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SHARP ESTIMATES FOR THE APPROXIMATION OF PERIODIC RANDOM PROCESSES AND FIELDS BY JACKSON OPERATORS

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ABSTRACT

In the work, we find sharp estimates for the root-mean-square error of the approximation of ω -periodic random processes and random fields by linear positive Jackson operators.

KEYWORDS

The Jackson trigonometric polynomial (operator), ω -periodic random process, random field, approximation, unimprovable inequality.

INTRODUCTION

The problem of approximation of uniformly continuous bounded nonrandom functions has a classical origin and has been known since the time of Newton. There are whole mathematical areas devoted to this theory, where the best approximations of continuous functions of a real and complex variable by interpolation and algebraic polynomials, trigonometric polynomials, approximations by splines, linear positive operators are studied, constructive characteristics of function classes are found, the cross-sections of

function classes are estimated, and others [4]. [13], [14].

Methods of the approximation theory of non-random functions are also used in the study of problems of approximation of random functions, where well-studied, simple in construction algebraic and trigonometric polynomials, various interpolation formulas are chosen as the approximation apparatus. This approach is applied in works by Azlarov T.A. [1], Drozhzhina L.V. [5], [6], Kadyrova I.I. [7],

Mirzakhmedov M.A., Khudaiberganov R. [8], Nagorny V.N., Yadrenko M.I. [9], Omarov S.O. [10], Seleznev O.V. [11], [12], Khudoyberganov R. [15] and others.

MAIN RESULTS

Denote by $C_{\Omega}^{2\pi}(R^1)$ the class of 2π -periodic, continuous with probability one random processes (r.p.'s), i.e. r.p.'s $\xi(t)$ such that $\xi(t)$ is continuous and $\xi(t + 2\pi) = \xi(t)$ for any $t \in R^1$ with probability one.

Obviously, for almost all realizations, $\xi(t) \in L_1(-\pi, \pi)$. Therefore, we can construct the following trigonometric Jackson polynomial [14]:

$$D_n(\xi; t) = D_n \xi(t) = \int_{-\pi}^{\pi} \xi(t+x) D_n(x) dx = 2\pi \sum_{k=-(2n-2)}^{2n-2} \xi_k \varphi_k^{(n)} e^{ikt} \quad (1)$$

where $D_n(x) = \frac{3}{2\pi(2n^2+1)n} \left(\frac{\sin \frac{nx}{2}}{\sin \frac{x}{2}} \right)^4$ is the Jackson kernel, ξ_k and $\varphi_k^{(n)}$ are the Fourier coefficients of $\xi(t)$ and $D_n(x)$, respectively.

$D_n \xi(t)$ is a linear and positive operator (l.p.o.). Consider the approximation of a r.p. $\xi(t) \in C_{\Omega}^{2\pi}(R^1)$ by the Jackson l.p.o. $D_n(\xi; t)$.

Investigate the standard deviation

$$\delta_n(\xi; t) = \{M[\xi(t) - D_n(\xi; t)]^2\}^{\frac{1}{2}}.$$

Since the r.p. $\xi(t) - D_n(\xi; t)$ is 2π -periodic, the function $\delta_n(\xi; t)$ will be the same, so it suffices to study it on the interval $[-\pi, \pi]$.

Let $\omega_{\xi}(\delta) = \max_{|t-s| \leq \delta} \{M[\xi(t) - \xi(s)]^2\}^{\frac{1}{2}}$ be the modulus of continuity of the r.p. $\xi(t)$.

Theorem 1. a) For any $\xi(t) \in C_{\Omega}^{2\pi}(R^1)$ and $n \in N$, the inequality

$$\max_{|t| \leq \pi} \{M[\xi(t) - D_n(\xi; t)]^2\}^{\frac{1}{2}} \leq \left(\frac{4}{3} - \frac{45\sqrt{3}}{76\pi} \right) \omega_{\xi} \left(\frac{2\pi}{n} \right) \quad (2)$$

is valid.

b) inequality (2) is unimprovable for the class $C_{\Omega}^{2\pi}(R^1)$ in the sense that, for any $\varepsilon > 0$, there exist $\xi_{\varepsilon}(t) \in C_{\Omega}^{2\pi}(R^1)$ and $n_0 \in N$ such that

$$\max_{|t| \leq \pi} \{M[\xi_{\varepsilon}(t) - D_{n_0}(\xi_{\varepsilon}; t)]^2\}^{\frac{1}{2}} > \left(\frac{4}{3} - \frac{45\sqrt{3}}{76\pi} - \varepsilon \right) \omega_{\xi_{\varepsilon}} \left(\frac{2\pi}{n_0} \right)$$

Proof of Theorem 1. First of all, we note that the Jackson kernel $D_n(x)$ has the following property: $\int_{-\pi}^{\pi} D_n(x) dx = 1$ for any $n \in N$ [14, p.79].

For any $\xi(t) \in C_{\Omega}^{2\pi}(R^1)$, $n \in N$, and $t \in [-\pi, \pi]$, using the above property of $D_n(x)$, the Fubini theorem, and the Cauchy-Bunyakovsky inequality, we have

$$\begin{aligned} \delta_n(\xi; t) &= \{M[\xi(t) - D_n(\xi; t)]^2\}^{\frac{1}{2}} = \\ &= \{M[\int_{-\pi}^{\pi} (\xi(t) - \xi(t+x)) D_n(x) dx]^2\}^{\frac{1}{2}} \leq \\ &\leq \int_{-\pi}^{\pi} \omega_{\xi}(|x|) D_n(x) dx. \end{aligned}$$

Using the properties of the modulus of continuity $\omega_{\xi}(x)$, we obtain from here that

$$\begin{aligned} \delta_n(\xi; t) &\leq 2 \int_0^{\pi} \omega_{\xi}(x) D_n(x) dx \leq \\ &\leq 2 \omega_{\xi} \left(\frac{2\pi}{n} \right) \int_0^{\pi} (1 + \frac{nx}{2\pi}) D_n(x) dx = \omega_{\xi} \left(\frac{2\pi}{n} \right) \lambda_n, \end{aligned}$$

where $\lambda_n = 2 \int_0^{\pi} (1 + \frac{nx}{2\pi}) D_n(x) dx$.

In [10], it is shown that $\sup_{n \geq 1} \lambda_n = \lambda_3 = \frac{4}{3} - \frac{45\sqrt{3}}{76\pi} = 1,00688858...$

It follows from here that

$$\delta_n(\zeta; t) \leq \left(\frac{4}{3} - \frac{45\sqrt{3}}{76\pi}\right) \omega_{\frac{2\pi}{3}}\left(\frac{2\pi}{n}\right)$$

for any $\zeta(t) \in C_{\Omega}^{2\pi}(R^1)$, $n \in N$, and $t \in [-\pi, \pi]$, hence,

$$\max_{|t| \leq \pi} \delta_n(\zeta; t) \leq \left(\frac{4}{3} - \frac{45\sqrt{3}}{76\pi}\right) \omega_{\frac{2\pi}{3}}\left(\frac{2\pi}{n}\right).$$

Part a) of Theorem 1 is proved.

To prove part b) of Theorem 1, consider an even, 2π -periodic, non-random function defined on the interval $[0, \pi]$ in a following way:

$$f_{\varepsilon}(x) = \begin{cases} \frac{x}{\varepsilon} & \text{if } 0 \leq x \leq \varepsilon, \\ 1 & \text{if } \varepsilon \leq x \leq \frac{2\pi}{3}, \\ 1 + \frac{1}{\varepsilon} \left(x - \frac{2\pi}{3}\right) & \text{if } \frac{2\pi}{3} \leq x \leq \frac{2\pi}{3} + \varepsilon, \\ 2 & \text{if } \frac{2\pi}{3} + \varepsilon \leq x \leq \pi \end{cases}$$

where ε is a sufficiently small number.

Let a r.v. ζ_0 be such that $M\zeta_0^2 = 1$.

Obviously, the r.p. $\zeta_{\varepsilon}(t) = \zeta_0 f_{\varepsilon}(x) \in C_{\Omega}^{2\pi}(R^1)$ and

$\omega_{\frac{2\pi}{3}}\left(\frac{2\pi}{3}\right) = 1$. For $\zeta_{\varepsilon}(t)$, we have

$$\max_{|t| \leq \pi} \delta_3(\zeta_{\varepsilon}; t) \geq \delta_3(\zeta_{\varepsilon}; 0) =$$

$$\{M[\int_{-\pi}^{\pi} \zeta_{\varepsilon}(x) D_3(x) dx]^2\}^{\frac{1}{2}} =$$

$$= \int_{-\pi}^{\pi} f_{\varepsilon}(x) D_3(x) dx = 2 \left\{ \int_0^{\varepsilon} \frac{x}{\varepsilon} D_3(x) dx + \int_{\varepsilon}^{\frac{2\pi}{3}} D_3(x) dx + \right.$$

$$\left. + \int_{\frac{2\pi}{3}}^{\frac{2\pi}{3} + \varepsilon} \left[1 + \frac{1}{\varepsilon} \left(x - \frac{2\pi}{3}\right)\right] D_3(x) dx + 2 \int_{\frac{2\pi}{3} + \varepsilon}^{\pi} D_3(x) dx \right\} =$$

$$= 2 \left[\int_0^{\frac{2\pi}{3}} D_3(x) dx + 2 \int_{\frac{2\pi}{3}}^{\pi} D_3(x) dx \right] - 2 \left[\int_0^{\varepsilon} D_3(x) dx - \right.$$

$$\left. \int_0^{\varepsilon} \frac{x}{\varepsilon} D_3(x) dx \right] -$$

$$- 2 \left[2 \int_{\frac{2\pi}{3}}^{\frac{2\pi}{3} + \varepsilon} D_3(x) dx - \int_{\frac{2\pi}{3}}^{\frac{2\pi}{3} + \varepsilon} \left[1 + \frac{1}{\varepsilon} \left(x - \frac{2\pi}{3}\right)\right] D_3(x) dx \right] =$$

$$\frac{2\pi}{3} \int_{\frac{2\pi}{3}}^{\pi} D_3(x) dx =$$

$$= 2 \int_0^{\pi} (1 + \frac{2\pi}{3}) D_3(x) dx - 2 \int_0^{\varepsilon} (1 - \frac{x}{\varepsilon}) D_3(x) dx -$$

$$- 2 \int_{\frac{2\pi}{3}}^{\frac{2\pi}{3} + \varepsilon} \left[1 + \frac{1}{\varepsilon} \left(x - \frac{2\pi}{3}\right)\right] D_3(x) dx = \lambda_3 - I_{\varepsilon}^{(1)} - I_{\varepsilon}^{(2)}$$

$$(\lambda_3 - I_{\varepsilon}^{(1)} - I_{\varepsilon}^{(2)}) \omega_{\frac{2\pi}{3}}\left(\frac{2\pi}{3}\right).$$

It is obvious that

$$I_{\varepsilon}^{(1)} \leq 2 \int_0^{\varepsilon} D_3(x) dx \rightarrow 0, \quad \text{and} \quad I_{\varepsilon}^{(2)} \leq$$

$$2 \int_{\frac{2\pi}{3}}^{\frac{2\pi}{3} + \varepsilon} D_3(x) dx \rightarrow 0 \quad \text{as } \varepsilon \rightarrow 0,$$

i.e.

$$\max_{|t| \leq \pi} \delta_n(\zeta_{\varepsilon}; t) \geq [\lambda_3 - \alpha(\varepsilon)] \omega_{\frac{2\pi}{3}}\left(\frac{2\pi}{3}\right), \quad \alpha(\varepsilon) \rightarrow 0 \quad \text{as } \varepsilon \rightarrow 0$$

where $\alpha(\varepsilon) = I_{\varepsilon}^{(1)} + I_{\varepsilon}^{(2)}$.

This leads to the statement of Part b) of Theorem 1.

Theorem 1 is proved.

Theorem 2. For the class of r.p.'s $C_{\Omega}^{2\pi}(R^1)$, the relation

$$\sup_{n \in N, \zeta \in C_{\Omega}^{2\pi}(R^1)} \frac{\max_{|t| \leq \pi} \{M|\zeta(t) - Dn(\zeta, t)|^2\}^{\frac{1}{2}}}{\omega_{\frac{2\pi}{3}}\left(\frac{2\pi}{3}\right)} = \frac{4}{3} - \frac{45\sqrt{3}}{76\pi}$$

takes place.

Proof of Theorem 2 follows from Theorem 1.

Let us proceed to finding the sharp estimate for the approximation of random fields by the Jackson l.p.o.'s.

Denote by $C_{\Omega}^{2\pi}(R^2)$ the class of 2π -periodic in each argument and continuous with probability one r.p.'s $\zeta(t, s)$.

The function

$$\omega_{\frac{2\pi}{3}}^{(1)}(x_1, x_2) = \sup_{|s - s'| \leq x_2} |t - t'| \leq x_1 \{M|\zeta(t, s) - \zeta(t', s')|^2\}^{\frac{1}{2}},$$

$$x_1, x_2 \geq 0$$

is said to be the modulus of continuity of the first type

of a r.p. $\zeta(t, s) \in C_{\Omega}^{2\pi}(R^2) [1], [5]$.

The function

$$\omega_{\zeta}^{(2)}(x) = \sup_{(t-t')^2 + (s-s')^2 \leq x^2} \{M|\zeta(t, s) - \zeta(t', s')|^2\}^{\frac{1}{2}}, x \geq 0$$

is said to be the modulus of continuity of the second type of a r.p. $\zeta(t, s) \in C_{\Omega}^{2\pi}(R^2)$.

The modules of continuity of a r.p. $\zeta(t, s) \in C_{\Omega}^{2\pi}(R^2)$ have the following properties:

1°. For any $0 \leq x_1 \leq x'_1, 0 \leq x_2 \leq x'_2$, the inequalities

$$\omega_{\zeta}^{(1)}(x_1, x_2) \leq \omega_{\zeta}^{(1)}(x'_1, x_2) \leq \omega_{\zeta}^{(1)}(x'_1, x'_2)$$

take place.

2°. $\omega_{\zeta}^{(1)}(nx_1, nx_2) \leq n\omega_{\zeta}^{(1)}(x_1, x_2)$ for any $n \in N, 0 \leq x_1 \leq x_2$.

3°. $\omega_{\zeta}^{(2)}(x_1) \leq \omega_{\zeta}^{(2)}(x_2)$ for any $0 \leq x_1 \leq x_2$.

4°. $\omega_{\zeta}^{(2)}(nx) \leq n\omega_{\zeta}^{(2)}(x)$ for any $n \in N, 0 \leq x_1 \leq x_2$.

5°. $\omega_{\zeta}^{(1)}(\frac{\sqrt{2}}{2}x, \frac{\sqrt{2}}{2}x) \leq \omega_{\zeta}^{(2)}(x) \leq \omega_{\zeta}^{(1)}(x, x) \leq \omega_{\zeta}^{(2)}(x\sqrt{2}), x \geq 0$.

Consider the approximation of a r.p. $\zeta(t, s) \in C_{\Omega}^{2\pi}(R^2)$ by the Jackson l.p.o.

$$D_{n,n}(\zeta; t, s) = \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} \zeta(t+x, s+y) D_n(x) D_n(y) dx dy. \quad (3)$$

Theorem 3. a) For any $\zeta(t, s) \in C_{\Omega}^{2\pi}(R^2)$ and $n \in N$, the inequality

$$\max_{\substack{|t| \leq \pi \\ |s| \leq \pi}} \{M|\zeta(t, s) - D_{n,n}(\zeta; t, s)|^2\}^{\frac{1}{2}} \leq [2 - (\frac{2}{3} - \frac{45\sqrt{3}}{76\pi})^2] \omega_{\zeta}^{(1)}(\frac{2\pi}{n}, \frac{2\pi}{n}) \quad (4)$$

holds.

b) inequality (4) is unimprovable in the following sense:

for any $\varepsilon > 0$, there exist $\zeta_{\varepsilon}(t, s) \in C_{\Omega}^{2\pi}(R^2)$ and $n_0 \in N$ such that

$$\max_{\substack{|t| \leq \pi \\ |s| \leq \pi}} \{M[\zeta_{\varepsilon}(t, s) - D_{n_0, n_0}(\zeta_{\varepsilon}; t, s)]^2\}^{\frac{1}{2}} > [2 - (\frac{2}{3} - \frac{45\sqrt{3}}{76\pi})^2 - \varepsilon] \omega_{\zeta_{\varepsilon}}^{(1)}(\frac{2\pi}{n_0}, \frac{2\pi}{n_0}).$$

Proof of Theorem 3. For any $\zeta(t, s) \in C_{\Omega}^{2\pi}(R^2)$, $n \in N$, and $(t, s) \in [-\pi, \pi]^2$, using the property of the Jackson kernels, the Fubini theorem and the Cauchy-Bunyakovsky inequality, we have

$$\begin{aligned} \delta_{n,n}(\zeta; t, s) &\equiv \{M[\zeta(t, s) - D_{n,n}(\zeta; t, s)]^2\}^{\frac{1}{2}} = \\ &= \{M[\int_{-\pi}^{\pi} \int_{-\pi}^{\pi} [\zeta(t, s) - \zeta(t+x, s+y)] D_n(x) D_n(y) dx dy]^2\}^{\frac{1}{2}} \leq \\ &\leq \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} \omega_{\zeta}^{(1)}(|x|, |y|) D_n(x) D_n(y) dx dy \leq \\ &\leq \omega_{\zeta}^{(1)}(\frac{2\pi}{n}, \frac{2\pi}{n}) \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} (1 + \max\{\frac{n|x|}{2\pi}, \frac{n|y|}{2\pi}\}) D_n(x) D_n(y) dx dy = \\ &= 4\omega_{\zeta}^{(1)}(\frac{2\pi}{n}, \frac{2\pi}{n}) \int_0^{\pi} \int_0^{\pi} (1 + \max\{\frac{n|x|}{2\pi}, \frac{n|y|}{2\pi}\}) D_n(x) D_n(y) dx dy = K_n \omega_{\zeta}^{(1)}(\frac{2\pi}{n}, \frac{2\pi}{n}) \end{aligned}$$

$$\text{where } K_n = 4 \int_0^{\pi} \int_0^{\pi} (1 + \max\{\frac{n|x|}{2\pi}, \frac{n|y|}{2\pi}\}) D_n(x) D_n(y) dx dy.$$

It is obvious that $K_1 = K_2 = 1$. In [2], it is shown that

$$\sup_{n \geq 1} K_n = K_3 = 2 - (\frac{2}{3} - \frac{45\sqrt{3}}{76\pi})^2 = 1,0137297... .$$

It follows from here the proof of part a) of Theorem 2.

To prove part b) of Theorem 2, consider an even 2π -periodic in each argument non-random function defined on $[0, \pi]^2$ as follows:

$$f_{\varepsilon}(t, s) = \begin{cases} \frac{x}{\varepsilon} & \text{if } 0 \leq x \leq \varepsilon, 0 \leq y \leq x \\ \frac{y}{\varepsilon} & \text{if } 0 \leq y \leq \varepsilon, 0 \leq x \leq y \\ 1 & \text{if } \begin{cases} \varepsilon \leq x \leq \frac{2\pi}{3}, 0 \leq y \leq x \\ \varepsilon \leq y \leq \frac{2\pi}{3}, 0 \leq x \leq y \end{cases} \\ 1 + \frac{1}{\varepsilon} \left(x - \frac{2\pi}{3} \right) & \text{if } \frac{2\pi}{3} \leq x \leq \frac{2\pi}{3} + \varepsilon, 0 \leq y \leq x \\ 1 + \frac{1}{\varepsilon} \left(y - \frac{2\pi}{3} \right) & \text{if } \frac{2\pi}{3} \leq y \leq \frac{2\pi}{3} + \varepsilon, 0 \leq x \leq y \\ 2 & \text{if } \begin{cases} \frac{2\pi}{3} + \varepsilon \leq x \leq \pi, 0 \leq y \leq x \\ \frac{2\pi}{3} + \varepsilon \leq y \leq \pi, 0 \leq x \leq y \end{cases} \end{cases}$$

where $\varepsilon > 0$ is a sufficiently small number.

Let a r.v. ζ_0 be such that $M\zeta_0^2 = 1$. Then the r.p. $\zeta_{\varepsilon}(t, s) = \zeta_0 f_{\varepsilon}(t, s) \in C_{\Omega}^{2\pi}(R^2)$ and $\omega_{\zeta_{\varepsilon}}\left(\frac{2\pi}{3}, \frac{2\pi}{3}\right) = 1$. We obtain from here that

$$\begin{aligned} \max_{\substack{|t| \leq \pi \\ |s| \leq \pi}} \delta_{n,n}(\zeta_{\varepsilon}; t, s) &\geq \delta_{3,3}(\zeta_{\varepsilon}; 0, 0) \\ &= \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f_{\varepsilon}(t, s) D_n(x) D_n(y) dx dy = \\ &= 4 \int_0^{\pi} \int_0^{\pi} f_{\varepsilon}(t, s) D_n(x) D_n(y) dx dy = \\ &= 4 \sum_{k=1}^4 \iint_{A_k} f_{\varepsilon}(t, s) D_3(x) D_3(y) dx dy \quad (5) \end{aligned}$$

where $A_1 = \{(x, y) : 0 \leq x \leq \varepsilon, 0 \leq y \leq \varepsilon\}$,

$$A_2 = \{(x, y) : \varepsilon \leq x \leq \frac{2\pi}{3}, 0 \leq y \leq x\} \cup \{(x, y) : \varepsilon \leq x \leq \frac{2\pi}{3}, 0 \leq x \leq y\},$$

$$A_3 = \{(x, y) : \frac{2\pi}{3} \leq x \leq \frac{2\pi}{3} + \varepsilon, 0 \leq y \leq x\} \cup \{(x, y) : \frac{2\pi}{3} \leq y \leq \frac{2\pi}{3} + \varepsilon, 0 \leq x \leq y\},$$

$$A_4 = \{(x, y) : \frac{2\pi}{3} + \varepsilon \leq x \leq \pi, 0 \leq y \leq x\} \cup \{(x, y) : \frac{2\pi}{3} + \varepsilon \leq y \leq \pi, 0 \leq x \leq y\}.$$

Taking into account definition of the function $f_{\varepsilon}(t, s)$, we have

$$\begin{aligned} \sum_{k=1}^4 \iint_{A_k} f_{\varepsilon}(t, s) D_3(x) D_3(y) dx dy &= \\ \iint_{A_1} \max\left\{\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right\} D_3(x) D_3(y) dx dy &+ \\ + \iint_{A_2} D_3(x) D_3(y) dx dy &+ \\ + \iint_{A_3} \max\left\{1 + \frac{1}{\varepsilon} \left(x - \frac{2\pi}{3}\right), 1 + \frac{1}{\varepsilon} \left(y - \frac{2\pi}{3}\right)\right\} D_3(x) D_3(y) dx dy &+ \\ + 2 \iint_{A_4} D_3(x) D_3(y) dx dy &= \\ \iint_{A_1 \cup A_2} D_3(x) D_3(y) dx dy &+ \\ + 2 \iint_{A_3 \cup A_4} D_3(x) D_3(y) dx dy - \iint_{A_1} (1 - \max\left\{\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right\}) D_3(x) D_3(y) dx dy - \\ - \iint_{A_3} (2 - \max\left\{1 + \frac{1}{\varepsilon} \left(x - \frac{2\pi}{3}\right), 1 + \frac{1}{\varepsilon} \left(y - \frac{2\pi}{3}\right)\right\}) D_3(x) D_3(y) dx dy &= \int_0^{\pi} \int_0^{\pi} (1 + \\ \max\left\{\frac{3x}{2\pi}, \frac{3y}{2\pi}\right\}) D_3(x) D_3(y) dx dy - \iint_{A_1} (1 - \max\left\{\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right\}) D_3(x) D_3(y) dx dy - \\ - \iint_{A_3} (1 + \frac{2\pi}{3\varepsilon} - \max\left\{\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right\}) D_3(x) D_3(y) dx dy \equiv \frac{1}{4} K_3 - I_{\varepsilon}^{(3)} - I_{\varepsilon}^{(4)} \geq \frac{1}{4} K_3 - |I_{\varepsilon}^{(3)}| - |I_{\varepsilon}^{(4)}|. \end{aligned}$$

Obviously,

$$|I_{\varepsilon}^{(3)}| \leq \iint_{A_1} D_3(x) D_3(y) dx dy \rightarrow 0 \text{ as } \varepsilon \rightarrow 0,$$

$$|I_{\varepsilon}^{(4)}| \leq \iint_{A_3} D_3(x) D_3(y) dx dy \rightarrow 0 \text{ as } \varepsilon \rightarrow 0.$$

Thus,

$\sum_{k=1}^4 \iint_{A_k} f_{\varepsilon}(t, s) D_3(x) D_3(y) dx dy \geq K_3 - \beta(\varepsilon), \quad \beta(\varepsilon) \rightarrow 0$
as $\varepsilon \rightarrow 0$.

Taking into account relation (5), we obtain from here that

$$\max_{\substack{|t| \leq \pi \\ |s| \leq \pi}} \delta_{n,n}(\xi_{\varepsilon}; t, s) \geq \delta_{3,3}(\xi_{\varepsilon}; 0, 0) \geq K_3 - \beta(\varepsilon) = [K_3 - \beta(\varepsilon)] \omega_{\xi_{\varepsilon}}^{(1)}\left(\frac{2\pi}{3}, \frac{2\pi}{3}\right)$$

Let $\varepsilon_1 > 0$ be an arbitrary number. Choosing $\beta(\varepsilon)$ such that $\beta(\varepsilon) < \varepsilon_1$, we come to the assertion of the second part of Theorem 3.

Theorem 3 is proved.

Theorem 4. For the class of r.p.'s $C_{\Omega}^{2\pi}(R^2)$, the relation

$$\sup_{n \in N} \frac{\max_{(t,s) \in R^2} \{M|\xi(t,s) - Dn,n(\xi;t,s)|^2\}^{\frac{1}{2}}}{\omega_{\xi}\left(\frac{2\pi}{n}\right)} = \frac{4}{3} - \frac{45\sqrt{3}}{76\pi}$$

holds.

The proof of Theorem 4 follows from Theorem 3.

Note that Theorems 1–4 in the case when $\xi(t)$ and $\xi(t, s)$ are nonrandom functions coincide with the results of [2] obtained there by another method.

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