

Developments in Mathematics

Volume 44

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Theory of Reproducing Kernels and Applications

 Springer

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ISSN 1389-2177

Developments in Mathematics

ISBN 978-981-10-0529-9

DOI 10.1007/978-981-10-0530-5

ISSN 2197-795X (electronic)

ISBN 978-981-10-0530-5 (eBook)

Library of Congress Control Number: 2016951457

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Printed on acid-free paper

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Preface

The theory of reproducing kernels started with two papers of 1921 [449] and 1922 [45] which dealt with typical reproducing kernels of Szegő and Bergman, and since then the theory has been developed into a large and deep theory in complex analysis by many mathematicians. However, precisely, reproducing kernels appeared previously during the first decade of the twentieth century by S. Zaremba [497] in his work on boundary value problems for harmonic and biharmonic functions. But he did not develop any further theory for the reproducing property. Furthermore, in fact, we know many concrete reproducing kernels for spaces of polynomials and trigonometric functions from much older days, as we will see in this book. Meanwhile, the general theory of reproducing kernels was established in a complete form by N. Aronszajn [28] in 1950. Furthermore, L. Schwartz [428], who is a Fields medalist and founded distribution theory, developed the general theory remarkably in 1964 with a paper of over 140 pages.

The general theory is certainly beautiful. It seems, however, that for a long time we have overlooked the importance of the general theory of reproducing kernels. We were not able to find an essential reason why the theory is important. Indeed, it was an abstract theory, and from the theory, we were not able to derive any definite results and any essential developments in mathematics. The theory by Schwartz is great; however, its importance remained unnoticed for a long time: It is still ignored.

When we consider linear mappings in the framework of Hilbert spaces, we will encounter in a natural way the concept of reproducing kernels; then the general theory is not restricted to Bergman and Szegő kernels, but the general theory is as important as the concept of Hilbert spaces. It is a fundamental concept and important mathematics. The general theory of reproducing kernels is based on elementary theorems on Hilbert spaces. The theory of Hilbert spaces is the minimum core of functional analysis. However, when the general theory is combined with linear mappings on Hilbert spaces, it will have many relations in various fields, and its fruitful applications will spread over to differential equations, integral equations, generalizations of the Pythagorean theorem, inverse problems, sampling theory, nonlinear transforms in connection with linear mappings, various operators among

Hilbert spaces, and many other broad fields. Furthermore, when we apply the general theory of reproducing kernels to the Tikhonov regularization, it produces approximate solutions for equations on Hilbert spaces which contain bounded linear operators. Looking from the point of view of computer users at numerical solutions, we will see that they are fundamental and have practical applications.

Concrete reproducing kernels like Bergman and Szegő kernels will produce many wide and broad results in complex analysis. They developed some deep theory and lead to profound results in complex analysis containing several complex variables. Meanwhile, the formal general theory by Aronszajn also has favorable connections with various fields like learning theory, support vector machines, stochastic theory, and operator theory on Hilbert spaces.

In this book, we will concentrate on the general theory of reproducing kernels developed by Aronszajn while keeping in mind the theory combined with linear mappings and applications of the general theory to the Tikhonov regularization. We will present many concrete applications from the point of view of numerical solutions for computer use. These topics will be general and fundamental for many mathematical scientists beyond mathematicians as in calculus and linear algebra in an undergraduate course.

One of our strong motivations for writing this book was provided by the historical success of numerical and real inversion formulas of the Laplace transform, which is a famous ill-posed and difficult problem, and, in fact, we will give their mathematical theory and formulas, as clear evidence of the definite power of the theory of reproducing kernels by combining the Tikhonov regularization. For the algorithm based on the theory, Hiroshi Fujiwara made the software and we can use it through his helpful guide.

The web [159] is an open source to his inverse Laplace transform.

For these topics, we will need background materials like integration theory, fundamental Hilbert space theory, the Fourier transform, and the Laplace transform.

In Chap. 1, we will give many concrete reproducing kernels first, and in Chap. 2, we develop the general theory of reproducing kernels with general and broad applications by combining it with linear mappings.

In Chap. 3, we will apply the general and global theory of reproducing kernels to the Tikhonov regularization in a lucid manner. We stand on the point of view of numerical solutions of bounded linear operator equations on Hilbert spaces for computer use in a definite and self-contained way.

Chapter 4 is intended as an introduction to what Hiroshi Fujiwara did. In particular, Fujiwara solved linear simultaneous equations with 6,000 unknowns by means of discretization of a Fredholm integral equation of the second kind. This integral equation of the second kind was derived by the Tikhonov regularization and the reproducing kernel method in the above real inversion formula. At this moment, theoretically we will use all the data of the output—in fact, 6,000 pieces of data. Fujiwara gave solutions in **600 digits** precision with the data of **10 GB** for solutions. This fact had a great impact on the authors. Computer power and its algorithms will improve year by year. Meanwhile, we can practically obtain a finite amount of observation data, and so we expect to obtain solutions in terms of a finite

number of data for various forward and inverse problems. Thanks to the power of computers, we will be able to realize more direct and simple algorithms, and so we have included results based on a finite amount of observation data. This method will give a new discretization principle.

Chapter 5 deals with the applications to ordinary differential equations such as fundamental equations $y'' + \alpha y' + \beta y = 0$, where α and β can be general functions. Sometimes, we consider the case when the boundary condition comes into play.

As one main substance of new results, in Chap. 6, we present many concrete results for various fundamental partial differential equations. Here we take up the Poisson equation, the Laplace equation, the heat equation, and the wave equation.

Similarly, in Chap. 7, we deal with integral equations. We will consider typical singular integral equations, convolution equations, convolution integral equations, and integral equations with the mixed Toeplitz and Hankel kernel.

In Chap. 8, we refer to specially hot topics and important materials on reproducing kernels, namely, norm inequalities, convolution inequalities, inversion of an arbitrary matrix, representation of inverse mappings, identification of nonlinear systems, sampling theory, statistical learning theory, and membership problems. This will yield a new method of how to catch analyticity and smoothing properties of functions by computers. Furthermore, we will see basic relationships among eigenfunctions, initial value problems for linear partial differential equations, and reproducing kernels, and we will refer to a new type of general sampling theory with numerical experiments. In the last two subsections, we added new fundamental results on generalized reproducing kernels, generalized delta functions, generalized reproducing kernel Hilbert spaces, and general integral transform theory. In particular, any separable Hilbert space consisting of functions may be viewed as generalized reproducing kernel Hilbert spaces, and the general integral transform theory may be extended to a general framework.

Finally, an appendix is provided. In Sect. A.1, we introduce the theory of Akira Yamada discussing equality problems in nonlinear norm inequalities in reproducing kernel Hilbert spaces; indeed, we may be surprised at his general theory of reproducing kernels. In Sect. A.2, we introduce Yamada's unified and generalized inequalities for Opial's inequalities. Similar but different generalizations were independently published by Nguyen Du Vi Nhan, Dinh Thanh Duc, and Vu Kim Tuan, in the same year. In Sect. A.3, we introduce concrete integral representations of implicit functions. We rely upon the implicit function theory guaranteeing the existence of implicit functions. The fundamental result was obtained as a great development of a general abstract theory of reproducing kernels.

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Hachioji, Japan
November 2015

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Acknowledgments

The authors thank the following authors of the textbooks:

1. Alain Berlinet and Christine Thomas-Agnan: *Reproducing Kernel Hilbert Spaces in Probability and Statistics*
2. Bayer Okutmustur and Aurelian Gheondea: *Reproducing Kernel Hilbert Spaces: The Basics, Bergman Spaces, and Interpolation Problems* on reproducing kernels that were very instructive for our book

Professor H.G.W. Begehr encouraged the publication of this book.

The three referees gave valuable comments and suggestions to the first draft of this book.

The following mathematicians kindly sent their papers or their text files or kind suggestions for our book publication:

Luis Daniel Abreu, Kaname Amano, Joseph A. Ball, P. L. Butzer, L.P. Castro, Minggen Cui, Hiroshi Fujiwara, Antonio G. Garcia, J. R. Higgins, Hiromichi Itou, M. T. Garayev, Kenji Fukumizu, Tsutomu Matsuura, Yan Mo, J. Morais, Nguyen Du Vi Nhan, Masaharu Nishio, Takeo Ohsawa, Hidemitsu Ogawa, Tao Qian, A. G. Ramm, M. M. Rodrigues, Michio Seto, Fethi Soltani, N. S. Stylianopoulos, Mariko Takagi, Akira Yamada, Masato Yamada, Hiroyuki Yamagishi, Nguyen Minh Tuan, Vu Kim Tuan, Masahiro Yukawa, and Kohtaro Watanabe.

This work of the first author was supported in part by Portuguese funds through the CIDMA (Center for Research and Development in Mathematics and Applications) and the Portuguese Foundation for Science and Technology (FCT), within project PEst-OE/MAT/UI4106/2014.

The first author was also supported in part by the Grant-in-Aid for the Scientific Research (C)(2)(No. 21540111, 24540113) from the Japan Society for the Promotion of Science, and the second author was supported by the Grant-in-Aid for Young Scientists (B) (No.21740104, 24740085) from the Japan Society for the Promotion of Science.

Contents

1	Definitions and Examples of Reproducing Kernel Hilbert Spaces	1
1.1	What Is an RKHS?	1
1.1.1	Definition	1
1.1.2	Orientation of Chap. 1	2
1.2	Paley Wiener Reproducing Kernels	3
1.2.1	Paley Wiener Space	3
1.2.2	A Characterization Using the Fourier Transform	6
1.3	RKHS of Sobolev Type	8
1.3.1	Weak-Derivatives and Sobolev Spaces	8
1.3.2	1-Dimensional Case	10
1.3.3	In Connection with 1-Dimensional Wave Equations	18
1.3.4	Higher Regularity RKHS	21
1.3.5	Higher-Dimensional Case	22
1.4	RKHS and Complex Analysis on \mathbb{C}	24
1.4.1	RKHS on $\Delta(1)$	25
1.4.2	RKHS on \mathbb{C}	29
1.4.3	RKHS on $\mathbb{C} \setminus \overline{\Delta(1)}$	31
1.4.4	RKHS on a Small Neighborhood of the Origin	34
1.4.5	Bergman Kernel on $\Delta(1)$	35
1.4.6	Bergman Selberg Reproducing Kernel	37
1.4.7	Pullback of Bergman Spaces	39
1.5	RKHS in the Spaces of Polynomials	41
1.5.1	General Properties of Orthonormal Systems	41
1.5.2	Examples of Orthonormal Systems	46
1.5.3	Polynomial Reproducing Kernel Hilbert Spaces	49
1.5.4	RKHS Constructed by Meixner-Type Polynomials	51
1.5.5	RKHS for Trigonometric Polynomials	52
1.6	Graphs and Reproducing Kernels	53
1.6.1	RKHS \mathcal{H}_G	54
1.6.2	Gram Matrices	58

- 1.7 Green’s Functions and Reproducing Kernels 60
 - 1.7.1 Basic Concepts of Dirac’s Delta Function, Green’s Functions and Reproducing Kernels..... 60
 - 1.7.2 Relationship Between Dirac’s Delta Function, Green’s Functions and Reproducing Kernels..... 61
 - 1.7.3 The Simplest Example..... 62
- 2 Fundamental Properties of RKHS 65**
 - 2.1 Basic Properties of RKHS 65
 - 2.1.1 Elementary Properties of RKHS 65
 - 2.1.2 Positive Definite Quadratic form Functions 67
 - 2.1.3 Smoothness of Functions and Kernels of RKHS 73
 - 2.2 Operations of One Reproducing Kernel Hilbert Spaces 78
 - 2.2.1 Restriction of a Reproducing Kernel..... 78
 - 2.2.2 Pullback of a Reproducing Kernel by Any Mapping 81
 - 2.2.3 Balloon of Reproducing Kernel Hilbert Spaces 82
 - 2.2.4 Squeezing of RKHS 86
 - 2.2.5 Transforms of RKHS by Operators 89
 - 2.2.6 Pullback of Reproducing Kernels by a Hilbert Space-Valued Function 92
 - 2.3 Operations of More Than One Reproducing Kernel Hilbert Space 93
 - 2.3.1 Sum of Reproducing Kernels 93
 - 2.3.2 Sum of Arbitrary Abstract Hilbert Spaces..... 100
 - 2.3.3 Pasting of Reproducing Kernel Hilbert Spaces..... 103
 - 2.3.4 Tensor Product of Hilbert Spaces 105
 - 2.3.5 Increasing Sequences of RKHS 109
 - 2.3.6 Wedge Product of RKHS 113
 - 2.4 Construction of Reproducing Kernel Hilbert Spaces 115
 - 2.4.1 Use Linear Mappings and CONS 115
 - 2.4.2 Use the Fourier Integral 119
 - 2.4.3 Mercer Expansion: A General Approach 120
 - 2.4.4 Realization by Discrete Points 125
 - 2.4.5 Aveiro Discretization Method 131
 - 2.5 RKHS and Linear Mappings 133
 - 2.5.1 Identification of the Images of Linear Transforms in Terms of the Adjoint 134
 - 2.5.2 Identification of the Image of a Linear Mapping 134
 - 2.5.3 Image Identification by Reproducing Kernels..... 141
 - 2.5.4 Integro-Differential Equations 147
 - 2.5.5 Inversion Mapping from Many Types of Information Data..... 148
 - 2.5.6 Random Fields Estimations 150
 - 2.5.7 Support Vector Machines and Probability Theory for Data Analysis..... 151

2.5.8	Inverse Formulas Using CONS	153
2.5.9	A General Fundamental Theorem on Inversions	154
2.5.10	Nonharmonic Transforms	158
2.5.11	Determinations of Linear Systems	159
3	Moore Penrose Generalized Inverses and Tikhonov Regularization ...	161
3.1	The Best Approximations and the Moore Penrose Generalized Inverses	161
3.1.1	Frames	161
3.1.2	A General Example of the Moore Penrose Inverses	165
3.1.3	Best Approximation Problems	166
3.1.4	Applications to Best Approximation Problems	169
3.1.5	Applications to Operator Equations with a Parameter	174
3.2	Spectral Analysis and Tikhonov Regularization	179
3.2.1	Spectral Analysis	179
3.2.2	Tikhonov Regularization and Reproducing Kernels	184
3.2.3	Representations of the Solutions of the Tikhonov Functional Equation	186
3.2.4	Applications of Tikhonov Regularization: Approximations by Sobolev Spaces	190
3.3	General Fractional Functions	193
3.3.1	What Is a Fractional Function?.....	193
3.3.2	An Approach by Using RKHSs	194
4	Real Inversion Formulas of the Laplace Transform	197
4.1	Real Inversion Formulas of the Laplace Transform	197
4.1.1	Problem and Orientation	197
4.1.2	Known Real Inversion Formulas of the Laplace Transform	198
4.1.3	Compactness of the Modified Laplace Transform	200
4.1.4	Examples of the Weights	205
4.1.5	Real Inversion of the Laplace Transform Through Singular Values Decomposition.....	208
4.1.6	Real Inversion of the Laplace Transform Using Tikhonov Regularization	209
4.1.7	Optimal Real Inversion Formulas Using a Finite Number of Data	212
5	Applications to Ordinary Differential Equations.....	217
5.1	Use Tikhonov Regularization	217
5.1.1	Ordinary Linear Differential Equations with Constant Coefficients	217
5.1.2	Variable Coefficients Case	220
5.1.3	Finite Interval Cases	221
5.1.4	Exact Algorithm	222
5.1.5	One Point Boundary Condition Case	223

- 5.2 Discrete Ordinary Linear Differential Equations 224
 - 5.2.1 Use a Finite Number of Data 224
 - 5.2.2 Discrete Inverse Source Problems 229
- 6 Applications to Partial Differential Equations..... 231**
 - 6.1 Poisson’s Equation 231
 - 6.1.1 Construction of the Solutions 231
 - 6.1.2 Source Inversions in the Poisson Equation 238
 - 6.1.3 Constructing Solutions Satisfying Boundary Conditions ... 243
 - 6.2 Laplace’s Equation 245
 - 6.2.1 Numerical Dirichlet Problems 245
 - 6.2.2 Algorithm by the Iteration Method 247
 - 6.2.3 The Cauchy Problem 249
 - 6.2.4 Use a Finite Number of Data for the Cauchy Problem..... 250
 - 6.2.5 Error Estimates..... 252
 - 6.3 Heat Equation..... 253
 - 6.3.1 Applications to the Inversion to 1-Dimensional Heat Conduction 253
 - 6.3.2 Use Sobolev Spaces 255
 - 6.3.3 Use of Paley Wiener Spaces (Sinc Methods)..... 257
 - 6.3.4 Source Inversions of Heat Conduction Using a Finite Number of Data..... 262
 - 6.3.5 Natural Outputs and Global Inputs of Linear Systems..... 269
 - 6.4 Wave Equation..... 273
 - 6.4.1 Inverse Problems in the 1-Dimensional Wave Equation ... 273
 - 6.4.2 Inverse Problems Using a Finite Number of Data..... 282
 - 6.5 General Inhomogeneous PDEs on Whole Spaces 284
 - 6.5.1 Approximate Solutions by Tikhonov Regularization 284
 - 6.5.2 Convergence Properties of the Approximate Solutions 287
 - 6.5.3 General Discrete Partial Differential Equations and Inverse Formulas 289
 - 6.5.4 PDEs and Inverse Problems: A General Approach 293
- 7 Applications to Integral Equations..... 295**
 - 7.1 Singular Integral Equations 295
 - 7.1.1 Mathematical Formulation and an Approach via the Paley Wiener Spaces..... 295
 - 7.1.2 The Complex Constant Coefficients Case on the Whole Line 297
 - 7.1.3 Construction of Approximate Solutions by Using a CONS Expansion 303
 - 7.1.4 General Singular Integral Equations 306
 - 7.1.5 Discrete Singular Integral Equations 308
 - 7.1.6 Inverse Source Problems by a Finite Number of Data 311

- 7.2 Convolution Integral Equations 313
 - 7.2.1 Example of Convolution Integral Equations 313
 - 7.2.2 An Approach Using RKHSs 313
 - 7.2.3 Integral Equations with Mixed Toeplitz Hankel Kernel 315
- 8 Special Topics on Reproducing Kernels 321**
 - 8.1 Norm Inequalities 321
 - 8.1.1 The Bergman Norm and the Szegő Norm: An Overview ... 321
 - 8.1.2 Examples of Norm Inequalities via RHKSs 323
 - 8.1.3 General Nonlinear Transforms of Reproducing Kernels 325
 - 8.1.4 Convolution Norm Inequalities 330
 - 8.2 Inequalities for Gram Matrices 334
 - 8.3 Inversions 337
 - 8.3.1 Inversion for Any Matrix by Tikhonov Regularization 337
 - 8.3.2 Representation of Inverse Functions 340
 - 8.3.3 Identifications of Nonlinear Systems 346
 - 8.4 Sampling Theory 347
 - 8.4.1 The Information: Loss Error in Sampling Theory..... 350
 - 8.4.2 A General Kramer-Type Lemma in Sampling Theory 354
 - 8.5 Error and Convergence Rate Estimates in Statistical Learning Theory 357
 - 8.6 Membership Problems for RKHSs 363
 - 8.6.1 How to Obtain Smoothing Properties and Analyticity of Functions Using Computers? 363
 - 8.6.2 Band Preserving, Phase Retrieval and Related Problems ... 365
 - 8.7 Eigenfunctions, Initial Value Problems, and Reproducing Kernels .. 366
 - 8.7.1 Formulation of the Problem 366
 - 8.7.2 The Derivative Operator and the Corresponding Exponential Function Case 370
 - 8.7.3 The Case of the Operator $L(D) = D^2$ 372
 - 8.7.4 How to Obtain Eigenfunctions 373
 - 8.8 Generalized Reproducing Kernels and Generalized Delta Functions 378
 - 8.8.1 What Is a Reproducing Kernel? 378
 - 8.8.2 A Generalized Reproducing Kernel 379
 - 8.8.3 Generalized Reproducing Kernels 380
 - 8.9 General Integral Transforms by the Concept of Generalized Reproducing Kernels 381
 - 8.9.1 Formulation of a Fundamental Problem 381
 - 8.9.2 Completion Property 383
 - 8.9.3 Convergence of $f_i(x) = \langle F, h_x \rangle_{L^2(I, dm)}$ for $F \in L^2(I, dm)$... 384
 - 8.9.4 Inversion of Integral Transforms 384
 - 8.9.5 Discrete Versions 385

List of Notation

1. The symbol $\delta_{1,2}$ denotes the Kronecker delta.
2. Let $K : E \times E \rightarrow \mathbb{C}$ be a function on the cross product $E \times E$, where E is a set. Then for $p \in E$, we write $K_p \equiv K(\cdot, p)$.
3. The pointwise product of the functions f and g defined on a set E is denoted by $f \cdot g$, which means $f \cdot g(x) \equiv f(x)g(x)$ for $x \in E$.
4. The tensor product of f and g defined on sets E and F , respectively, is denoted by $f \otimes g$, which means $f \otimes g(x, y) \equiv f(x)g(y)$ for $x \in E$ and $y \in F$.
5. Throughout the whole paper, we denote by C a *positive constant* which is independent of the main parameters, but it may vary from line to line, while $C(\alpha, \beta, \dots)$ denotes a positive constant depending on the parameters α, β, \dots . The symbol $A \lesssim B$ means that $A \leq CB$. If $A \lesssim B$ and $B \lesssim A$, then we write $A \sim B$.
6. If E is a subset of \mathbb{R}^n , we denote by χ_E the characteristic function of E . For all $a, b \in \mathbb{R}$, let $a \vee b \equiv \max\{a, b\}$ and $a \wedge b \equiv \min\{a, b\}$.
7. For $r > 0$, define $\Delta(r) \equiv \{z \in \mathbb{C} : |z| < r\}$ and $\partial\Delta(r) \equiv \{z \in \mathbb{C} : |z| = r\}$.
8. For an open set $D \subset \mathbb{C}$, the set $\mathcal{O}(D)$ denotes the set of all holomorphic functions on D .
9. Let $\mathbb{K} = \mathbb{R}, \mathbb{C}$.
10. Let X be a topological space. Define

$$\mathcal{B}(X) \equiv \{F : X \rightarrow \mathbb{C} : F \text{ is bounded continuous}\}. \quad (0.1)$$

11. We use the standard multi-index notation: If we are given points

$$z = (z_1, z_2, \dots, z_n) \in \mathbb{C}^n \text{ and } \alpha = (\alpha_1, \alpha_2, \dots, \alpha_n) \in \{0, 1, 2, \dots\}^n,$$

$$\text{then } |\alpha| \equiv \alpha_1 + \dots + \alpha_n \text{ and } z^\alpha \equiv \prod_{i=1}^n z_i^{\alpha_i}.$$

12. The space $AC[a, b]$ denotes the space of real-valued absolutely continuous functions on $[a, b]$.
13. Let X and Y be topological spaces such that $X \subset Y$ as a set. If $O \cap X$ is an open set in X for any open set $O \subset Y$, then we write $X \hookrightarrow Y$.
14. Let V be a linear space and E a subset of V . *The span* $\text{Span}(E)$ denotes the smallest linear subspace of V containing E .