

Some remarks on discretization

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Two settings

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- Functions belong to a given function class.
There are different settings and different ingredients, which play important role in this problem.

Sampling discretization with absolute error

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Sampling discretization with absolute error

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$$er_m(W, L_q) := \inf_{\xi^1, \dots, \xi^m} \sup_{f \in W} \left| \|f\|_q^q - \frac{1}{m} \sum_{j=1}^m |f(\xi^j)|^q \right|,$$

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$$er_m^o(W, L_q) := \inf_{\xi^1, \dots, \xi^m; \lambda_1, \dots, \lambda_m} \sup_{f \in W} \left| \|f\|_q^q - \sum_{j=1}^m \lambda_j |f(\xi^j)|^q \right|.$$

Entropy numbers

For a compact subset Θ of a Banach space B we define the entropy numbers as follows

$$\varepsilon_n(\Theta, B) := \inf\{\varepsilon : \exists f_1, \dots, f_{2^n} \in \Theta : \Theta \subset \cup_{j=1}^{2^n} (f_j + \varepsilon U(B))\}$$

where $U(B)$ is the unit ball of a Banach space B .

Theorem (T1; VT, 2018)

Assume that a class of real functions W is such that for all $f \in W$ we have $\|f\|_\infty \leq M$ with some constant M . Also assume that the entropy numbers of W in the uniform norm L_∞ satisfy the condition

$$\varepsilon_n(W, L_\infty) \leq Cn^{-r}, \quad r \in (0, 1/2).$$

Then

$$er_m(W) := er_m(W, L_2) \leq Km^{-r}.$$

Theorem T1 is a rather general theorem, which connects the behavior of absolute errors of discretization with the rate of decay of the entropy numbers. This theorem is derived from known results in supervised learning theory. It is well understood in learning theory that the entropy numbers of the class of priors (regression functions) is the right characteristic in studying the regression problem.

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- We impose a restriction $r < 1/2$ in Theorem T1 because the probabilistic technique from the supervised learning theory has a natural limitation to $r \leq 1/2$.
- It would be interesting to understand if Theorem T1 holds for $r \geq 1/2$.

Sampling discretization with relative error. Bernstein problem

Let W be the unit ball $X_N^q := \{f \in X_N : \|f\|_q \leq 1\}$. Then in the case, say, $er_m(W, L_q) < \epsilon < 1$ we obtain for all $f \in X_N^q$

$$(1 - \epsilon)\|f\|_q^q \leq \frac{1}{m} \sum_{\nu=1}^m |f(\xi^\nu)|^q \leq (1 + \epsilon)\|f\|_q^q.$$

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Bernstein problem. In the case $q = \infty$ we define L_∞ as the space of continuous on Ω functions and ask for

$$C_1\|f\|_\infty \leq \max_{1 \leq \nu \leq m} |f(\xi^\nu)| \leq \|f\|_\infty. \quad (1)$$

Marcinkiewicz problem

Let Ω be a compact subset of \mathbb{R}^d with the probability measure μ . We say that a linear subspace X_N of the $L_q(\Omega)$, $1 \leq q < \infty$, admits the **Marcinkiewicz-type discretization theorem with parameters m , q and constants C_1, C_2** if there exists a set $\{\xi^\nu \in \Omega, \nu = 1, \dots, m\}$ such that for any $f \in X_N$ we have

$$C_1 \|f\|_q^q \leq \frac{1}{m} \sum_{\nu=1}^m |f(\xi^\nu)|^q \leq C_2 \|f\|_q^q. \quad (2)$$

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We will also use a brief way to express the above property: $X_N \in \mathcal{M}(m, q)$ or $X_N \in \mathcal{M}(m, q, C_1, C_2)$.

Entropy. Conditional theorem for L_q

Theorem (T4, DPSTT, 2020)

Let $1 \leq q < \infty$. Suppose that a real N -dimensional subspace X_N satisfies the following condition on the entropy numbers of the unit ball $X_N^q := \{f \in X_N : \|f\|_q \leq 1\}$

$$\varepsilon_k(X_N^q, L_\infty) \leq B \begin{cases} (N/k)^{1/q}, & k \leq N, \\ 2^{-k/N}, & k \geq N, \end{cases}$$

with $B \geq 1$. Then there exists a set of $m \leq C(q)NB^q(\log_2(2BN))^2$ points $\xi^j \in \Omega$, $j = 1, \dots, m$, with large enough constant $C(q)$, such that for any $f \in X_N$ we have

$$\frac{1}{2} \|f\|_q^q \leq \frac{1}{m} \sum_{j=1}^m |f(\xi^j)|^q \leq \frac{3}{2} \|f\|_q^q.$$

Entropy. Conditional theorem for L_q continues

Very recently [E. Kosov, 2020](#), proved a theorem with the conditions imposed on the entropy numbers in a weaker metric than the uniform norm. We now formulate his result.

Let $Y_s := \{y_j\}_{j=1}^s \subset \Omega$ be a set of sample points from the domain Ω . Introduce a semi-norm

$$\|f\|_{Y_s} := \|f\|_{L_\infty(Y_s)} := \max_{1 \leq j \leq s} |f(y_j)|.$$

Clearly, for any Y_s we have $\|f\|_{Y_s} \leq \|f\|_\infty$.

Entropy. Conditional theorem for L_q continues

Theorem (T5, K, 2020)

Let $1 \leq q < \infty$. There exists a number $C_1(q) > 0$ such that for m and B satisfying $m \geq C_1(q)NB^q(\log N)^{w(q)}$,

$$w(1) := 2, \quad w(q) := \max(q, 2) - 1, \quad 1 < q < \infty,$$

and for a subspace X_N satisfying the condition: for any set $Y_m \subset \Omega$

$$\varepsilon_k(X_N^q, L_\infty(Y_m)) \leq B(N/k)^{1/q}, \quad 1 \leq k \leq N$$

there are points $\xi^j \in \Omega$, $j = 1, \dots, m$, such that for any $f \in X_N$ we have

$$\frac{1}{2} \|f\|_q^q \leq \frac{1}{m} \sum_{j=1}^m |f(\xi^j)|^q \leq \frac{3}{2} \|f\|_q^q.$$

Two important directions

- Universal Bernstein-type and Marcinkiewicz-type discretization theorems.

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- Constructive sets for good discretization.

Universal discretization problem

Let $\mathcal{X}_N := \{X_N^j\}_{j=1}^k$ be a collection of linear subspaces X_N^j of the $L_q(\Omega)$, $1 \leq q \leq \infty$. We say that a set $\{\xi^\nu \in \Omega, \nu = 1, \dots, m\}$ provides **universal discretization** for the collection \mathcal{X}_N if,

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$$C_1(d, q) \|f\|_q^q \leq \frac{1}{m} \sum_{\nu=1}^m |f(\xi^\nu)|^q \leq C_2(d, q) \|f\|_q^q. \quad (3)$$

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In the case $q = \infty$ for each $j \in [1, k]$ and any $f \in X_N^j$ we have

$$C_1(d) \|f\|_\infty \leq \max_{1 \leq \nu \leq m} |f(\xi^\nu)| \leq \|f\|_\infty. \quad (4)$$

A known result

We begin with the universal discretization for the collection of subspaces of trigonometric polynomials with frequencies from parallelepipeds (rectangles). For $\mathbf{s} \in \mathbb{Z}_+^d$ define

$$R(\mathbf{s}) := \{\mathbf{k} \in \mathbb{Z}^d : |k_j| < 2^{s_j}, \quad j = 1, \dots, d\}.$$

Clearly, $R(\mathbf{s}) = \Pi(\mathbf{N})$ with $N_j = 2^{s_j} - 1$. Consider the collection $\mathcal{C}(n, d) := \{\mathcal{T}(R(\mathbf{s})), \|\mathbf{s}\|_1 = n\}$.

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Theorem (1; VT, 2017)

For every $1 \leq q \leq \infty$ there exists a large enough constant $C(d, q)$, which depends only on d and q , such that for any $n \in \mathbb{N}$ there is a set $\xi(m) := \{\xi^\nu\}_{\nu=1}^m \subset \mathbb{T}^d$, with $m \leq C(d, q)2^n$ that provides universal discretization in L_q for the collection $\mathcal{C}(n, d)$.

Dispersion

Let $d \geq 2$ and $[0, 1)^d$ be the d -dimensional unit cube. For $\mathbf{x}, \mathbf{y} \in [0, 1)^d$ with $\mathbf{x} = (x_1, \dots, x_d)$ and $\mathbf{y} = (y_1, \dots, y_d)$ we write $\mathbf{x} < \mathbf{y}$ if this inequality holds coordinate-wise.

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$$\mathcal{B} := \{[\mathbf{x}, \mathbf{y}) : \mathbf{x}, \mathbf{y} \in [0, 1)^d, \mathbf{x} < \mathbf{y}\}.$$

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$$\mathcal{B} := \{[\mathbf{x}, \mathbf{y}) : \mathbf{x}, \mathbf{y} \in [0, 1]^d, \mathbf{x} < \mathbf{y}\}.$$

For $n \geq 1$ let T be a set of points in $[0, 1]^d$ of cardinality $|T| = n$. The volume of the largest empty (from points of T) axis-parallel box, which can be inscribed in $[0, 1]^d$, is called the **dispersion** of T :

$$\text{disp}(T) := \sup_{B \in \mathcal{B}: B \cap T = \emptyset} \text{vol}(B).$$

Theorem (2; VT, 2017)

Let a set T with cardinality $|T| = 2^r =: m$ have dispersion satisfying the bound $\text{disp}(T) < C(d)2^{-r}$ with some constant $C(d)$. Then there exists a constant $c(d) \in \mathbb{N}$ such that the set $2\pi T := \{2\pi \mathbf{x} : \mathbf{x} \in T\}$ provides the universal discretization in L_∞ for the collection $\mathcal{C}(n, d)$ with $n = r - c(d)$.

Universal discretization in L_∞

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Theorem (3; VT, 2017)

Assume that $T \subset [0, 1)^d$ is such that the set $2\pi T$ provides universal discretization in L_∞ for the collection $\mathcal{C}(n, d)$. Then there exists a positive constant $C(d)$ with the following property $\text{disp}(T) \leq C(d)2^{-n}$.

Definition of the (t, r, d) -net

Definition

A (t, r, d) -net (in base 2) is a set T of 2^r points in $[0, 1]^d$ such that each dyadic box

$[(a_1 - 1)2^{-s_1}, a_1 2^{-s_1}) \times \cdots \times [(a_d - 1)2^{-s_d}, a_d 2^{-s_d})$, $1 \leq a_j \leq 2^{s_j}$, $j = 1, \dots, d$, of volume 2^{t-r} contains exactly 2^t points of T .

Arbitrary trigonometric polynomials

For $n \in \mathbb{N}$ denote $\Pi_n := \Pi(\mathbf{N}) \cap \mathbb{Z}^d$ with $\mathbf{N} = (2^{n-1} - 1, \dots, 2^{n-1} - 1)$, where, as above, $\Pi(\mathbf{N}) := [-N_1, N_1] \times \dots \times [-N_d, N_d]$. Then $|\Pi_n| = (2^n - 1)^d < 2^{dn}$. Let $v \in \mathbb{N}$ and $v \leq |\Pi_n|$. Consider

$$\mathcal{S}(v, n) := \{Q \subset \Pi_n : |Q| = v\}.$$

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$$\mathcal{S}(v, n) := \{Q \subset \Pi_n : |Q| = v\}.$$

Then it is easy to see that

$$|\mathcal{S}(v, n)| = \binom{|\Pi_n|}{v} < 2^{dnv}.$$

Universal discretization problem

We are interested in solving the following problem of universal discretization. For a given $\mathcal{S}(v, n)$ and $q \in [1, \infty)$ find a condition on m such that there exists a set $\xi = \{\xi^\nu\}_{\nu=1}^m$ with the property: for any $Q \in \mathcal{S}(v, n)$ and each $f \in \mathcal{T}(Q)$ we have

$$C_1(q, d) \|f\|_q^q \leq \frac{1}{m} \sum_{\nu=1}^m |f(\xi^\nu)|^q \leq C_2(q, d) \|f\|_q^q.$$

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We present results for $q = 2$ and $q = 1$.

The case $q = 2$

We begin with a general construction. Let $X_N = \text{span}(u_1, \dots, u_N)$, where $\{u_j\}_{j=1}^N$ is a real orthonormal system on \mathbb{T}^d . With each $\mathbf{x} \in \mathbb{T}^d$ we associate the matrix $G(\mathbf{x}) := [u_i(\mathbf{x})u_j(\mathbf{x})]_{i,j=1}^N$. Clearly, $G(\mathbf{x})$ is a symmetric matrix. For a set of points $\xi^k \in \mathbb{T}^d$, $k = 1, \dots, m$, and $f = \sum_{i=1}^N b_i u_i$ we have

$$\frac{1}{m} \sum_{k=1}^m f(\xi^k)^2 - \int_{\mathbb{T}^d} f(x)^2 d\mu = \mathbf{b}^T \left(\frac{1}{m} \sum_{k=1}^m G(\xi^k) - I \right) \mathbf{b},$$

where $\mathbf{b} = (b_1, \dots, b_N)^T$ is the column vector. Therefore,

$$\left| \frac{1}{m} \sum_{k=1}^m f(\xi^k)^2 - \int_{\mathbb{T}^d} f(x)^2 d\mu \right| \leq \left\| \frac{1}{m} \sum_{k=1}^m G(\xi^k) - I \right\| \|\mathbf{b}\|_2^2.$$

We recall that the system $\{u_j\}_{j=1}^N$ satisfies Condition **E** if there exists a constant t such that

$$w(x) := \sum_{i=1}^N u_i(x)^2 \leq Nt^2.$$

Probability bound

We recall that the system $\{u_j\}_{j=1}^N$ satisfies Condition **E** if there exists a constant t such that

$$w(x) := \sum_{i=1}^N u_i(x)^2 \leq Nt^2.$$

Let points \mathbf{x}^k , $k = 1, \dots, m$, be independent uniformly distributed on \mathbb{T}^d random variables. Then with a help of deep results on random matrices it was proved that

$$\mathbb{P} \left\{ \left\| \sum_{k=1}^m (G(\mathbf{x}^k) - I) \right\| \geq m\eta \right\} \leq N \exp \left(-\frac{m\eta^2}{ct^2N} \right)$$

with an absolute constant c .

The union bound

Consider real trigonometric polynomials from the collection $\mathcal{S}(v, n)$. Using the union bound for the probability we get that the probability of the event

$$\left\| \sum_{k=1}^m (G_Q(\mathbf{x}^k) - I) \right\| \leq m\eta \quad \text{for all } Q \in \mathcal{S}(v, n)$$

is bounded from below by

$$1 - |\mathcal{S}(v, n)|v \exp\left(-\frac{m\eta^2}{cv}\right).$$

For any fixed $\eta \in (0, 1/2]$ the above number is positive provided $m \geq C(d)\eta^{-2}v^2n$ with large enough $C(d)$. The above argument proves the following result.

Main result for $q = 2$

Theorem (Dai, Prymak, VT, Tikhonov, 2018.)

There exist three positive constants $C_i(d)$, $i = 1, 2, 3$, such that for any $n, v \in \mathbb{N}$ and $v \leq |\Pi_n|$ there is a set $\xi = \{\xi^\nu\}_{\nu=1}^m \subset \mathbb{T}^d$, with $m \leq C_1(d)v^2n$, which provides universal discretization in L_2 for the collection $\mathcal{S}(v, n)$: for any $f \in \cup_{Q \in \mathcal{S}(v, n)} \mathcal{T}(Q)$

$$C_2(d) \|f\|_2^2 \leq \frac{1}{m} \sum_{\nu=1}^m |f(\xi^\nu)|^2 \leq C_3(d) \|f\|_2^2.$$

Case $q = 1$

Similar to the case $q = 2$ a result on the universal discretization for the collection $\mathcal{S}(v, n)$ will be derived from the probabilistic result on the Marcinkiewicz-type theorem for $\mathcal{T}(Q)$, $Q \subset \Pi_n$. However, the probabilistic technique used in the case of $q = 1$ is different from the probabilistic technique used in the case $q = 2$. The proof from VT, 2017, gives the following result.

Theorem (VT, 2017)

Let points $\mathbf{x}^j \in \mathbb{T}^d$, $j = 1, \dots, m$, be independently and uniformly distributed on \mathbb{T}^d . There exist positive constants $C_1(d)$, C_2 , C_3 , and $\kappa \in (0, 1)$ such that for any $Q \subset \Pi_n$ and $m \geq yC_1(d)|Q|n^{7/2}$, $y \geq 1$,

$$\mathbb{P} \left\{ \forall f \in \mathcal{T}(Q), \quad C_2 \|f\|_1 \leq \frac{1}{m} \sum_{j=1}^m |f(\mathbf{x}^j)| \leq C_3 \|f\|_1 \right\} \geq 1 - \kappa^y.$$

The union bound

Therefore, using the union bound for probability we obtain the Marcinkiewicz-type inequalities for all $Q \in \mathcal{S}(v, n)$ with probability at least $1 - |\mathcal{S}(v, n)|\kappa^y$. Choosing $y = y(v, n) := C(d)vn$ with large enough $C(d)$ we get

$$1 - |\mathcal{S}(v, n)|\kappa^{y(v, n)} > 0.$$

This argument implies the following result on universality in L_1 .

Main result for $q = 1$

Theorem (Dai, Prymak, VT, Tikhonov, 2018.)

There exist three positive constants $C_1(d)$, C_2 , C_3 , such that for any $n, v \in \mathbb{N}$ and $v \leq |\Pi_n|$ there is a set $\xi = \{\xi^\nu\}_{\nu=1}^m \subset \mathbb{T}^d$, with $m \leq C_1(d)v^2n^{9/2}$, which provides universal discretization in L_1 for the collection $\mathcal{S}(v, n)$: for any $f \in \cup_{Q \in \mathcal{S}(v, n)} \mathcal{T}(Q)$

$$C_2 \|f\|_1 \leq \frac{1}{m} \sum_{\nu=1}^m |f(\xi^\nu)| \leq C_3 \|f\|_1.$$

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Sampling discretization of the uniform norm (Bernstein-type problem) is very different from sampling discretization of the integral norms (Marcinkiewicz-type problem).

Theorem (Kashin, VT, 2018.)

Let $\Lambda_n = \{k_j\}_{j=1}^n$ be a lacunary sequence: $k_1 = 1$, $k_{j+1} \geq bk_j$, $b > 1$, $j = 1, \dots, n-1$. Assume that a finite set $\xi = \{\xi^\nu\}_{\nu=1}^m \subset \mathbb{T}$ has the following property

$$\forall f \in \mathcal{T}(\Lambda_n) \quad \|f\|_\infty \leq L \max_{\nu} |f(\xi^\nu)|. \quad (5)$$

Then

$$m \geq \frac{|\Lambda_n|}{e} e^{Cn/L^2}$$

with a constant $C > 0$ which may only depend on b .

Theorem (Kashin, Konyagin, VT, 2021.)

Let X_N be an N -dimensional subspace of $\mathcal{C}(\Omega)$. There exists a set $\xi = \{\xi^\nu\}_{\nu=1}^m$ of $m \leq 9^N$ points such that for any $f \in X_N$ we have

$$\|f\|_\infty \leq 2 \max_{\nu} |f(\xi^\nu)|. \quad (6)$$

Refined upper bounds 1

Let Ω be a compact subset of \mathbb{R}^d and let μ be a probability measure on Ω . Let as above X_N be an N -dimensional subspace of $\mathcal{C} := \mathcal{C}(\Omega)$. Assume that there exists an orthonormal basis $\{u_j\}_{j=1}^N$ with respect to measure μ of the subspace X_N . Denote

$$\mathcal{D}_{X_N}(x, y) := \sum_{j=1}^N u_j(x) \bar{u}_j(y), \quad x, y \in \Omega,$$

the corresponding Dirichlet kernel. Then for any $f \in X_N$ we have

$$f(x) = \int_{\Omega} \mathcal{D}_{X_N}(x, y) f(y) d\mu.$$

Refined upper bounds 2

Consider the following problem of constrained best M -term approximation with respect to the bilinear dictionary. Define

$$\mathcal{B}_M(X_N^\perp) := \left\{ \mathcal{W} : \mathcal{W}(x, y) = \sum_{i=1}^M w_i(x) v_i(y), w_i \in \mathcal{C}, v_i \in L_1 \right\},$$

satisfying the condition: For any $f \in X_N$ and each $x \in \Omega$ we have

$$\int_{\Omega} \mathcal{W}(x, y) f(y) d\mu = 0 \}.$$

Consider

$$\sigma_M^{\mathcal{C}}(\mathcal{D}_{X_N})_{(\infty, 1)} := \inf_{\mathcal{W} \in \mathcal{B}_M(X_N^\perp)} \sup_{x \in \Omega} \|\mathcal{D}_{X_N}(x, \cdot) - \mathcal{W}(x, \cdot)\|_1.$$

Under a certain condition (see Condition D below) on the subspace X_N (see Theorem below) we proved in [Kashin, Konyagin, VT, 2021](#), that there exists a set of points $\{\xi^\nu\}_{\nu=1}^m$ such that for any $f \in X_N$

$$\|f\|_\infty \leq 6\sigma_M^c(\mathcal{D}_{X_N})_{(\infty,1)} \left(\max_\nu |f(\xi^\nu)| \right). \quad (7)$$

We point out that inequality (7) is a conditional result – it is proved under Condition D, which is a condition on the L_1 norm discretization of functions from a special subspace related to the subspace X_N . Therefore, in order to apply inequality (7) we need to establish the corresponding discretization theorem. Here we use known results on the L_1 discretization.

Refined upper bounds 4

Let $\mathcal{W}_M = \sum_{i=1}^M w_i^* v_i^* \in \mathcal{B}_M(X_N^\perp)$ be such that

$$\sup_{x \in \Omega} \|\mathcal{D}_{X_N}(x, \cdot) - \mathcal{W}_M(x, \cdot)\|_1 \leq 2\sigma_M^c(\mathcal{D}_{X_N})_{(\infty, 1)}.$$

Assume as above that $\{u_j\}_{j=1}^N$ is an orthonormal basis with respect to measure μ of the subspace X_N . Consider a subspace of $L_1(\Omega, \mu)$

$$Y_S := \text{span}\{v_j^*(y)f(y), \bar{u}_i(y)f(y) : f \in X_N, \\ j = 1, \dots, M, i = 1, \dots, N\}.$$

Then $S := \dim Y_S \leq (M + N)N$.

Condition D. Suppose that X_N is such that there exists a set of points $\{\xi^\nu\}_{\nu=1}^m$ and a set of positive weights $\{\lambda_\nu\}_{\nu=1}^m$ such that for any $g \in Y_S$

$$\frac{1}{2}\|g\|_1 \leq \sum_{\nu=1}^m \lambda_\nu |g(\xi^\nu)| \leq \frac{3}{2}\|g\|_1. \quad (8)$$

Theorem (Kashin, Konyagin, VT, 2021.)

Let $X_N \subset \mathcal{C}(\Omega)$ be an N -dimensional subspace. Assume that function $\mathbf{1}$ belongs to X_N (if not, we include it, which results in increase of dimension by 1). Assume that X_N satisfies Condition D . Then for the set of points $\{\xi^\nu\}_{\nu=1}^m$ from Condition D we have:
For any $f \in X_N$

$$\|f\|_\infty \leq 6\sigma_M^c(\mathcal{D}_{X_N})_{(\infty,1)} \left(\max_\nu |f(\xi^\nu)| \right).$$

