
Hilbert space with reproducing kernel and uniform distribution preserving maps

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For Hilbert space H with reproducing kernel $K(\mathbf{x}, \mathbf{y})$, we express the mean square worst-case error

$$\int_{[0,1]^s} \sup_{\substack{f \in H \\ \|f\| \leq 1}} \left| \frac{1}{N} \sum_{n=0}^{N-1} f(\Phi(\{\mathbf{x}_n + \boldsymbol{\sigma}\})) - \int_{[0,1]^s} f(\mathbf{x}) d\mathbf{x} \right|^2 d\boldsymbol{\sigma} \text{ as} \\ \frac{1}{N^2} \sum_{n,m=0}^{N-1} \int_{[0,1]^s} K(\Phi(\mathbf{x}), \Phi(\mathbf{y})) d_{\mathbf{x}} d_{\mathbf{y}} g_{m,n}(\mathbf{x}, \mathbf{y}) - \int_{[0,1]^{2s}} K(\mathbf{x}, \mathbf{y}) d\mathbf{x} d\mathbf{y},$$

where $\Phi(\mathbf{x})$ is a uniform distribution preserving map, $\mathbf{x}_0, \dots, \mathbf{x}_{N-1} \in [0, 1]^s$, and $g_{m,n}(\mathbf{x}, \mathbf{y})$ are copulas associated with points \mathbf{x}_m and \mathbf{x}_n . Applying this, for dimension $s = 1$, we find that the minimum of the mean square worst-case error is attained in the sequence $x_n = \frac{n}{N}$, for the kernel $K(x, y) = 1 - \max(x, y)$ and $\Phi(x) = x$.