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Best approximation by linear combinations of characteristic functions of half-spaces

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Abstract

It is shown that for any positive integer n and any function f in $\mathcal{L}_p([0, 1]^d)$ with $p \in [1, \infty)$ there exist n half-spaces such that f has a best approximation by a linear combination of their characteristic functions. Further, any sequence of linear combinations of n half-space characteristic functions converging in distance to the best approximation distance has a subsequence converging to a best approximation, i.e., the set of such n-fold linear combinations is an approximatively compact set.

Keywords. Best approximation, proximinal, approximatively compact, boundedly compact, Heaviside perceptron networks, plane waves.

1 Introduction

An important type of nonlinear approximation is *variable-basis approximation*, where the set of approximating functions is formed by linear combinations of n functions from a given set. This approximation scheme has been widely investigated: it includes splines with free nodes, trigonometric polynomials with free frequencies, sums of wavelets, and feedforward neural networks.

To estimate rates of variable-basis approximation, it is helpful to study properties like existence, uniqueness, and continuity of corresponding approximation operators.

We investigate the existence property for one-hidden-layer Heaviside perceptron networks. Here the approximations are by linear combinations of characteristic functions of closed half-spaces. (The characteristic function of any subset A is the function χ_A with value 1 on the subset and 0 elsewhere.) Such a characteristic function may also be described as a plane wave obtained by composing the Heaviside function with an affine function. We show that for all positive integers n, d in $\mathcal{L}_p([0, 1]^d)$ with $p \in [1, \infty)$ there exists a best approximation mapping to the set of functions computable by Heaviside perceptron networks with n hidden and d input units. Thus for any p-integrable function on $[0, 1]^d$ there is a linear combination of n characteristic functions of closed half-spaces that is nearest in the \mathcal{L}_p -norm. A related proposition is proved by Chui, Li, and Mhaskar in [2], where certain sequences are shown to have subsequences that converge a. e. These authors work in \mathbb{R}^d rather than $[0, 1]^d$ and show a. e. convergence rather than \mathcal{L}_p convergence.

2 Heaviside perceptron networks

Feedforward networks compute parametrized sets of functions dependent both on the type of computational units and their interconnections. *Computational units* compute functions of two vector variables: an *input vector* and a *parameter* vector. A standard type of computational unit is the perceptron. A *perceptron* with an *activation function* $\psi : \mathcal{R} \to \mathcal{R}$ (where \mathcal{R} denotes the set of real numbers) computes real-valued functions on $\mathcal{R}^d \times \mathcal{R}^{d+1}$ of the form $\psi(\mathbf{v} \cdot \mathbf{x} + b)$, where $\mathbf{x} \in \mathcal{R}^d$ is an *input* vector, $\mathbf{v} \in \mathcal{R}^d$ is an *input weight* vector, and $b \in \mathcal{R}$ is a *bias*.

The most common activation functions are sigmoidals, i.e., functions with ess-shaped graph. Both continuous and discontinuous sigmoidals are used. Here we study networks based on the archetypal discontinuous sigmoidal, namely, the *Heaviside function* ϑ defined by $\vartheta(t) = 0$ for t < 0 and $\vartheta(t) = 1$ for $t \ge 0$.

Let H_d denote the set of functions on $[0,1]^d$ computable by Heaviside perceptrons, i.e.,

$$H_d = \{ f : [0,1]^d \to \mathcal{R} : f(\mathbf{x}) = \vartheta(\mathbf{v} \cdot \mathbf{x} + b), \mathbf{v} \in \mathcal{R}^d, b \in \mathcal{R} \}.$$

 H_d is the set of characteristic functions of closed half-spaces of \mathcal{R}^d restricted to $[0, 1]^d$, which is a subset of the set of plane waves (see, e.g., Courant and Hilbert [3, pp.676–681]).

The simplest type of multilayer feedforward network has one hidden layer and one linear output. Such networks with Heaviside perceptrons in the hidden layer compute functions of the form

$$\sum_{i=1}^{n} w_i \vartheta(\mathbf{v}_i \cdot \mathbf{x} + b_i),$$

where n is the number of hidden units, $w_i \in \mathcal{R}$ are output weights, and $\mathbf{v}_i \in \mathcal{R}^d$ and $b_i \in \mathcal{R}$ are input weights and biases respectively.

The set of all such functions is the set of all linear combinations of n elements of H_d and is denoted by $span_nH_d$.

It is known that for all positive integers $d, \cup_{n \in \mathcal{N}_+} span_n H_d$ (where \mathcal{N}_+ denotes the set of all positive integers) is dense in $(\mathcal{C}([0, 1]^d), \|.\|_{\mathcal{C}})$, the linear space of all continuous functions on $[0, 1]^d$ with the supremum norm, as well as in $(\mathcal{L}_p([0, 1]^d), \|.\|_p)$ with $p \in [1, \infty]$ (see, e.g., Mhaskar and Micchelli [11] or Leshno et al. [10]). We study best approximation in $span_n H_d$ for a fixed n.

3 Best approximation and approximative compactness

Existence of a best approximation has been formalized in approximation theory by the concept of proximinal set (sometimes also called "existence" set). A subset M of a normed linear space $(X, \|.\|)$ is called *proximinal* if for every $f \in X$ the distance $\|f - M\| = \inf_{g \in M} \|f - g\|$ is achieved for some element of M, i.e., $\|f - M\| = \min_{g \in M} \|f - g\|$ (Singer [14]). Clearly a proximinal subset must be closed.

A sufficient condition for proximinality of a subset M of a normed linear space $(X, \|.\|)$ is compactness. Indeed, for each $f \in X$ the functional $e_{\{f\}} : M \to \mathcal{R}$ defined by $e_{\{f\}}(m) = \|f - m\|$ is continuous [14, p. 391] and hence must achieve its minimum on the compact set M. Two generalizations of compactness also imply proximinality. A set M is called *boundedly compact* if the closure of its intersection with any bounded set is compact. A set M is called *approximatively compact* if for each $f \in X$ and any sequence $\{g_i : i \in \mathcal{N}_+\}$ in Msuch that $\lim_{i\to\infty} \|f - g_i\| = \|f - M\|$, there exists $g \in M$ such that $\{g_i : i \in \mathcal{N}_+\}$ converges subsequentially to g [14, p.368]. Any closed, boundedly compact set is approximatively compact, and any approximatively compact set is proximinal [14, p. 374].

Gurvits and Koiran [6] have shown that for all positive integers d the set of characteristic functions of half-spaces H_d is compact in $(\mathcal{L}_p([0,1]^d), \|.\|_p)$ with $p \in [1,\infty)$. This can be easily verified once the set H_d is reparametrized by elements of the unit sphere S^d in \mathcal{R}^{d+1} . Indeed, a function $\vartheta(\mathbf{v} \cdot \mathbf{x} + b)$, with the vector $(v_1, \ldots, v_d, b) \in \mathcal{R}^{d+1}$ nonzero, is equal to $\vartheta(\hat{\mathbf{v}} \cdot \mathbf{x} + \hat{b})$, where $(\hat{v}_1, \ldots, \hat{v}_d, \hat{b}) \in S^d$ is obtained from $(v_1, \ldots, v_d, b) \in \mathcal{R}^{d+1}$ by normalization. Strictly speaking, H_d is parametrized by equivalence classes in S^d since different parametrizations may represent the same member of H_d when restricted to $[0, 1]^d$. Since S^d is compact, and the quotient spaces formed by the equivalence classes is likewise, so is H_d .

However, $span_nH_d$ is not compact for any positive integer n. Nor is it boundedly compact.

The following theorem shows that $span_nH_d$ is approximatively compact in \mathcal{L}_p -spaces. It extends a result of Kůrková [9], who showed that $span_nH_d$ is closed in \mathcal{L}_p -spaces with $p \in (1, \infty)$.

Theorem 3.1 For every n, d positive integers and for every $p \in [1, \infty)$ span_nH_d is an approximatively compact subset of $(\mathcal{L}_p([0, 1]^d, \|.\|_p))$.

To prove the theorem we need the following lemma. For a set A, let $\mathcal{P}(A)$ denotes the set of all subsets of A.

Lemma 3.2 Let m be a positive integer, $\{a_{jk} : k \in \mathcal{N}_+, j = 1, ..., m\}$ be m sequences of real numbers, and $S \subseteq \mathcal{P}(\{1, ..., m\})$ be such that for each $S \in S$, $\lim_{k \to \infty} \sum_{j \in S} a_{jk} = c_S$ for some $c_S \in \mathcal{R}$. Then there exist real numbers $\{a_j : j = 1, ..., m\}$ such that for each $S \in S$, $\sum_{j \in S} a_j = c_S$.

Proof. Let $p = card \mathcal{S}$ and let $\mathcal{S} = \{S_1, \ldots, S_p\}$. Define $T : \mathcal{R}^m \to \mathcal{R}^p$ by $T(x_1, \ldots, x_m) = (\sum_{j \in S_1} x_j, \ldots, \sum_{j \in S_p} x_j)$. Then T is linear, and hence its range is a subspace of \mathcal{R}^p and so is a closed set. Since $(c_{S_1}, \ldots, c_{S_p}) \in cl T(\mathcal{R}^m) = T(\mathcal{R}^m)$, there exists $(a_1, \ldots, a_m) \in \mathcal{R}^m$ with $(c_{S_1}, \ldots, c_{S_p}) = T(a_1, \ldots, a_m)$.

Proof of Theorem 3.1

Let $f \in \mathcal{L}_p([0,1]^d)$ and let $\{\sum_{j=1}^n a_{jk}g_{jk} : k \in \mathcal{N}_+\}$ be a sequence of elements of $span_nH_d$

such that $\lim_{k\to\infty} \|f - \sum_{j=1}^n a_{jk}g_{jk}\|_p = \|f - span_nH_d\|_p$. Since H_d is compact, by passing to suitable subsequences we can assume that for all $j = 1, \ldots, n$, there exist $g_j \in H_d$ such that $\lim_{k\to\infty} g_{jk} = g_j$ (here and in the sequel, we use the notation $\lim_{k\to\infty} t$ to mean a limit of a suitable subsequence).

We shall show that there exist real numbers a_1, \ldots, a_n such that

$$||f - span_n H_d||_p = ||f - \sum_{j=1}^n a_j g_j||_p.$$
(1)

Then using (1) we shall show even that $\{\sum_{j=1}^{n} a_{jk}g_{jk} : k \in \mathcal{N}_+\}$ converges to $\sum_{j=1}^{n} a_jg_j$ in $\|.\|_p$ subsequentially.

Decompose $\{1, \ldots, n\}$ into two disjoint subsets I and J such that I consists of those j for which the sequences $\{a_{jk} : k \in \mathcal{N}_+\}$ have convergent subsequences, and J of those j for which the sequences $\{|a_{jk}| : k \in \mathcal{N}_+\}$ diverge. Again, by passing to suitable subsequences we can assume that for all $j \in I$, $\lim_{k\to\infty} a_{jk} = a_j$. Thus $\{\sum_{j\in I} a_{jk}g_{jk} : k \in \mathcal{N}_+\}$ converges subsequentially to $\sum_{j\in I} a_jg_j$.

Set $h = f - \sum_{j \in I} a_j g_j$. Since for all $j \in I$, the chosen subsequences $\{a_{jk} : k \in \mathcal{N}_+\}$ and $\{g_{jk} : k \in \mathcal{N}_+\}$ are bounded, we have $\|f - span_n H_d\|_p = \lim_{k \to \infty} \|f - \sum_{j=1}^n a_{jk} g_{jk}\|_p = \lim_{k \to \infty} \|h - \sum_{j \in J} a_{jk} g_{jk}\|_p$.

Let S denotes the set of all subsets of J. Decompose S into two disjoint subsets S_1 and S_2 such that S_1 consists of those $S \in S$ for which by passage to suitable subsequences $\lim_{k\to\infty} \sum_{j\in S} a_{jk} = c_S$ for some $c_S \in \mathcal{R}$, and S_2 consists of those $S \in S$ for which $\lim_{k\to\infty} |\sum_{j\in S} a_{jk}| = \infty$. Note that the empty set is in S_1 with the convention $\sum_{j\in\phi} = 0$.

Using Lemma 3.2, for all $j \in \bigcup S_1$, we get $a_j \in \mathcal{R}$ such that for all $S \in S_1$, $\sum_{j \in S} a_j = c_S$. For $j \in J - \bigcup S_1$, set $a_j = 0$.

Since $\sum_{j=1}^{n} a_j g_j \in span_n H_d$, we have $||f - span_n H_d||_p \le ||f - \sum_{j=1}^{n} a_j g_j||_p$ and thus to prove (1), it is sufficient to show that $||f - span_n H_d||_p \ge ||f - \sum_{j=1}^{n} a_j g_j||_p$ or equivalently

$$\lim_{k \to \infty} \int_{[0,1]^d} \left| h - \sum_{j \in J} a_{jk} g_{jk} \right|^p d\mu \ge \int_{[0,1]^d} \left| h - \sum_{j \in J} a_j g_j \right|^p d\mu \tag{2}$$

where μ is Lebesgue measure on $[0, 1]^d$.

To verify (2), for each $k \in \mathcal{N}_+$ we shall decompose the integration over $[0, 1]^d$ into a sum of integrals over convex regions where the functions $\sum_{j \in J} a_{jk}g_{jk}$ are constant. To describe such regions, we shall define partitions of $[0, 1]^d$ determined by families of characteristic functions $\{g_{jk} : j \in J, k \in \mathcal{N}_+\}$, and $\{g_j : j \in J\}$. The partitions are indexed by the elements of the set S of all subsets of J. For $k \in \mathcal{N}_+$, a partition $\{T_k(S) : S \in S\}$ is defined by $T_k(S) = \{x \in [0, 1]^d : (g_{jk}(x) = 1 \Leftrightarrow j \in S)\}$, and similarly a partition $\{T(S) : S \in S\}$ is defined by $T(S) = \{x \in [0, 1]^d : g_j(x) = 1 \Leftrightarrow j \in S\}$. Notice that since for all $j = 1, \ldots, n$, $\lim_{k\to\infty} g_{jk} = g_j$ in $\mathcal{L}_p([0, 1]^d)$, we have $\lim_{k\to\infty} \mu(T_k(S)) = \mu(T(S))$ for all $S \in S$. Indeed, the characteristic function of $T_k(S)$, $\chi_{T_k(S)}$, equals the product $\prod_{j \in S} g_{jk} \prod_{j \notin S} (1 - g_{jk})$ and $\bigcap_{j \in S} g_j \prod_{j \notin S} (1 - g_j)$.

Using the definition of $T_k(S)$ (in particular its property guaranteeing that for all $S \in S$, $T_k(S)$ is just the region where for all $j \in S$ and no other $j \in J$, g_{jk} is equal to 1), we get

$$\lim_{k \to \infty} \int_{[0,1]^d} \left| h - \sum_{j \in J} a_{jk} g_{jk} \right|^p d\mu = \lim_{k \to \infty} \sum_{S \in S} \int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu =$$

$$\lim_{k \to \infty} \left(\sum_{S \in S_1} \int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu + \sum_{S \in S_2} \int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right) \ge$$

$$\lim_{k \to \infty} \sum_{S \in S_1} \int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu. \tag{3}$$

Since for all $S \in S$, $\lim_{k\to\infty} \mu(T_k(S)) = \mu(T(S))$ and for all $S \in S_1$, $\lim_{k\to\infty} \sum_{j\in S} a_{jk} = c_S = \sum_{j\in S} a_j$, we have

$$\lim_{k \to \infty} \sum_{S \in \mathcal{S}_1} \int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu = \lim_{k \to \infty} \sum_{S \in \mathcal{S}_1} \int_{T_k(S)} \left| h - \sum_{j \in S} a_j \right|^p d\mu = \sum_{S \in \mathcal{S}_1} \int_{T(S)} \left| h - \sum_{j \in S} a_j \right|^p d\mu.$$

For all $S \in \mathcal{S}$, by the triangle inequality in $\mathcal{L}_p(T_k(S))$

$$\lim_{k \to \infty} \left(\int_{T_k(S)} \left| \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} \le \lim_{k \to \infty} \left(\left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} + \left(\int_{T_k(S)} |h|^p d\mu \right)^{1/p} \right) \le \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} |h|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} |h|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} |h|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} |h|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu \right)^{1/p} d\mu = \left(\int_{T_k(S)} \left|$$

$$\lim_{k \to \infty} \left(\int_{[0,1]^d} \left| h - \sum_{j \in J} a_{jk} g_{jk} \right|^p d\mu \right)^{1/p} + \left(\int_{[0,1]^d} |h|^p d\mu \right)^{1/p} = \|f - span_n H_d\|_p + \|h\|_p.$$

Thus for all $S \in S$, $\lim_{k\to\infty} \int_{T_k(S)} |\sum_{j\in S} a_{jk}|^p d\mu$ is finite. In particular this is true when $S \in S_2$, for which $\lim_{k\to\infty} |\sum_{j\in S} a_{jk}|^p = \infty$, and so $\lim_{k\to\infty} \mu(T_k(S)) = 0 = \mu(T(S))$ for $S \in S_2$. Hence, we can replace integration over $\bigcup_{S\in S_1} T(S)$ by integration over the whole of $[0,1]^d$, obtaining

$$\sum_{S\in\mathcal{S}_1}\int_{T(S)}\left|h-\sum_{j\in S}a_j\right|^pd\mu=\int_{[0,1]^d}\left|h-\sum_{j\in J}a_jg_j\right|^pd\mu,$$

which proves (2). Moreover, as a byproduct we even get that

$$\lim_{k \to \infty} \sum_{S \in \mathcal{S}_2} \int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu = 0, \tag{4}$$

since in (3) the first expression is equal to the last (both are equal to $||f - span_n H_d||_p^p$).

So we have shown that $span_nH_d$ is proximinal. Now we shall verify that it is even approximatively compact by showing that $\{\sum_{j\in J} a_{jk}g_{jk} : k \in \mathcal{N}_+\}$ converges subsequentially to $\sum_{j\in J} a_jg_j$, or equivalently

$$\lim_{k \to \infty} \int_{[0,1]^d} \left| \sum_{j \in J} (a_{jk} g_{jk} - a_j g_j) \right|^p d\mu = 0.$$
 (5)

As above, we start by decomposing the integration into a sum of integrals over convex regions. The left hand side of (5) is equal to

$$\lim_{k \to \infty} \sum_{S \in \mathcal{S}_1} \int_{T_k(S)} \left| \sum_{j \in S} (a_{jk} - a_j g_j) \right|^p d\mu + \sum_{S \in \mathcal{S}_2} \int_{T_k(S)} \left| \sum_{j \in S} (a_{jk} - a_j g_j) \right|^p d\mu$$

Using the triangle inequality, (4), and $\lim_{k\to\infty} \mu(T_k(S)) = 0$ for all $S \in \mathcal{S}_2$, we get

$$\lim_{k \to \infty} \sum_{S \in \mathcal{S}_2} \int_{T_k(S)} \left| \sum_{j \in S} (a_{jk} - a_j g_j) \right|^p d\mu \le \\ \lim_{k \to \infty} \left(\sum_{S \in \mathcal{S}_2} \int_{T_k(S)} \left| h - \sum_{j \in S} a_{jk} \right|^p d\mu + \sum_{S \in \mathcal{S}_2} \int_{T_k(S)} \left| h - \sum_{j \in S} a_j g_j \right|^p d\mu \right) = \\ \lim_{k \to \infty} \sum_{S \in \mathcal{S}_2} \int_{T_k(S)} \left| h - \sum_{j \in S} a_j g_j \right|^p d\mu = \sum_{S \in \mathcal{S}_2} \int_{T(S)} \left| h - \sum_{j \in S} a_j g_j \right|^p d\mu = 0$$

since $\mu(T(S)) = 0$ for $S \in \mathcal{S}_2$.

Thus $\lim_{k\to\infty} \sum_{S\in\mathcal{S}_2} \int_{T_k(S)} |\sum_{j\in S} (a_{jk} - a_j g_j)|^p d\mu = 0$, which implies that the left hand side of (5) is equal to

$$\lim_{k \to \infty} \sum_{S \in \mathcal{S}_1} \int_{T_k(S)} \left| \sum_{j \in S} (a_{jk} - a_j g_j) \right|^p d\mu = \sum_{S \in \mathcal{S}_1} \int_{T(S)} \left| \sum_{j \in S} a_j g_j - a_j g_j \right|^p d\mu = 0$$

because $(\sum_{j \in S} a_{jk}g_{jk})\chi_{T_k(S)} = (\sum_{j \in S} a_{jk})\chi_{T_k(S)}$ converges to $c_S\chi_{T(S)} = (\sum_{j \in S} a_jg_j)\chi_{T(S)}$ in $\mathcal{L}_p([0,1]^d)$.

So $\lim_{k\to\infty} \sum_{j\in J} a_{jk}g_{jk} = \sum_{j\in J} a_jg_j$, the same is already known to be true when J is replaced by I, and hence also $\lim_{k\to\infty} \sum_{j=1}^n a_{jk}g_{jk} = \sum_{j=1}^n a_jg_j$ subsequentially in $\mathcal{L}_p([0,1]^d)$.

Theorem 3.1 shows that a function in $\mathcal{L}_p([0,1]^d)$ has a best approximation among functions computable by one-hidden-layer networks with a single linear output unit and n Heaviside perceptrons in the hidden layer. In other words, in the space of parameters of networks of this type, there exists a global minimum of the error functional defined as \mathcal{L}_p -distance from the function to be approximated.

Combining Theorem 3.1 with Theorem 2.2 of [8] (see also [7]), we note that while such best approximation operators exist from $\mathcal{L}_p([0,1]^d)$ to $span_nH_d$, they cannot be continuous for $p \in (1,\infty)$.

4 Discussion

In Proposition 3.3 of [2] the authors show that any sequence $\{P_k\}$ in $span_nH_d$ (domain taken to be R^d here), with the property that $\limsup_k \|P_k\|_{\mathcal{L}_1(K)} \leq 1$ for every compact set K in R^d , has a subsequence converging a. e. in R^d to a member of $span_nH_d$. Although the proof techniques in [2] do have some overlap with those used here, the results there are different. A. e. convergence need not imply \mathcal{L}_p convergence for $p \in [1, \infty)$: the sequence $P_k = (k)^{\frac{1}{p}}\chi_A$, where $A = [0, \frac{1}{k}] \times [0, 1]^{d-1}$, converges a. e. in $\mathcal{L}_p(R^d)$ but has no convergent subsequence in the \mathcal{L}_p -norm.

Since the sequence $\{P_k\}$ above is bounded and lies in $span_1H_d$ (with respect to $\mathcal{L}_p([0, 1]^d)$), it also illustrates that $span_1H_d$, and hence $span_nH_d$, are not boundedly compact. Another example of an approximatively compact set that is not boundedly compact is any closed infinite-dimensional subspace of a uniformly convex Banach space [14, pp. 368-9].

Theorem 3.1 cannot be extended to perceptron networks with differentiable activation functions, e.g., the logistic sigmoid or hyperbolic tangent. For such functions, sets $span_n P_d(\psi)$ (where $P_d(\psi) = \{f : [0, 1]^d \to \mathcal{R} : f(\mathbf{x}) = \psi(\mathbf{v} \cdot \mathbf{x} + b), \mathbf{v} \in \mathcal{R}^d, b \in \mathcal{R}\}$) are not closed and hence cannot be proximinal. This was first observed by Girosi and Poggio [5] and later exploited by Leshno et al. [10] for a proof of the universal approximation property.

Theorem 3.1 does not offer any information on the error of the best approximation. Estimates in the literature (DeVore, Howard, and Micchelli [4], Pinkus [12], Pinkus [13]) that give lower bounds on such errors and depend on continuity of best approximation operators are not applicable by the remarks at the end of section 3.

Cheang and Barron [1] show that linear combinations of characteristic functions of closed half-spaces with relatively few terms can yield good approximations of such functions as the characteristic function χ_B of a ball. However, χ_B is not approximated by the linear combination itself but rather by the characteristic function of the set where the linear combination exceeds a certain threshold. This amounts to replacing a linear output in the corresponding neural network by a threshold unit.

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