2/r} := 0$ if $x \notin \cup_{I \in \Lambda} I$. Hence,

$$\|f\|_{H_p}^p \le C\|S(f)\|_{L_p}^p \le CM^p \||I(x)|^{-1/r}\|_{L_p}^p \le CM^p \sum_{I \in \Lambda} |I|^{1-p/r} = CM^p \Phi(\Lambda),$$

which is (5.2a).

For the proof of (5.2b), we have

$$S(f,x)^2 \ge M^2 \sum_{I \in \Lambda} |I|^{-2/r} \chi_I(x) \ge M^2 |I(x)|^{-2/r}.$$

Also, $|I(x)|^{-p/r} \ge C \sum_{I \in \Lambda} |I|^{-p/r} \chi_I(x)$. Hence,

$$\|f\|_{H_p}^p \ge C\|S(f)\|_{L_p}^p \ge CM^p \int_{\mathbb{R}^d} |I(x)|^{-p/r} \, dx \ge CM^p \sum_{I \in \Lambda} |I|^{1-p/r}$$

$$= CM^p \sum_{I \in \Lambda} |I|^\alpha = CM^p \Phi(\Lambda). \quad \square$$

5.1. A Jackson inequality for restricted nonlinear approximation.

We fix $f \in B_\tau^s$ and let $a_I := a_I(f) := a_{I,r}(f)$, $I \in D$, and for $j \in \mathbb{Z}$ define

$$\Lambda_j := \Lambda_j(f) := \{I : 2^{-j} \le a_{I,r}(f) < 2^{-j+1}\},$$

and the operators

$$S_j f := \sum_{I \in \Lambda_j(f)} A_I(f),$$

and

$$T_k f := \sum_{j=-\infty}^{k} S_j.$$

Theorem 5.1. *Let $s > 0$, and p and τ be admissible, $0 < \tau < p < \infty$, and satisfy $s = \beta d(1/\tau - 1/p)$. If $f \in B_\tau^s$, then for each $j, k \in \mathbb{Z}$, we have*
(i) $\Phi(\Lambda_j) \le C|f|_{B_\tau^s}^\tau 2^{j\tau}$,
(ii) $\Phi(\cup_{j \le k} \Lambda_j) \le C|f|_{B_\tau^s}^\tau 2^{k\tau}$,
(iii) $\|f - T_k f\|_{H_p} \le C2^{k(\tau/p-1)} |f|_{B_\tau^s}^{\tau/p}$.
In addition, for each real number $t > 0$, we have

$$(5.3) \qquad\qquad \sigma(f,t)_p \le C|f|_{B_\tau^s} t^{-s/\beta d}.$$

Proof. The proof is similar to that in §4.1.

(i) Since $a_{I,\tau}(f) = |I|^{1/\tau - 1/r} a_{I,r}(f)$, the assumption $f \in B_\tau^s$ implies that

$$
C|f|_{B_\tau^s}^\tau = \sum_{j \in \mathbb{Z}} \sum_{I \in \Lambda_j} [|I|^{-s/d} a_{I,\tau}(f)]^\tau = \sum_{j \in \mathbb{Z}} \sum_{I \in \Lambda_j} [|I|^{-s/d + 1/\tau - 1/r} a_{I,r}(f)]^\tau
$$

$$
= \sum_{I \in \Lambda_j} [|I|^{\beta(1/p - 1/\tau) + 1/\tau - \beta/p} a_{I,r}(f)]^\tau \geq C \sum_{j \in \mathbb{Z}} 2^{-j\tau} \sum_{I \in \Lambda_j} |I|^\alpha
$$

$$
= C \sum_{j \in \mathbb{Z}} 2^{-j\tau} \Phi(\Lambda_j).
$$

It follows therefore that

$$
\Phi(\Lambda_j) \leq C|f|_{B_\tau^s}^\tau 2^{j\tau},
$$

which is (i).

(ii) We obtain (ii) by summing the inequalities in (i).

(iii) From Lemma 5.1, we have

$$
\|S_j\|_{H_p}^p \leq C 2^{-jp} \Phi(\Lambda_j) \leq C 2^{-j(p-\tau)} |f|_{B_\tau^s}^\tau, \quad j = 1, 2, \dots.
$$

We complete the proof in the case $p \leq 1$ (the case $p > 1$ being handled in a similar way). We have

$$
\|f - T_k\|_{H_p}^p \leq \sum_{j > k} \|S_j\|_{H_p}^p \leq C \sum_{j > k} 2^{-j(p-\tau)} |f|_{B_\tau^s}^\tau \leq C 2^{-k(p-\tau)} |f|_{B_\tau^s}^\tau
$$

which is (iii).

From (ii) and (iii), we have that for $t \asymp |f|_{B_\tau^s}^\tau 2^{k\tau}$,

$$
\sigma(f, t)_p \leq C|f|_{B_\tau^s} (|f|_{B_\tau^s}^\tau 2^{k\tau})^{1/p - 1/\tau} = C|f|_{B_\tau^s} t^{-s/\beta d}.
$$

¿From the monotonicity of $\sigma(f, t)_p$ we obtain (5.3) for all real numbers $t > 0$ which is (5.3). $\square$

Corolary 5.1. *For each $t > 0$, we have*

$$
\sigma(f, t)_p \leq K(f, t^{-s/\beta d})
$$

where K is the K-functional for the pair H_p and B_τ^s.

Proof. This follows from the Jackson inequality and (3.3) for the pair $X = H_p$, $Y = B_\tau^s$.

5.2. The Bernstein inequality for restricted approximation.

We shall prove next the Bernstein inequality which is the companion of the Jackson inequality in §5.1. We continue with the notation of §5.1.

Theorem 5.2. *Let $s > 0$, and p and τ be admissible and satisfy $s = \beta d(1/\tau - 1/p)$. If $f \in H_p$ has the wavelet expansion $f = \sum_{I \in \Lambda} A_I(f)$ with $\Phi(\Lambda) \leq t$, then*

$$\|f\|_{B_\tau^s} \leq C t^{s/\beta d} \|f\|_{H_p},$$

with C depending only on p and s.

Proof. **Case 1:** $p \geq 2$. We have

$$|f|_{B_\tau^s}^\tau = \sum_{I \in \Lambda} |I|^{-s\tau/d} a_{I,\tau}(f)^\tau = \sum_{I \in \Lambda} a_{I,p}(f)^\tau |I|^{-s\tau/d+1-\tau/p} = \sum_{I \in \Lambda} a_{I,p}(f)^\tau |I|^{\alpha(1-\tau/p)}$$

$$\leq \left(\sum_{I \in \Lambda} a_{I,p}(f)^p \right)^{\tau/p} \left(\sum_{I \in \Lambda} |I|^\alpha \right)^{1-\tau/p} \leq t^{s\tau/\beta d} \left(\sum_{I \in \Lambda} a_{I,p}(f)^p \right)^{\tau/p}.$$

On the other hand, as in the proof of Theorem 4.3, we have

$$\|S(f)\|_{L_p} \geq \|(\sum_{I \in \Lambda} a_{I,p}(f)^2 |I|^{-2/p} \chi_I)^{1/2}\|_{L_p} \geq \left(\sum_{I \in \Lambda} a_{I,p}(f)^p \right)^{1/p},$$

which completes the proof in this case.

Case 2 : $p \leq 2$. With $I(x)$ defined as the smallest interval in Λ that contains x, we have with $1/\mu := 1 - \tau/p$,

$$|f|_{B_\tau^s}^\tau = \sum_{I \in \Lambda} |I|^{-s\tau/d} a_{I,\tau}(f)^\tau = \int_{\mathbb{R}^d} \sum_{I \in \Lambda} a_{I,\tau}(f)^\tau |I|^{-1-s\tau/d} \chi_I$$

$$\leq C \int_{\mathbb{R}^d} S(f,x)^\tau |I(x)|^{-s\tau/d} dx \leq C \left(\int_{\mathbb{R}^d} S(f,x)^p dx \right)^{\tau/p} \left(\int_{\mathbb{R}^d} |I(x)|^{-s\tau\mu/d} dx \right)^{1/\mu}$$

$$\leq C \left(\int_{\mathbb{R}^d} S(f,x)^p dx \right)^{\tau/p} \left(\sum_{I \in \Lambda} |I|^{1-s\tau\mu/d} \right)^{1/\mu} = C \|S(f)\|_{L_p}^\tau \Phi(\Lambda)^{1/\mu}$$

$$\leq C t^{1-\tau/p} \|f\|_{H_p}^\tau = C t^{\tau s/\beta d} \|f\|_{H_p}^\tau,$$

because $1 - s\tau\mu/d = \alpha$. $\square$

5.3. An analogue of Temlyakov's result for restricted approximation.

We shall prove an analogue of the theorem of Temlyakov for restricted approximation. We assume that $\beta \neq 1(\alpha \neq 0)$ since the case $\beta = 1$ is already covered in §4. We continue with the same notation as in the previous sections on restricted approximation. Let $f \in H_p + B_\tau^s$ and for $t > 0$, let $B_t f = \sum_{I \in \Lambda_t} A_I(B_t) \in \Sigma_t$ satisfy

(5.4) $$\|f - B_t\|_{H_p} \leq 2\sigma(f,t)_p.$$

The set Λ_t thus satisfies $\Phi(\Lambda_t) \leq t$. By adding small (in the case $\alpha > 0$) or large (in the case $\alpha < 0$) cubes to Λ_t (and putting coefficients equal to 0 for the new cubes), we can assume that $\Phi(\Lambda_t) = t$

We modify $B_t f$ by replacing $A_I(B_t)$ by the exact components $A_I(f)$ of f to get $B_t^* f := \sum_{I \in \Lambda_t} A_I(f)$ which is also in Σ_t. We also introduce operators associated with thresholding. Given $\epsilon > 0$, let $\tilde{\Lambda}_\epsilon := \{I : a_{I,r}(f) > \epsilon\}$ where as before $1/r := \beta/p$. We let $t := t_\epsilon := \Phi(\tilde{\Lambda}_\epsilon)$ and define $\tilde{B}_t f := \sum_{I \in \tilde{\Lambda}_\epsilon} A_I(f)$.

While the results that follow in this section include statements for $\tilde{B}_t$, they are not completely satisfactory because $\tilde{B}_t f$ is not necessarily defined for a given value of $t > 0$. We shall discuss thresholding operators in more detail in §7

Theorem 5.3. *Let $s > 0$, and p and τ be admissible and satisfy $s = \beta d(1/\tau - 1/p)$. For each $t > 0$ and $f \in H_p + B_\tau^s$ the functions $B_t f$ and $B_t^* f$ are near best H_p approximations to f from Σ_t. Similarly, for each t for which $\tilde{B}_t f$ is defined, it is also a near best approximation to f from Σ_n. In other words,*

$$(5.5) \qquad \|f - A_t f\|_{H_p} \le C\sigma(f,t)_p,$$

for $A_t f = B_t f$ or $B_t^* f$, and for $A_t f = \tilde{B}_t f$ when the latter is defined, with a constant $C \ge 1$ depending only on p.

Proof. The conclusions of the theorem for $B_t f$ are obvious in view of its definition (5.4). For $B_t^* f$, we have from the square function

$$\|f - B_t^* f\|_{H_p} \le C\|f - B_t f\|_{H_p} \le 2C\sigma(f,t)_p.$$

Finally, we prove the theorem for $\tilde{B}_t f$. Let $\tilde{\Lambda}_\epsilon$ be the set associated with $\tilde{B}_t f$ and let Λ_t be the set associated with B_t^*. It is enough to show that

$$(5.6) \qquad \|B_t^* f - \tilde{B}_t f\|_{H_p} \le C\sigma(f,t)_p.$$

We have
$$B_t^* f - \tilde{B}_t f = \sum_{I \in \tilde{\Lambda}_\epsilon \setminus \Lambda_t} A_I(f) + \sum_{I \in \Lambda_t \setminus \tilde{\Lambda}_\epsilon} A_I(f) =: f_0 + f_1$$

Using the square function, we see that

$$\|f_0\|_{H_p} \le C\|f - B_t^* f\|_{H_p} \le C\sigma(f,t)_p.$$

Now, for all $I \in \Lambda_t \setminus \tilde{\Lambda}_\epsilon$ we have $a_{I,r}(f) \le \epsilon$. Hence, from Lemma 5.1, we have

$$\|f_1\|_{H_p} \le C\epsilon\Phi(\Lambda_t \setminus \tilde{\Lambda}_\epsilon)^{1/p}.$$

On the other hand, for all $I \in \tilde{\Lambda}_\epsilon \setminus \Lambda_t$ we have $a_{I,r}(f) \ge \epsilon$ and hence

$$\|f_0\|_{H_p} \ge C\epsilon\Phi(\tilde{\Lambda}_\epsilon \setminus \Lambda_t)^{1/p}.$$

Since $\Phi(\tilde{\Lambda}_\epsilon \setminus \Lambda_t) = \Phi(\Lambda_t \setminus \tilde{\Lambda}_\epsilon)$, we have $\|f_1\|_{H_p} \le C\|f_0\|_{H_p} \le C\sigma(f,t)_p$ which completes the proof. $\square$

Corollary 5.2. *Let $s > 0$, and p and τ be admissible and satisfy $s = \beta d(1/\tau - 1/p)$. For each $f \in L_p + B_\tau^s$ and each $t > 0$, the function $B_t^* f$ realizes the K-functional i.e.*

$$\|f - B_t^* f\|_{H_p} + t^{-s/\beta d}|B_t^* f|_{B_\tau^s} \leq CK(f, t^{-s/\beta d}, H_p, B_\tau^s),$$

with the constant C depending only on p, s, and β. The same result holds for $\tilde{B}_t f$ whenever $\tilde{B}_t f$ is defined.

Proof. This follows from Theorem 3.2. Indeed, both operators B_t^* and $\tilde{B}_t$ provide near best approximations as was shown in Theorem 5.3 and both are B_τ^s stable (with stability constant $C = 1$ since we use the wavelet definition of these spaces). $\square$

5.4. Jackson and Bernstein inequalities for restricted approximation in B_p.

The proofs of the Jackson and Bernstein inequalities for restricted approximation in B_p are somewhat simpler than in H_p and all follow simply by analyzing the sequence of wavelet coefficients. We shall continue to use the spaces B_τ^s where $s = d\beta(1/\tau - 1/p)$ and the parameter $r := p/\beta$.

To prove the Jackson inequality, we use the notation of §5.1.

Theorem 5.4. *Let $s > 0$, and p and τ be admissible and such that $s = \beta d(1/\tau - 1/p)$. If $f \in B_\tau^s$, then for each $j, k \in \mathbb{Z}$, we have*
(i) $\Phi(\Lambda_k) \leq C|f|_{B_\tau^s}^\tau 2^{k\tau}$,
(ii) $\Phi(\cup_{j \leq k}\Lambda_j) \leq C|f|_{B_\tau^s}^\tau 2^{k\tau}$,
(iii) $\|f - T_k f\|_{B_p} \leq C2^{k(\tau/p-1)}|f|_{B_\tau^s}^{\tau/p}$.
In addition, for each $t > 0$, we have

(5.7) $\sigma(f, t)_{B_p} \leq C|f|_{B_\tau^s} t^{-s/\beta d}$.

Proof. (i) and (ii) were proved in Theorem 5.1. For the proof of (iii), we have

$$\|S_j\|_{B_p}^p = \sum_{I \in \Lambda_j} a_{I,r}^p |I|^{p(1/p-1/r)} \leq C2^{-jp} \sum_{I \in \Lambda_j} |I|^{1-p/r}$$
$$= C2^{-jp}\Phi(\Lambda_j) \leq C2^{-j(p-\tau)}|f|_{B_\tau^s}^\tau,$$

where we used (i). Therefore, assuming $p \geq 1$ (a simple modification applies when $p < 1$), we have

$$\|f - T_k\|_{B_p} \leq C\sum_{j>k} \|S_j\|_{B_p} \leq \sum_{j>k} 2^{-j(1-q/p)}|f|_{B_\tau^s}^{\tau/p} \leq C2^{-k(1-\tau/p)}|f|_{B_\tau^s}^{\tau/p},$$

which is (iii).

From (ii) and (iii), we have that for $t \asymp |f|_{B_\tau^s}^\tau 2^{k\tau}$,

$$\sigma(f, t)_{B_p} \leq C|f|_{B_\tau^s}(|f|_{B_\tau^s}^\tau 2^{k\tau})^{1/p-1/\tau} \leq C|f|_{B_\tau^s} t^{-s/\beta d},$$

which is (5.7). $\square$

We shall prove next the Bernstein inequality which is the companion of the Jackson inequality for B_p. We continue with the previous notation.

Theorem 5.5. *Let $s > 0$, and p and τ be admissible and satisfy $s = \beta d(1/\tau - 1/p)$. If $f \in H_p + B_\tau^s$ has the wavelet expansion $f = \sum_{I \in \Lambda} A_I(f)$ with $\Phi(\Lambda) \leq t$, then*

$$\|f\|_{B_\tau^s} \leq Ct^{s/\beta d} \|f\|_{B_p}.$$

Proof. We have

$$|f|_{B_\tau^s}^\tau = \sum_{I \in \Lambda} |I|^{-s\tau/d} a_{I,\tau}(f)^\tau = \sum_{I \in \Lambda} a_{I,p}^\tau |I|^{1-\tau/p-s\tau/d} = \sum_{I \in \Lambda} a_{I,p}(f)^\tau |I|^{\alpha(1-\tau/p)}$$

$$\leq \left(\sum_{I \in \Lambda} a_{I,p}^p \right)^{\tau/p} \left(\sum_{I \in \Lambda} |I|^\alpha \right)^{1-\tau/p} \leq t^{s\tau/\beta d} \left(\sum_{I \in \Lambda} a_{I,p}(f)^p \right)^{\tau/p}. \quad \square$$

6. Approximation spaces for restricted approximation.

The following discussion applies to both the case of restricted approximation and the case of ordinary n-term wavelet approximation (the case $\beta = 1$, $\alpha = 0$). We fix an admissible p with $0 < p < \infty$. Further, we let s, τ be parameters for which the Jackson and Bernstein inequalities hold in §5 and which satisfy $s = d\beta(1/\tau - 1/p)$ with τ admissible. We fix s and τ throughout. We shall use frequently in this section without further mention the fact that the Jackson and Bernstein inequalities also hold for any $0 < \gamma < s$ and $\mu := \mu(\gamma)$ defined by the relation $\gamma = \beta d(1/\mu - 1/p)$.

For any $0 < \gamma$ and $0 < q \leq \infty$, we define the approximation space $\mathcal{A}_q^\gamma(H_p)$ by using the quasi-semi-norm $|f|_{\mathcal{A}_q^\gamma(H_p)}$ of (1.6) or the equivalent quasi-semi-norm (1.7). We add $\|f\|_{L_p + B_\tau^s}$ to $|f|_{\mathcal{A}_q^\gamma(H_p)}$ to obtain the norm $\|f\|_{\mathcal{A}_q^\gamma(H_p)}$. We remark that in the case $\beta \geq 1$, we have B_q^s is embedded in H_p and therefore $f \in H_p$. It follows that $\sigma(f,t)_{H_p} \leq \|f\|_{H_p}$. Therefore, the indices in (1.7) can be taken over $k \geq 0$ with an equivalent norm. However, we shall not make any use of this fact in what follows.

The spaces $\mathcal{A}_q^\gamma(B_p)$ and their semi-norms and norms are defined in the same way with H_p replaced by B_p.

We shall show how the spaces $A_q^\gamma(H_p)$ and $A_q^\gamma(B_p)$ can be characterized by wavelet coefficients. We use the abbreviated notation $a_I := a_I(f) := a_{I,r}(f)$ throughout this section with $r = p/\beta$ as introduced and used earlier.

6.1. Approximation in B_p.

We shall first consider approximation in B_p which is somewhat simpler than approximation in H_p. We first note that

$$(6.1) \qquad \|f\|_{B_p}^p := \sum_{I \in \mathcal{D}} a_{I,p}(f)^p = \sum_{I \in \mathcal{D}} a_I(f)^p |I|^{1-p/r} = \sum_{I \in \mathcal{D}} a_I(f)^p |I|^\alpha.$$

Similarly, for each $0 < \gamma \leq s$, and $\mu := \mu(\gamma)$ defined by $\gamma = d\beta(1/\mu - 1/p)$, we have

$$(6.2) \quad |f|_{B_\mu^\gamma}^\mu := \sum_{I \in \mathcal{D}} [|I|^{-\gamma/d} a_{I,\mu}(f)]^\mu = \sum_{I \in \mathcal{D}} a_I(f)^\mu |I|^{1-\gamma\mu/d-\mu/r} = \sum_{I \in \mathcal{D}} a_I(f)^\mu |I|^\alpha.$$

For $0 < \lambda < \infty$, we let $\ell_\lambda(w)$ denote the space of all sequences $(c_I)_{I \in \mathcal{D}}$ with the norm

$$(6.3) \qquad \|(c_I)\|_{\ell_\lambda(w)} := \left(\sum_{I \in \mathcal{D}} |I|^\alpha |c_I|^\lambda \right)^{1/\lambda},$$

corresponding to the weight $w(I) := |I|^\alpha$. We similarly define the weighted Lorentz spaces $\ell_{\lambda,q}(w)$ (see Chapter 1, p.8 of [BL]).

The identities (6.1-6.2) say that the linear mapping which takes f into its wavelet coefficients is an isometry between B_p and $\ell_p(w)$ and between B_τ^s and $\ell_\tau(w)$. It follows therefore that this mapping also gives an isometry between the interpolation spaces $(B_p, B_\tau^s)_{\theta,q}$ and the interpolation spaces $(\ell_p(w), \ell_\tau(w))_{\theta,q}$. The latter are well-known to be weighted Lorentz spaces $\ell_{\mu,q}(w)$ with $1/\mu = (1 - \theta)/p + \theta/\tau$ (see Chapter 5, p.109 of [BL]). Therefore, $f \in (B_p, B_\tau^s)_{\theta,q}$, $0 < \theta < 1$, $0 < q \le \infty$, if and only if

$$(6.4) \qquad (a_I(f))_{I \in \mathcal{D}} \in \ell_{\mu,q}(w), \quad \frac{1}{\mu} = \frac{1 - \theta}{p} + \frac{\theta}{\tau}$$

and $\|(a_I(f))\|_{\ell_{\mu,q}}$ is an equivalent norm for $(B_p, B_\tau^s)_{\theta,q}$.

In particular, (6.4) (with $q = \mu$) and (6.2) give that for any $0 < \theta < 1$

$$(6.5) \qquad (B_p, B_\tau^s)_{\theta,\mu} = B_\mu^\gamma, \quad \gamma := \theta s,$$

where μ and γ are related as before by $\gamma = \beta d(\frac{1}{\mu} - \frac{1}{p})$. More generally, let μ_j and γ_j be related by $\gamma_j = \beta d(1/\mu_j - 1/p)$, $j = 1, 2$. Then, from the reiteration theorem for interpolation, we obtain

$$(6.6) \qquad (B_{\mu_1}^{\gamma_1}, B_{\mu_2}^{\gamma_2})_{\theta,\mu} = B_\mu^\gamma, \quad \frac{1}{\gamma} = \frac{1 - \theta}{\gamma_1} + \frac{\theta}{\gamma_2},$$

where again μ and γ are related by $\gamma = d\beta(\frac{1}{\mu} - \frac{1}{p})$.

Theorem 6.1. *Let p be admissible with $0 < p < \infty$ and let $s > 0$ and τ be defined by $s = \beta d(1/\tau - 1/p)$ with τ admissible. For each $0 < \gamma < s/\beta d$, $0 < q \le \infty$, we have*

$$(6.7) \qquad A_q^\gamma(B_p) = (B_p, B_\tau^s)_{\theta,q}, \quad \theta := \gamma \beta d/s,$$

with equivalent norms.

Proof. This follows from the Jackson and Bernstein inequalities of §5.4 and Theorem 3.1. $\square$

Corollary 6.1. *Let p be admissible with $0 < p < \infty$ and let $s > 0$ and τ be defined by $s = \beta d(1/\tau - 1/p)$ with τ admissible. For each $0 < \gamma < s$, and $\mu := \mu(\gamma)$ defined by the equation $\gamma = \beta d(1/\mu - 1/p)$, we have*

$$(6.8) \qquad A_\mu^{\gamma/\beta d}(B_p) = B_\mu^\gamma,$$

with equivalent norms.

Proof. This follows from Theorem 6.1 and (6.5). $\square$

Corollary 6.2. *Let p be admissible with $0 < p < \infty$ and let $s > 0$ and τ be defined by $s = \beta d(1/\tau - 1/p)$ with τ admissible. Let $0 < \gamma < s$ and let μ be defined by the relation $\gamma = \beta d(1/\mu - 1/p)$. Then, for each $0 < q \leq \infty$, $f \in A_q^{\gamma/\beta d}(B_p)$ if and only if $(a_I(f))_{I \in \mathcal{D}} \in \ell_{\mu,q}(w)$, and the two norms $\|f\|_{A_q^{\gamma/\beta d}(B_p)}$ and $\|(a_I(f))\|_{\ell_{\mu,q}}$ are equivalent.*

Proof. This follows by using (6.4) to characterize the interpolation space. $\square$

Finally, we observe that, in view of our results, Corollary 5.2 also holds with B_p in place of H_p

6.2. Characterization of $A_q^\gamma(H_p)$ by interpolation.

We can carry out an analysis similar to that of §6.1 to show that restricted approximation in H_p can also be characterized by interpolation. We use the same notation as in §6.1 except that now K denotes the K-functional for the pair of spaces H_p and B_τ^s. Using the Jackson and Bernstein inequalities for restricted approximation in H_p, we derive the following analogue of Theorem 6.1.

Theorem 6.2. *Let p be admissible with $0 < p < \infty$ and let $s > 0$ and τ be defined by $s = \beta d(1/\tau - 1/p)$ with τ admissible. For each $0 < \gamma < s/\beta d$, $0 < q \leq \infty$, we have*

$$(6.9) \qquad \mathcal{A}_q^\gamma(H_p) = (H_p, B_\tau^s)_{\theta,q}, \quad \theta := \gamma \beta d/s,$$

with equivalent norms.

At present, Theorem 6.2 is not quite satisfactory because we still do not know the interpolation spaces appearing on the right side of (6.9). However, the next theorem will show that these interpolation spaces are the same as those for the pair B_p, B_τ^s which we have already characterized.

Theorem 6.3. *Let p be admissible with $0 < p < \infty$ and let $s > 0$ and τ be defined by $s = \beta d(1/\tau - 1/p)$ with τ admissible. For each $0 < \gamma < s$ and $0 < q \leq \infty$, we have*

$$(6.10) \qquad \mathcal{A}_q^{\gamma/\beta d}(H_p) = \mathcal{A}_q^{\gamma/\beta d}(B_p).$$

Proof. We first note the embeddings

$$(6.11) \qquad \mathcal{A}_{\tilde{\mu}}^{\gamma/\beta d}(H_p) \subset B_\mu^\gamma \subset \mathcal{A}_\infty^{\gamma/\beta d}(H_p),$$

which hold for any $0 < \gamma < s$, $\mu = \mu(\gamma)$ satisfying $\gamma = \beta d(1/\mu - p)$ and $\tilde{\mu} := \min\{1, \mu\}$. Indeed, the right embedding in (6.11) follows from (5.3) with s replaced by γ. To prove the left embedding in (6.11), we let $f \in A_\mu^{\gamma/\beta d}(H_p)$ and let $S_k \in \Sigma_{2^k}$ satisfy

$$\|f - S_k\|_{H_p} \leq \sigma(f, 2^k)_p, \quad k \in \mathbb{Z}.$$

Then, we have $f = \sum_{k=-\infty}^\infty (S_k - S_{k-1})$ and therefore

$$|f|_{B_\mu^\gamma}^{\tilde{\mu}} \leq \sum_{k=-\infty}^\infty |S_k - S_{k-1}|_{B_\mu^\gamma}^{\tilde{\mu}} \leq C \sum_{k=-\infty}^\infty 2^{k\gamma\tilde{\mu}/\beta d} \|S_k - S_{k-1}\|_{H_p}^{\tilde{\mu}}$$

$$\leq \sum_{k=-\infty}^\infty 2^{k\gamma\tilde{\mu}/\beta d}(\sigma(f, 2^k)_p + \sigma(f, 2^{k-1})_p)^{\tilde{\mu}} \leq C|f|_{A_\mu^{\gamma/\beta d}}^{\tilde{\mu}}.$$

Here, we have used the subadditivity of $|\cdot|_{B_\mu^{\gamma\beta}}^{\tilde\mu}$ in the first inequality, the Bernstein inequality of Theorem 5.2 (with s replaced by γ) in the second inequality, and the discrete norm (1.7) in the last inequality.

Let $0 < \gamma_j < s$ and μ_j be related by $\gamma_j = \beta d(1/\mu_j - 1/p)$, $j = 1, 2$. We assume that $\gamma_1 < \gamma_2$. We recall that both the $\mathcal{A}_\mu^\gamma(H_p)$ and $\mathcal{A}_\mu^\gamma(B_p)$ are interpolation families. Therefore, the reiteration theorem for interpolation together with the embeddings (6.10-6.11) give that for each $0 < \theta < 1$ and $0 < q \leq \infty$, we have
(6.12)
$$(\mathcal{A}_{\mu_1}^{\gamma_1/\beta d}(H_p), \mathcal{A}_{\mu_2}^{\gamma_2/\beta d}(H_p))_{\theta,q} = (B_{\mu_1}^{\gamma_1}, B_{\mu_2}^{\gamma_2})_{\theta,q} = (\mathcal{A}_{\mu_1}^{\gamma_1/\beta d}(B_p), \mathcal{A}_{\mu_2}^{\gamma_2/\beta d}(B_p))_{\theta,q}.$$

The left side of (6.12) is the approximation space $A_q^{\gamma/\beta d}(H_p)$, $\gamma = (1-\theta)\gamma_1 + \theta\gamma_2$ and the right side of (6.12) is the approximation space $A_q^{\gamma/\beta d}(B_p)$ with the same parameters. Since θ and q are arbitrary and γ_1 can be chosen arbitrarily close to 0 and γ_2 arbitrarily close to s, (6.9) follows. $\square$

Corollary 6.3. *Let p be admissible with $0 < p < \infty$ and let $s > 0$ and τ be defined by $s = \beta d(1/\tau - 1/p)$ with τ admissible. For each $0 < \gamma < s$, and $\mu := \mu(\gamma)$ defined by the equation $\gamma = \beta d(1/\mu - 1/p)$, we have*
(6.13)
$$A_\mu^{\gamma/\beta d}(H_p) = B_\mu^\gamma,$$
with equivalent norms.

Proof. This follows from Theorem 6.3 and Corollary 6.1. $\square$

Corollary 6.4. *Let p be admissible with $0 < p < \infty$ and let $s > 0$ and τ be defined by $s = \beta d(1/\tau - 1/p)$ with τ admissible. Let $0 < \gamma < s$, and let μ be defined by the relation $\gamma = \beta d(1/\mu - 1/p)$. Then for each $0 < q \leq \infty$, $f \in A_q^{\gamma/\beta d}(H_p)$ if and only if $(a_I(f))_{I\in\mathcal{D}} \in \ell_{\mu,q}(w)$, and the two norms $\|f\|_{A_q^{\gamma/\beta d}(H_p)}$ and $\|(a_I(f))\|_{\ell_{\mu,q}}$ are equivalent.*

Proof. This follows from Theorem 6.3 and Corollary 6.2. $\square$

7. Thresholding.

One of the most frequently used numerical methods for generating adaptive wavelet approximations consists in thresholding the coefficients of the function to be approximated. In this section, we shall look more closely at thresholding for restricted approximation. We fix an admissible p with $0 < p < \infty$. Further, we let s, τ be parameters which satisfy $s = d\beta(1/\tau - 1/p)$ with τ admissible. We fix s and τ throughout. For $f \in H_p + B_\tau^s$, we let $a_I := a_I(f) := a_{I,r}(f)$ with $r = p/\beta$ throughout this section.

For each $\epsilon > 0$, we let
$$\Lambda(f, \epsilon) = \{I : a_I(f) \geq \epsilon\}$$
and let
$$\mathcal{T}_\epsilon f := \sum_{I \in \Lambda(\epsilon, f)} A_I(f).$$

The next theorem characterizes functions f for which $\|f - \mathcal{T}_\epsilon f\|_{L_p}$ has a certain decay. We recall the weighted Lorentz spaces $\ell_{\mu,q}(w)$, $w(I) := |I|^\alpha$ which appeared in the characterization of the approximation spaces for restricted approximation. We shall be especially interested in the case $q = \infty$ where $\ell_{\mu,\infty}(w) = weak - \ell_\mu$.

Theorem 7.1. *Let p be admissible with $0 < p < \infty$ and let $s > 0$ and τ be defined by $s = \beta d(1/\tau - 1/p)$ with τ admissible. For each $\tau < \mu < p$, a function f satisfies*

$$\text{(7.1)} \qquad \qquad \|f - \mathcal{T}_\epsilon f\|_{H_p} \leq M^{\mu/p} \epsilon^{1-\mu/p}$$

if and only if $(a_I(f))_{I \in \mathcal{D}} \in \ell_{\mu,\infty}(w)$ and the smallest M satisfying (7.1) is equivalent to $\|(a_I(f))\|_{\ell_{\mu,\infty}(w)}$.

Proof. First assume that $(a_I) \in \ell_{\mu,\infty}(w)$ and let $M := \|(a_I)\|_{\ell_{\mu,\infty}(w)}$. Let $\epsilon > 0$ and define $k \in \mathbb{Z}$ such that $2^{-k-1} < \epsilon \leq 2^{-k}$. We define the sets Λ_j and the function $S_j f$ as in Theorem 5.1. Then, from the definition of the $\ell_{\mu,\infty}(w)$ norm, we have

$$\Phi(\Lambda_j) \leq M^\mu 2^{j\mu}, \quad j \in \mathbb{Z}.$$

¿From Lemma 5.1, we have

$$\|S_j f\|_{H_p} \leq C 2^{-j} \Phi(\Lambda_j)^{1/p} \leq C 2^{-j} M^{\mu/p} 2^{j\mu/p} \leq C M^{\mu/p} 2^{-j(1-\mu/p)}.$$

We continue with the case $p \geq 1$ (a similar argument applies when $0 < p < 1$). We have

$$\|f - \mathcal{T}_\epsilon f\|_{H_p} \leq \sum_{j=k+1}^\infty \|S_j\|_{H_p} \leq C M^{\mu/p} \sum_{j=k+1}^\infty 2^{-j(1-\mu/p)}$$
$$\leq C M^{\mu/p} 2^{-k(1-\mu/p)} \leq C M^{\mu/p} \epsilon^{(1-\mu/p)}.$$

This proves one of the implications in the theorem.

Conversely, we assume that for each $\epsilon > 0$,

$$\|f - \mathcal{T}_\epsilon f\|_{H_p} \leq M^{\mu/p} \epsilon^{1-\mu/p}.$$

With S_j as above, and using the square function, we find

$$\|S_j\|_{H_p} \leq C \|f - \mathcal{T}_{2^{-j}} f\|_{H_p} \leq C M^{\mu/p} 2^{-j(1-\mu/p)}.$$

Hence, using Lemma 5.1 again, we find

$$\Phi(\Lambda_j)^{1/p} 2^{-j} \leq C \|S_j f\|_{H_p} \leq C M^{\mu/p} 2^{-j(1-\mu/p)}.$$

That is,

$$\Phi(\Lambda_j) \leq C M^\mu 2^{j\mu}.$$

Therefore, with $2^{-k-1} < \epsilon \leq 2^{-k}$, we have

$$\Phi(\Lambda(f,\epsilon)) \leq \sum_{j=-\infty}^{k+1} C M^\mu 2^{j\mu} \leq C M^\mu \epsilon^{-\mu},$$

which proves the other implication in the Theorem. $\square$

8. Adaptation to a bounded domain.

Most practical applications of restricted approximation arise in the context of bounded domains, i.e. the function f to be approximated is defined on an open connected set $\Omega \subset \mathbb{R}^d$.

With a little more work (see e.g. [D] or [C]) and some reasonable assumptions on the geometry of Ω, multiscale decompositions into wavelet bases can be adapted to such bounded domains. In such decompositions, the range of scales is only $k = 0, 1, 2, \cdots$, i.e. functions on Ω are decomposed according to

$$(8.1) \qquad f = \sum_{I \in \mathcal{D}_+} A_I(f),$$

with $\mathcal{D}_+ = \cup_{k \geq 0} \mathcal{D}_k(\Omega)$, and $\mathcal{D}_k(\Omega)$ a subset of $\mathcal{D}_k$ that describes the wavelets adapted to Ω at scale k. The basis functions in the coarsest layer $\mathcal{D}_0(\Omega)$ are scaling functions which do not not oscillate (their integrals differ from zero), since they are meant to describe a coarse approximation of f.

We want to discuss here the adaptation of our results to this slightly different setting. A first remark is that all the results of this paper will also hold in this setting, if we formulate them in terms of *sequence spaces*: we define h_p and $b_{q,p}^s$ consisting repectively of those sequences $a = (a_I)_{I \in \mathcal{D}_+}$ such that

$$(8.2) \qquad \|a\|_{h_p} := \left[\int_{\mathbb{R}^d} \left(\sum_{I \in \mathcal{D}_+} |a_I|^2 |I|^{-1} \chi_I \right)^{p/2} \right]^{1/p},$$

and

$$(8.3) \qquad \|a\|_{b_{q,p}^s} := \left\| \left(2^{ks} 2^{kd(1/2 - 1/p)} \|(a_I)_{I \in \mathcal{D}_k(\Omega)}\|_{\ell_p} \right)_{k \geq 0} \right\|_{\ell^q}.$$

are finite. Replacing H_p by h_p and $B_{q,p}^s$ by $b_{q,p}^s$, we can utilise the same method of proof and characterize restricted approximation in the h_p metric.

Accordingly, we thus obtain similar results for restricted approximation if we define $H_p(\Omega)$ and $B_{q,p}^s(\Omega)$ to be spaces of distributions f in Ω such that for a fixed wavelet basis, the sequence of coefficients $a_I(f) = a_{I,2}(f)$ exists and belong to the space h_p and $b_{q,p}^s$, with corresponding norms given by (8.2) and (8.3).

In general, the above defined $H_p(\Omega)$ and $B_{q,p}^s(\Omega)$ will depend on the particular choice of the wavelet basis, unless we can identify them as classical function spaces. In [C], it is proved that, under general smoothness asssumptions on the wavelet basis, $H_p(\Omega)$ coincides with the usual Lebesgue space $L_p(\Omega)$ for $1 < p < \infty$ and $B_{q,p}^s(\Omega)$ with the usual Besov space $B_q^s(L_p(\Omega))$ if $s > d/p - d$ (under minimal smoothness assumptions on the boundary of the domain, the latter can be defined equivalently by restriction of the Besov spaces defined on $\mathbb{R}^d$ or by their inner description using moduli of smoothness in Ω).

Our results can thus be applied to these classical spaces for this range of indices s and p. For more general indices, we can accept $H_p(\Omega)$ and $B_{q,p}^s(\Omega)$ as a definition of Hardy and Besov spaces on domains, having in mind the possible dependence of these spaces upon the choice of the wavelet basis.

References

[BL] J. Bergh and J. Löfstrom,, *Interpolation Spaces: An Introduction*, A Series of Comprehensive Studies in Mathematics, Springer Verlag, 1976.

[C] A. Cohen, *Wavelet methods in numerical simulation*, Handbook of Numerical Analysis (1998, to appear).

[CDF] A. Cohen, I. Daubechies and J.-C. Feauveau, *Biorthogonal bases of compactly supported wavelets*, Comm. Pure and Appl. Math. 45(1992), 485-560.

[CDKP] A. Cohen, R. DeVore, G. Kerkyacharian and D. Picard, *Maximal spaces for nonlinear estimation methods with given rate of convergence*, preprint.

[D] W. Dahmen, *Wavelets and multiscale methods for operators equations*, Acta Numerica (1997), 55-228.

[Da] I. Daubechies, *Ten lectures on wavelets*, CBMS-NSF Regional Conference Series in Applied Maths., vol. 61, SIAM, 1992.

[DP] R. DeVore and V. Popov, *Interpolation of Besov spaces*, Transactions AMS **305** (1988), 297–314.

[DJP] R. DeVore, B. Jawerth, V. Popov, *Compression of wavelet decompositions*, American Journal of Math. **114**, 737-785.

[DL] R. DeVore, G.Lorentz, *Constructive Approximation*, Springer Grundlehren, Heidelberg, 1993.

[FS] C. Fefferman and E. Stein, H^p *spaces of several variables*, Acta Math. **129**, 137-193.

[FJ] M. Frazier and B. Jawerth, *A discrete transform and decomposition of distribution spaces*, J. Functional Analysis **93** (1990), 34-170.

[K] G. Kyriazis, *Wavelet coefficients measuring smoothness in* $H_p(\mathbb{R}^d)$, Applied and Computational Harmonic Analysis **3** (1996), 100-119.

[Me] Y. Meyer, *Ondelettes et Opérateurs, Vol. 1 and 2,*, Hermann, Paris, 1990.

[T1] V. Temlyakov, *Best m-term approximation and greedy algorithms,*, preprint.

[T2] V. Temlyakov, *Nonlinear m-term approximation with regard to the multivariate Haar system,*, preprint.

[Z] A. Zygmund, *Trigonometric Series, Vol. I, II*, Cambridge, London, 1977.

Albert Cohen, Laboratoire d'Analyse Numérique, Université Pierre et Marie Curie, 75252, Paris cedex 05, France

Ronald A. DeVore, Department of Mathematics, University of South Carolina, Columbia, SC 29208, USA

Reinhard Hochmuth, I. Mathematisches Institut, Freie Universität Berlin, Arnimallee 3, 14195 Berlin, Germany