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The Baskakov operators for functions of two variables

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ABSTRACT

We study the Baskakov operators $A_{m,n}$ and $B_{m,n}$ in polynomial weighted spaces of continuous functions of two variables. We give theorems on the degree of approximation, the Voronovskaya type theorem and we prove some differential properties of these operators. Some properties of Baskakov operators of functions of one variable were proved in the papers [1]-[4].

1. Preliminaries

1.1. Let $\mathbb{N} := \{1, 2, \dots\}$, $\mathbb{N}_0 := \mathbb{N} \cup \{0\}$, $\mathbb{R}_+ := (0, +\infty)$, $\mathbb{R}_0 := \mathbb{R}_+ \cup \{0\}$, $\mathbb{R}_+^2 := \mathbb{R}_+ \times \mathbb{R}_+$ and $\mathbb{R}_0^2 := \mathbb{R}_0 \times \mathbb{R}_0$. Similarly as in [1], for a fixed $p \in \mathbb{N}_0$, we define the function w_p on \mathbb{R}_0 by

$$(1) \quad w_0(x) := 1, \quad w_p(x) := (1 + x^p)^{-1} \quad \text{if} \quad p \geq 1.$$

Next, for fixed $p, q \in \mathbb{N}_0$, we define the weighted function $w_{p,q}$ on \mathbb{R}_0^2 by

$$(2) \quad w_{p,q}(x, y) := w_p(x) w_q(y),$$

and the weighted space $C_{p,q}$ of all real-valued continuous functions f on \mathbb{R}_0^2 for which $w_{p,q}f$ is uniformly continuous and bounded on \mathbb{R}_0^2 and the norm is given by the formula

$$(3) \quad \|f\|_{p,q} \equiv \|f(\cdot, \cdot)\| := \sup_{(x,y) \in \mathbb{R}_0^2} w_{p,q}(x, y) |f(x, y)|.$$

For $f \in C_{p,q}$, we define the modulus of continuity

$$(4) \quad \omega(f, C_{p,q}; t, s) := \sup_{0 \leq h \leq t, 0 \leq \delta \leq s} \|\Delta_{h,\delta} f(\cdot, \cdot)\|_{p,q}, \quad t, s \geq 0,$$

where $\Delta_{h,\delta} f(x, y) := f(x+h, y+\delta) - f(x, y)$ for $(x, y) \in \mathbb{R}_0^2$ and $h, \delta \in \mathbb{R}_0$. Moreover, for fixed $m \in \mathbb{N}$ and $p, q \in \mathbb{N}_0$, let $C_{p,q}^m$ be the set of all functions $f \in C_{p,q}$ having the partial derivatives $\frac{\partial^k f}{\partial x^s \partial y^{k-s}} \in C_{p,q}$, $k = 1, 2, \dots, m$.

1.2. The Baskakov operators are defined by

$$(5) \quad A_n(f; x) := \sum_{k=0}^{\infty} a_{n,k}(x) f\left(\frac{k}{n}\right), \quad n \in \mathbb{N},$$

for functions f on \mathbb{R}_0 , where

$$(6) \quad a_{n,k}(x) := \binom{n-1+k}{k} x^k (1+x)^{-n-k},$$

([1], cf. [2]).

Moreover let B_n be the Baskakov-Kantorovich operators defined by

$$(7) \quad B_n(f; x) := \sum_{k=0}^{\infty} a_{n,k}(x) n \int_{k/n}^{(k+1)/n} f(t) dt, \quad x \in \mathbb{R}_0, \quad n \in \mathbb{N},$$

for continuous functions f on \mathbb{R}_0 .

In the present paper, we shall consider the Baskakov operators

$$(8) \quad A_{m,n}(f; x, y) := \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} a_{m,j}(x) a_{n,k}(y) f\left(\frac{j}{m}, \frac{k}{n}\right),$$

$$(9) \quad B_{m,n}(f; x, y) := \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} a_{m,j}(x) a_{n,k}(y) m n \int_{j/m}^{(j+1)/m} dt \int_{k/n}^{(k+1)/n} f(t, z) dz,$$

$(x, y) \in \mathbb{R}_0^2$, $m, n \in \mathbb{N}$, defined for functions $f \in C_{p,q}$, $p, q \in \mathbb{N}_0$.

From (5)-(9), it follows that

$$(10) \quad A_n(1; x) = 1 = B_n(1; x) \quad \text{for } x \in \mathbb{R}_0, \quad n \in \mathbb{N},$$

$$(11) \quad A_{m,n}(1; x, y) = 1 = B_{m,n}(1; x, y) \quad \text{for } (x, y) \in \mathbb{R}_0^2, \quad m, n \in \mathbb{N}.$$

Moreover, if $f \in C_{p,q}$ and if $f(x, y) = f_1(x)f_2(y)$ for all $(x, y) \in \mathbb{R}_0^2$, then

$$(12) \quad \begin{aligned} A_{m,n}(f(t, z); x, y) &= A_m(f_1(t); x) A_n(f_2(z); y), \\ B_{m,n}(f(t, z); x, y) &= B_m(f_1(t); x) B_n(f_2(z); y), \end{aligned}$$

for $(x, y) \in \mathbb{R}_0^2$ and $m, n \in \mathbb{N}$.

In Section 2 we shall give some auxiliary results. In Section 3 we shall prove the main theorems.

In this paper we shall denote by $M_k(a, b)$, $k = 1, 2, \dots$, the suitable positive constants depending only on indicated parameters a, b .

2. Auxiliary results

2.1. From (5)-(7) we derive the following three lemmas, given for A_n in [1]. Let $\varphi(x) := x(1+x)$ for $x \in \mathbb{R}_0$.

Lemma 1

For all $n \in \mathbb{N}$ and $x \in \mathbb{R}_0$

$$\begin{aligned} A_n(t - x; x) &= 0, & B_n(t - x; x) &= \frac{1}{2n}, \\ A_n((t - x)^2; x) &= \frac{\varphi(x)}{n}, & B_n((t - x)^2; x) &= \frac{\varphi(x)}{n} + \frac{1}{3n^2}. \end{aligned}$$

Lemma 2

Let $L_n \in \{A_n, B_n\}$, i.e. $L_n = A_n$ for all $n \in \mathbb{N}$ or $L_n = B_n$ for all $n \in \mathbb{N}$. Then for every fixed $x_0 \in \mathbb{R}_0$ there exists a positive constant $M_1(x_0)$ such that for $n \in \mathbb{N}$, $L_n((t - x_0)^4; x_0) \leq M_1(x_0) n^{-2}$.

Lemma 3

Let $L_n \in \{A_n, B_n\}$. Then for every $p \in \mathbb{N}_0$ there exist positive constants $M_k(p)$, $k = 2, 3$, such that

$$\begin{aligned} w_p(x) L_n \left(\frac{1}{w_p(t)}; x \right) &\leq M_2(p), \\ w_p(x) A_n \left(\frac{(t - x)^2}{w_p(t)}; x \right) &\leq M_3(p) \frac{\varphi(x)}{n}, \\ w_p(x) B_n \left(\frac{(t - x)^2}{w_p(t)}; x \right) &\leq M_3(p) \frac{\varphi(x) + 1}{n}, \end{aligned}$$

for all $x \in \mathbb{R}_0$ and $n \in \mathbb{N}$.

2.2. Applying the above results, we shall prove two lemmas.

Lemma 4

For every $p \in \mathbb{N}_0$ there exists a positive constant $M_4(p)$ such that

$$(13) \quad w_p(x) \sum_{k=0}^{\infty} \left| \frac{d}{dx} a_{n,k}(x) \right| \left(w_p \left(\frac{k}{n} \right) \right)^{-1} \leq M_4(p) n,$$

$$(14) \quad w_p(x) \sum_{k=0}^{\infty} \left| \frac{d}{dx} a_{n,k}(x) \right| n \int_{k/n}^{(k+1)/n} \frac{dt}{w_p(t)} \leq M_4(p) n,$$

for all $x \in \mathbb{R}_0$ and $n \in \mathbb{N}$.

Proof. We shall prove only (13) because the proof of (14) is analogous. From (1) and (6) it follows that

$$\begin{aligned} \sum_{k=0}^{\infty} |a'_{n,k}(x)| \left(w_p \left(\frac{k}{n} \right) \right)^{-1} &\leq n(1+x)^{-1} \left\{ \sum_{k=0}^{\infty} a_{n,k}(x) \left(w_p \left(\frac{k}{n} \right) \right)^{-1} \right. \\ &\quad \left. + \sum_{k=0}^{\infty} a_{n+1,k}(x) \left(w_p \left(\frac{k+1}{n} \right) \right)^{-1} \right\} \\ &\leq n \left\{ A_n \left(\frac{1}{w_p(t)}; x \right) + 4^p A_{n+1} \left(\frac{1}{w_p(t)}; x \right) \right\}, \end{aligned}$$

which implies (13) by Lemma 3. \square

Lemma 5

Let $L_{m,n} \in \{A_{m,n}, B_{m,n}\}$. Then for every $p, q \in \mathbb{N}_0$, there exist two positive constants $M_i(p, q)$, $i = 5, 6$, such that

$$(15) \quad \left\| L_{m,n} \left(\frac{1}{w_{p,q}(t, z)}; \cdot, \cdot \right) \right\|_{p,q} \leq M_5(p, q), \quad m, n \in \mathbb{N},$$

and for every $f \in C_{p,q}$ and for all $m, n \in \mathbb{N}$

$$(16) \quad \|L_{m,n}(f; \cdot, \cdot)\|_{p,q} \leq M_5(p, q) \|f\|_{p,q},$$

$$(17) \quad \left\| \frac{\partial}{\partial x} L_{m,n}(f; x, y) \right\|_{p,q} \leq M_6(p, q) m \|f\|_{p,q},$$

$$(18) \quad \left\| \frac{\partial}{\partial y} L_{m,n}(f; x, y) \right\|_{p,q} \leq M_6(p, q) n \|f\|_{p,q}.$$

Hence, $L_{m,n}$ is a linear positive operator from the space $C_{p,q}$ into $C_{p,q}^1$.

Proof. Let $L_{m,n} = A_{m,n}$. From (1), (2) and (12) we get

$$w_{p,q}(x, y) A_{m,n} \left(\frac{1}{w_{p,q}(t, z)}; x, y \right) = \left(w_p(x) A_m \left(\frac{1}{w_p(t)}; x \right) \right) \left(w_q(y) A_n \left(\frac{1}{w_q(z)}; y \right) \right)$$

for all $(x, y) \in \mathbb{R}_0^2$ and $m, n \in \mathbb{N}$. Applying Lemma 3 and by (3), we obtain (15).

For $f \in C_{p,q}$ we get by (2), (3) and (8)

$$\|A_{m,n}(f; \cdot, \cdot)\|_{p,q} \leq \|f\|_{p,q} \left\| A_{m,n} \left(\frac{1}{w_{p,q}(t, z)}; \cdot, \cdot \right) \right\|_{p,q}, \quad m, n \in \mathbb{N},$$

which by (15) implies (16). Moreover, we get from (8)

$$\left| \frac{\partial}{\partial x} A_{m,n}(f; x, y) \right| \leq \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} \left| \frac{d}{dx} a_{m,j}(x) \right| a_{n,k}(y) \left| f \left(\frac{j}{m}, \frac{k}{n} \right) \right|,$$

which implies, by (1)-(3) and Lemma 3 and Lemma 4,

$$\begin{aligned} & w_{p,q}(x, y) \left| \frac{\partial}{\partial x} A_{m,n}(f; x, y) \right| \\ & \leq \|f\|_{p,q} \left\{ w_p(x) \sum_{j=0}^{\infty} |a'_{m,j}(x)| \left(w_p \left(\frac{j}{m} \right) \right)^{-1} \right\} w_q(y) A_n \left(\frac{1}{w_q(z)}; y \right) \\ & \leq M_2(p) M_4(p) m \|f\|_{p,q}, \end{aligned}$$

which yields (17) for $L_{m,n} = A_{m,n}$.

The proof of (18) for $A_{m,n}$ and the proof of (15)-(18) for $B_{m,n}$ are analogous. \square

3. The main results

3.1. First we shall prove two theorems on the degree of approximation of functions $f \in C_{p,q}$ by $A_{m,n}$ and $B_{m,n}$. We shall denote by $\frac{\partial f}{\partial x}$, $\frac{\partial^2 f}{\partial x^2}$ or f'_x , f''_{xx} the partial derivatives of f .

Theorem 1

Suppose that $f \in C_{p,q}^1$ with some $p, q \in \mathbb{N}_0$. Then there exists a positive constant $M_7(p, q)$ such that for all $(x, y) \in \mathbb{R}_+^2$ and $m, n \in \mathbb{N}$

$$\begin{aligned} & w_{p,q}(x, y) |A_{m,n}(f; x, y) - f(x, y)| \\ (19) \quad & \leq M_7(p, q) \left\{ \|f'_x\|_{p,q} \sqrt{\frac{\varphi(x)}{m}} + \|f'_y\|_{p,q} \sqrt{\frac{\varphi(y)}{n}} \right\} \end{aligned}$$

and

$$(20) \quad \begin{aligned} & w_{p,q}(x, y) |B_{m,n}(f; x, y) - f(x, y)| \\ & \leq M_7(p, q) \left\{ \|f'_x\|_{p,q} \sqrt{\frac{\varphi(x) + 1}{m}} + \|f'_y\|_{p,q} \sqrt{\frac{\varphi(y) + 1}{n}} \right\}. \end{aligned}$$

Proof. Let $(x, y) \in \mathbb{R}_+^2$ be a fixed point. Then we have

$$f(t, z) - f(x, y) = \int_x^t f'_u(u, z) du + \int_y^z f'_v(x, v) dv \quad \text{for } (t, z) \in \mathbb{R}_0^2.$$

From this and by (11) we get

$$(21) \quad \begin{aligned} A_{m,n}(f(t, z); x, y) - f(x, y) &= A_{m,n} \left(\int_x^t f'_u(t, z) du; x, y \right) \\ &\quad + A_{m,n} \left(\int_y^z f'_v(x, v) dv; x, y \right). \end{aligned}$$

But by (1)-(3) we have

$$\begin{aligned} \left| \int_x^t f'_u(u, z) du \right| &\leq \|f'_x\|_{p,q} \left| \int_x^t \frac{du}{w_{p,q}(u, z)} \right| \\ &\leq \|f'_x\|_{p,q} \left(\frac{1}{w_{p,q}(t, z)} + \frac{1}{w_{p,q}(x, z)} \right) |t - x|, \end{aligned}$$

and analogously

$$\left| \int_y^z f'_v(x, v) dv \right| \leq \|f'_y\|_{p,q} \left(\frac{1}{w_{p,q}(x, z)} + \frac{1}{w_{p,q}(x, y)} \right) |z - y|.$$

Using these inequalities and by (12), we get for $m, n \in \mathbb{N}$

$$\begin{aligned} & w_{p,q}(x, y) \left| A_{m,n} \left(\int_x^t f'_u(u, z) du; x, y \right) \right| \\ & \leq w_{p,q}(x, y) A_{m,n} \left(\left| \int_x^t f'_u(u, z) du \right|; x, y \right) \\ & \leq \|f'_x\|_{p,q} w_{p,q}(x, y) \left\{ A_{m,n} \left(\frac{|t - x|}{w_{p,q}(t, z)}; x, y \right) + A_{m,n} \left(\frac{|t - x|}{w_{p,q}(x, z)}; x, y \right) \right\} \\ & = \|f'_x\|_{p,q} w_q(y) A_n \left(\frac{1}{w_q(z)}; y \right) \left\{ w_p(x) A_m \left(\frac{|t - x|}{w_p(t)}; x \right) + A_m (|t - x|; x) \right\}, \end{aligned}$$

and analogously

$$\begin{aligned} & w_{p,q}(x, y) \left| A_{m,n} \left(\int_y^z f'_v(x, v) dv; x, y \right) \right| \\ & \leq \|f'_y\|_{p,q} \left\{ w_q(y) A_n \left(\frac{|z-y|}{w_q(z)}; y \right) + A_n(|z-y|; y) \right\}. \end{aligned}$$

By the Hölder inequality, (10), Lemma 1 and Lemma 3, we get for $m \in \mathbb{N}$

$$A_m(|t-x|; x) \leq \{A_m((t-x)^2; x) A_m(1; x)\}^{1/2} \leq \sqrt{\frac{\varphi(x)}{m}},$$

and

$$\begin{aligned} & w_p(x) A_m \left(\frac{|t-x|}{w_p(t)}; x \right) \\ & \leq w_p(x) \left\{ A_m \left(\frac{(t-x)^2}{w_p(t)}; x \right) A_m \left(\frac{1}{w_p(t)}; x \right) \right\}^{1/2} \\ & \leq M_8(p) \sqrt{\frac{\varphi(x)}{m}}. \end{aligned}$$

Analogously, for $n \in \mathbb{N}$, we obtain

$$\begin{aligned} & A_n(|z-y|; y) \leq \sqrt{\frac{\varphi(y)}{n}}, \\ & w_q(y) A_n \left(\frac{|z-y|}{w_q(z)}; y \right) \leq M_9(q) \sqrt{\frac{\varphi(y)}{n}}. \end{aligned}$$

Combining these, we derive from (21)

$$w_{p,q} |A_{m,n}(f(t, z); x, y) - f(x, y)| \leq M_{10}(p, q) \left\{ \|f'_x\|_{p,q} \sqrt{\frac{\varphi(x)}{m}} + \|f'_y\|_{p,q} \sqrt{\frac{\varphi(y)}{n}} \right\}$$

for all $m, n \in \mathbb{N}$. Thus the proof of (19) is completed. The proof of (20) is analogous. \square

Theorem 2

Suppose that $f \in C_{p,q}$ with some $p, q \in \mathbb{N}_0$. Then there exists a positive constant $M_{11}(p, q)$ such that

$$(22) \quad w_{p,q}(x, y) |A_{m,n}(f; x, y) - f(x, y)| \leq M_{11}(p, q) \omega \left(f, C_{p,q}; \sqrt{\frac{\varphi(x)}{m}}, \sqrt{\frac{\varphi(y)}{n}} \right),$$

$$(23) \quad \begin{aligned} & w_{p,q}(x, y) |B_{m,n}(f; x, y) - f(x, y)| \\ & \leq M_{11}(p, q) \omega \left(f, C_{p,q}; \sqrt{\frac{\varphi(x) + 1}{m}}, \sqrt{\frac{\varphi(y) + 1}{n}} \right) \end{aligned}$$

for all $(x, y) \in \mathbb{R}_+^2$ and $m, n \in \mathbb{N}$.

Proof. Let $f_{h,\delta}$ be the Steklov function of $f \in C_{p,q}$, defined by the formula

$$(24) \quad f_{h,\delta}(x, y) := \frac{1}{h\delta} \int_0^h du \int_0^\delta f(x + u, y + v) dv,$$

$(x, y) \in \mathbb{R}_+^2$ and $h, \delta \in \mathbb{R}_+$. From (24) it follows that

$$\begin{aligned} f_{h,\delta}(x, y) - f(x, y) &= \frac{1}{h\delta} \int_0^h du \int_0^\delta \Delta_{u,v} f(x, y) dv, \\ \frac{\partial}{\partial x} f_{h,\delta}(x, y) &= \frac{1}{h\delta} \int_0^\delta \Delta_{h,0} f(x, y + v) dv \\ &= \frac{1}{h\delta} \int_0^\delta (\Delta_{h,v} f(x, y) - \Delta_{0,v} f(x, y)) dv, \\ \frac{\partial}{\partial y} f_{h,\delta}(x, y) &= \frac{1}{h\delta} \int_0^h \Delta_{0,\delta} f(x + u, y) du \\ &= \frac{1}{h\delta} \int_0^h (\Delta_{u,\delta} f(x, y) - \Delta_{u,0} f(x, y)) du. \end{aligned}$$

Thus, by (3), (4) we get

$$(25) \quad \|f_{h,\delta} - f\|_{p,q} \leq \omega(f, C_{p,q}; h, \delta),$$

$$(26) \quad \left\| \frac{\partial f_{h,\delta}}{\partial x} \right\|_{p,q} \leq 2h^{-1} \omega(f, C_{p,q}; h, \delta),$$

$$(27) \quad \left\| \frac{\partial f_{h,\delta}}{\partial y} \right\|_{p,q} \leq 2\delta^{-1} \omega(f, C_{p,q}; h, \delta),$$

for all $h, \delta > 0$. Hence, we can write

$$\begin{aligned} w_{p,q}(x, y) |A_{m,n}(f(t, z); x, y) - f(x, y)| \\ \leq w_{p,q}(x, y) \{ |A_{m,n}(f(t, z) - f_{h,\delta}(t, z); x, y)| \\ + |A_{m,n}(f_{h,\delta}(t, z); x, y) - f_{h,\delta}(x, y)| \\ + |f_{h,\delta}(x, y) - f(x, y)| \} := S_1 + S_2 + S_3. \end{aligned} \quad (28)$$

By (3), (16) and (25) it follows that

$$\begin{aligned} S_1 &\leq \|A_{m,n}(f - f_{h,\delta}; \cdot, \cdot)\|_{p,q} \leq M_5(p, q) \|f - f_{h,\delta}\|_{p,q} \\ &\leq M_5(p, q) \omega(f, C_{p,q}; h, \delta), \\ S_3 &\leq \omega(f, C_{p,q}; h, \delta). \end{aligned}$$

Applying Theorem 1 and (26) and (27), we get

$$\begin{aligned} S_2 &\leq M_7(p, q) \left\{ \left\| \frac{\partial f_{h,\delta}}{\partial x} \right\|_{p,q} \sqrt{\frac{\varphi(x)}{m}} + \left\| \frac{\partial f_{h,\delta}}{\partial y} \right\|_{p,q} \sqrt{\frac{\varphi(y)}{n}} \right\} \\ &\leq 2M_7(p, q) \omega(f, C_{p,q}; h, \delta) \left\{ h^{-1} \sqrt{\frac{\varphi(x)}{m}} + \delta^{-1} \sqrt{\frac{\varphi(y)}{n}} \right\}. \end{aligned}$$

Consequently, we derive from (28)

$$\begin{aligned} w_{p,q}(x, y) |A_{m,n}(f; x, y) - f(x, y)| \\ \leq M_{12}(p, q) \omega(f, C_{p,q}; h, \delta) \left\{ 1 + h^{-1} \sqrt{\frac{\varphi(x)}{m}} + \delta^{-1} \sqrt{\frac{\varphi(y)}{n}} \right\} \end{aligned} \quad (29)$$

for all $(x, y) \in \mathbb{R}^2$, $m, n \in \mathbb{N}$ and $h, \delta > 0$. Now, setting $h = \sqrt{\frac{\varphi(x)}{m}}$ and $\delta = \sqrt{\frac{\varphi(y)}{n}}$ to (29), we immediately obtain (22).

The proof of (23) is identical. \square

Theorem 2 implies the following

Corollary 1

Let $L_{m,n} \in \{A_{m,n}, B_{m,n}\}$ and let $f \in C_{p,q}$ with some $p, q \in \mathbb{N}_0$. Then for every $(x, y) \in \mathbb{R}_+^2$,

$$(30) \quad \lim_{m,n \rightarrow \infty} L_{m,n}(f; x, y) = f(x, y).$$

Moreover, the assertion (30) holds uniformly on every rectangle $0 \leq x \leq a$, $0 \leq y \leq b$.

3.2. In this part we shall prove the Voronovskaya type theorem.

Theorem 3

Suppose that $f \in C_{p,q}^2$ with some $p, q \in \mathbb{N}_0$. Then for every $(x, y) \in \mathbb{R}_+^2$

$$(31) \quad \lim_{n \rightarrow \infty} n \{ A_{n,n}(f; x, y) - f(x, y) \} = \frac{\varphi(x)}{2} f''_{xx}(x, y) + \frac{\varphi(y)}{2} f''_{yy}(x, y),$$

and

$$(32) \quad \begin{aligned} & \lim_{n \rightarrow \infty} n \{ B_{n,n}(f; x, y) - f(x, y) \} \\ &= \frac{1}{2} \{ f'_x(x, y) + f'_y(x, y) + \varphi(x) f''_{xx}(x, y) + \varphi(y) f''_{yy}(x, y) \}. \end{aligned}$$

Proof. We shall prove only (31) because the proof of (32) is similar. Let (x, y) be a fixed point in \mathbb{R}_+^2 . By the Taylor formula for $f \in C_{p,q}^2$, we have

$$\begin{aligned} f(t, z) = & f(x, y) + f'_x(x, y)(t - x) + f'_y(x, y)(z - y) \\ & + \frac{1}{2} \{ f''_{xx}(x, y)(t - x)^2 + 2f''_{xy}(x, y)(t - x)(z - y) + f''_{yy}(x, y)(z - y)^2 \} \\ & + \psi(t, z; x, y) \sqrt{(t - x)^4 + (z - y)^4}, \end{aligned}$$

for $(t, z) \in \mathbb{R}_0^2$, where $\psi(\cdot, \cdot; x, y) \equiv \psi(\cdot, \cdot) \in C_{p,q}$ and $\psi(x, y) = 0$. Thus, we get

$$(33) \quad \begin{aligned} A_{n,n}(f(t, z); x, y) = & f(x, y) + f'_x(x, y)A_n(t - x; x) + f'_y(x, y)A_n(z - y; y) \\ & + \frac{1}{2} \{ f''_{xx}(x, y)A_n((t - x)^2; x) + 2f''_{xy}(x, y)A_n(t - x; x)A_n(z - y; y) \\ & + f''_{yy}(x, y)A_n((z - y)^2; y) \} \\ & + A_{n,n} \left(\psi(t, z) \sqrt{(t - x)^4 + (z - y)^4}; x, y \right). \end{aligned}$$

Applying the Hölder inequality, we have

$$(34) \quad \begin{aligned} & \left| A_{n,n} \left(\psi(t, z) \sqrt{(t - x)^4 + (z - y)^4}; x, y \right) \right| \\ & \leq \{ A_{n,n} (\psi^2(t, z); x, y) \}^{1/2} \{ A_{n,n} ((t - x)^4 + (z - y)^4; x, y) \}^{1/2} \\ & = \{ A_{n,n} (\psi^2(t, z); x, y) \}^{1/2} \{ A_n ((t - x)^4; x) + A_n ((z - y)^4; y) \}^{1/2}. \end{aligned}$$

Corollary 1 implies

$$(35) \quad \lim_{n \rightarrow \infty} A_{n,n} (\psi^2(t, z); x, y) = \psi^2(x, y) = 0.$$

Using (35) and Lemma 2, we obtain from (34)

$$(36) \quad \lim_{n \rightarrow \infty} n A_{n,n} \left(\psi(t, z) \sqrt{(t-x)^4 + (z-y)^4}; x, y \right) = 0.$$

Using (36) and Lemma 1, we derive (31) from (33). Thus the proof is completed. \square

3.3. Now we shall prove some analogue of (30) for derivatives of $L_{n,n}$.

Theorem 4

Let $L_{n,n} \in \{A_{n,n}, B_{n,n}\}$ and let $f \in C_{p,q}^1$ with some $p, q \in \mathbb{N}_0$. Then for every $(x, y) \in \mathbb{R}_+^2$

$$(37) \quad \lim_{n \rightarrow \infty} \frac{\partial}{\partial x} L_{n,n}(f; x, y) = \frac{\partial f}{\partial x}(x, y),$$

$$(38) \quad \lim_{n \rightarrow \infty} \frac{\partial}{\partial y} L_{n,n}(f; x, y) = \frac{\partial f}{\partial y}(x, y).$$

Proof. We shall prove only (37) because the proof of (38) is identical.

a) Let $(x, y) \in \mathbb{R}_+^2$ be a fixed point. From (8) and (6) it follows that

$$\begin{aligned} \frac{\partial}{\partial x} A_{n,n}(f; x, y) &= -n(1+x)^{-1} \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} a_{n,j}(x) a_{n,k}(y) f \left(\frac{j}{n}, \frac{k}{n} \right) \\ &\quad + \frac{1}{x(1+x)} \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} a_{n,j}(x) a_{n,k}(y) j f \left(\frac{j}{n}, \frac{k}{n} \right) \\ &= -\frac{n}{1+x} A_{n,n}(f(t, z); x, y) + \frac{n}{x(1+x)} A_{n,n}(tf(t, z); x, y), \quad n \in \mathbb{N}. \end{aligned}$$

By the Taylor formula for $f \in C_{p,q}^1$, we have

$$(39) \quad \begin{aligned} f(t, z) &= f(x, y) + f'_x(x, y)(t-x) + f'_y(x, y)(z-y) \\ &\quad + \chi(t, z; x, y) \sqrt{(t-x)^2 + (z-y)^2} \quad \text{for } (t, z) \in \mathbb{R}_0^2, \end{aligned}$$

where $\chi(\cdot, \cdot; x, y) \equiv \chi(\cdot, \cdot) \in C_{p,q}$ and $\chi(x, y) = 0$. From this and by (10)-(12) we get

$$\begin{aligned} \frac{\partial}{\partial x} A_{n,n}(f(t, z); x, y) &= -\frac{n}{1+x} \{ f(x, y) + f'_x(x, y) A_n(t-x; x) \\ &\quad + f'_y(x, y) A_n(z-y; y) + A_{n,n} \left(\chi(t, z) \sqrt{(t-x)^2 + (z-y)^2}; x, y \right) \} \\ &\quad + \frac{n}{x(1+x)} \{ f(x, y) A_n(t; x) + f'_x(x, y) A_n(t-x; x) \\ &\quad + f'_y(x, y) A_n(t; x) A_n(z-y; y) \\ &\quad + A_{n,n} \left(t\chi(t, z) \sqrt{(t-x)^2 + (z-y)^2}; x, y \right) \}, \quad n \in \mathbb{N}. \end{aligned}$$

But by Lemma 1 we have for $x \in \mathbb{R}_0$ and $n \in \mathbb{N}$.

$$(40) \quad \begin{aligned} A_n(t; x) &= x, \\ A_n(t(t-x); x) &= A_n((t-x)^2; x) + xA_n(t-x; x) = \frac{x(1+x)}{n}. \end{aligned}$$

Consequently, we have

$$(41) \quad \begin{aligned} \frac{\partial}{\partial x} A_{n,n}(f(t, z); x, y) \\ &= f'_x(x, y) + \frac{n}{x(1+x)} A_{n,n}(\chi(t, z)(t-x)\sqrt{(t-x)^2 + (z-y)^2}; x, y). \end{aligned}$$

By the Hölder inequality, (10), (12), Lemma 1 and Lemma 2 it follows that

$$\begin{aligned} &\left| A_{n,n}(\chi(t, z)(t-x)\sqrt{(t-x)^2 + (z-y)^2}; x, y) \right| \\ &\leq \{A_{n,n}(\chi^2(t, z); x, y)\}^{1/2} \{A_n((t-x)^4; x) + A_n((t-x)^2; x) A_n((z-y)^2; y)\}^{1/2} \\ &\leq M_{13}(x, y) n^{-1} \{A_{n,n}(\chi^2(t, z); x, y)\}^{1/2}. \end{aligned}$$

Corollary 1 yields

$$\lim_{n \rightarrow \infty} A_{n,n}(\chi^2(t, z); x, y) = \psi^2(x, y) = 0,$$

and so

$$(42) \quad \lim_{n \rightarrow \infty} n A_{n,n}(\chi(t, z)(t-x)\sqrt{(t-x)^2 + (z-y)^2}; x, y) = 0.$$

From (41) and (42) we obtain (37) for $A_{n,n}$.

b) Let $(x, y) \in \mathbb{R}_+^2$ be a fixed point. Arguing as in the case of the operator $A_{n,n}$, we get

$$\begin{aligned} \frac{\partial}{\partial x} B_{n,n}(f(t, z); x, y) &= -\frac{n}{1+x} B_{n,n}(f(t, z); x, y) \\ &+ \frac{n}{x(1+x)} \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} a_{n,j}(x) a_{n,k}(y) j n \int_{j/n}^{(j+1)/n} \int_{k/n}^{(k+1)/n} f(t, z) dt dz \\ &= f(x, y) \left\{ -\frac{n}{1+x} + \frac{n}{x(1+x)} A_n(t; x) \right\} \\ &+ f'_x(x, y) \left\{ -\frac{n}{1+x} B_n(t-x; x) + \frac{n}{x(1+x)} \sum_{j=0}^{\infty} a_{n,j}(x) j \int_{j/n}^{(j+1)/n} (t-x) dt \right\} \\ &+ f'_y(x, y) \left\{ -\frac{n}{1+x} B_n(z-y; y) + \frac{n}{x(1+x)} A_n(t; x) B_n(z-y; y) \right\} \\ &+ \frac{n}{x(1+x)} \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} a_{n,j}(x) a_{n,k}(y) \left(\frac{j}{n} - x \right) n^2 I_{j,k,n}(x, y) \end{aligned}$$

for every $n \in \mathbb{N}$, where

$$I_{j,k,n}(x, y) = \int_{j/n}^{(j+1)/n} dt \int_{k/n}^{(k+1)/n} \chi(t, z) \sqrt{(t-x)^2 + (z-y)^2} dz.$$

Now, using Lemma 1, (10)-(12) and (40) and by

$$\begin{aligned} \sum_{j=0}^{\infty} a_{n,j}(x) j \int_{j/n}^{(j+1)/n} (t-x) dt &= A_n(t(t-x); x) + \frac{1}{2n} A_n(t; x) \\ &= \frac{x(1+x)}{n} + \frac{x}{2n}, \end{aligned}$$

we obtain

$$(43) \quad \frac{\partial}{\partial x} B_{n,n}(f(t, z); x, y) = f'_x(x, y) + \frac{n}{x(1+x)} Z_n(x, y),$$

where

$$Z_n(x, y) := \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} a_{n,j}(x) a_{n,k}(y) \left(\frac{j}{n} - x \right) n^2 I_{j,k,n}(x, y).$$

Moreover, by the Hölder inequality we have

$$|I_{j,k,n}(x, y)| \leq n^{-1} \left\{ \int_{j/n}^{(j+1)/n} dt \int_{k/n}^{(k+1)/n} \chi^2(t, z) [(t-x)^2 + (z-y)^2] dz \right\}^{1/2}.$$

Hence, using the Hölder inequality and (10)-(12), we get

$$\begin{aligned} |Z_n(x, y)| &\leq \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} a_{n,j}(x) a_{n,k}(y) \left| \frac{j}{n} - x \right| n^2 |I_{j,k,n}(x, y)| \\ &\leq \{A_{n,n}((t-x)^2; x, y)\}^{1/2} \{B_{n,n}(\chi^2(t, z) [(t-x)^2 + (z-y)^2]; x, y)\}^{1/2} \\ &\leq \{A_n((t-x)^2; x)\}^{1/2} \{B_{n,n}(\chi^4(t, z); x, y) (B_n((t-x)^4; x) \\ &\quad + 2B_n((t-x)^2; x) B_n((z-y)^2; y) + B_n((z-y)^4; y))\}^{1/4}, \end{aligned}$$

which, by Lemma 1 and Lemma 2, yields

$$(44) \quad |Z_n(x, y)| \leq M_{14}(x, y) n^{-1} (B_{n,n}(\chi^4(t, z); x, y))^{1/4}.$$

Corollary 1 implies

$$\lim_{n \rightarrow \infty} B_{n,n}(\chi^4(t, z); x, y) = \psi^4(x, y) = 0, \quad \text{for } (x, y) \in \mathbb{R}_+^2,$$

which used to (44) gives

$$\lim_{n \rightarrow \infty} n Z_n(x, y) = 0.$$

Consequently, we obtain from (43)

$$\lim_{n \rightarrow \infty} \frac{\partial}{\partial x} B_{n,n}(f(t, z); x, y) = f'_x(x, y).$$

This completes the proof of (37). \square

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