

Optimal Recovery on Classes of Functions Analytic in an Annulus

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Abstract—Let $C_{r,R}$ be an annulus with boundary circles γ_r and γ_R centered at zero; its inner and outer radii are r and R , respectively, $0 < r < R < \infty$. On the class of functions analytic in the annulus $C_{r,R}$ with finite L^2 -norms of the angular limits on the circle γ_r and of the n th derivatives (of the functions themselves for $n = 0$) on the circle γ_R , we study interconnected extremal problems for the operator ψ_ρ^m that takes the boundary values of a function on γ_r to its restriction (for $m = 0$) or the restriction of its m th derivative (for $m > 0$) to an intermediate circle γ_ρ , $r < \rho < R$. The problem of the best approximation of ψ_ρ^m by bounded linear operators from $L^2(\gamma_r)$ to $C(\gamma_\rho)$ is solved. A method for the optimal recovery of the m th derivative on an intermediate circle γ_ρ from L^2 -approximately given values of the function on the boundary circle γ_r is proposed and its error is found. The Hadamard–Kolmogorov exact inequality, which estimates the uniform norm of the m th derivative on an intermediate circle γ_ρ in terms of the L^2 -norms of the limit boundary values of the function and the n th derivative on the circles γ_r and γ_R , is derived.

Keywords: analytic functions, Hadamard three-circle theorem, Kolmogorov’s inequality, optimal recovery.

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