On the Szasz-Inverse Beta operators

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Abstract. In this paper, we consider a probabilitistic representation of the Szasz-Inverse Beta operators, which are an mixed summation-integral type operators, and we study some approximation properties using probabilistic methods.

Mathematics Subject Classification (2010): 41A35, 41A36, 41A25,42A61.

Keywords: Szasz-Inverse Beta operators, Szasz-Mirakjan operators, Inverse Beta operators, Phillips operators, modified Szasz-Inverse Beta operators, estimates.

1. Probabilistic representation of the Szasz-Inverse Beta operators

In this paper we consider a probabilistic representation of the Szasz-Inverse Beta operators and study some approximation properties, using probabilistic methods. These operators were defined by (1.1)-(1.5) and were investigated by Gupta V., Noor M. A., [11] and some iterative constructions of these operators were studied recently by Finta Z., Govil N. K., Gupta V. [10]:

$$L_{t}(f;x) = e^{-tx}f(0) + \sum_{k=1}^{\infty} s_{t,k}(x) \int_{0}^{\infty} b_{t,k}(u)f(u)du$$

$$= \int_{0}^{\infty} J_{t}(u;x)f(u)du, x \ge 0$$
(1.1)

with

$$s_{t,k}(x) = e^{-tx} \frac{(tx)^k}{k!}, t > 0, x \ge 0, k \in \mathbb{N} \cup \{0\}$$
 (1.2)

$$b_{t,k}(u) = \frac{1}{B(k,t+1)} \cdot \frac{u^{k-1}}{(1+u)^{t+k+1}}, \ t > 0, \ u > 0,$$
 (1.3)

$$B(k,t+1) = \int_{0}^{\infty} \frac{u^{k-1}}{(1+u)^{t+k+1}} du$$
 (1.4)

being Inverse-Beta function

$$J_t(u;x) = e^{-tx}\delta(u) + \sum_{k=1}^{\infty} s_{t,k}(x)b_{t,k}(u),$$
 (1.5)

 $\delta(u)$ being the Dirac's delta function, for which $\int_{0}^{\infty} \delta(u) f(u) du = f(0)$.

Using same ideea as Adell J. A., De la Cal J., [2], these operators can be represented as the mean value of the random variable $f\left(\frac{U_{N(tx)}}{V_{t+1}}\right)$ which has the probability density function $J_t\left(\cdot;x\right)$:

$$L_t(f;x) = E[f(Z_{tx})] = E\left[f\left(\frac{U_{N(tx)}}{V_{t+1}}\right)\right], t > 0, x \ge 0,$$
 (1.6)

with $\{N(t): t \geq 0\}$ a standard Poisson process and $\{U_t: t \geq 0\}$, $\{V_t: t \geq 0\}$ two mutually independent Gamma processes defined all on the same probability space.

Note that, the Poisson process is a stochastic process starting at the origin, having stationary independent increments with probability

$$P(N(t) = k) = \frac{e^{-t}t^k}{k!}, t \ge 0, k \in \mathbb{N} \cup \{0\}$$
 (1.7)

and the Gamma process is a stochastic process starting at the origin $(U_0 = 0, V_0 = 0)$, having stationary independent increments and such that for t > 0, U_t , V_t have the Gamma probability density function

$$\rho_t(u) = \begin{cases} \frac{u^{t-1}e^{-u}}{\Gamma(t)} &, t > 0, u > 0, \\ 0 &, u = 0 \end{cases}$$
 (1.8)

and without loss of generality [17] it can be assumed that $\{U_t: t \geq 0\}$, $\{V_t: t \geq 0\}$ for each t > 0 has a.s. no decreasing right-continuous paths.

Indeed, in our paper [4] we showed that $\begin{bmatrix} & & & & \\ & & & \\ & & & & \end{bmatrix} \xrightarrow{\alpha} \begin{pmatrix} & & & \\ & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & \\ & & & \\$

$$\begin{split} E\left[f\left(\frac{U_{N(tx)}}{V_{t+1}}\right)\right] &= \int\limits_0^\infty f(u) \left(\int\limits_0^\infty y \rho_{U_{N(tx)}}(yu) \rho_{V_{t+1}}(y) dy\right) du \\ &= \int\limits_0^\infty f(u) \left(\int\limits_0^\infty y \sum_{k=0}^\infty \frac{e^{-tx}(tx)^k}{k!} \rho_{U_k}(yu) \rho_{V_{t+1}}(y) dy\right) du \\ &= e^{-tx} f(0) + \\ &+ \sum_{k=1}^\infty s_{t,k}(x) \int\limits_0^\infty f(u) \left(\int\limits_0^\infty \frac{y^{k+t}}{\Gamma(k)} \cdot \frac{u^{k-1}}{\Gamma(t+1)} e^{-y(u+1)} dy\right) du \end{split}$$

$$= e^{-tx} f(0) + \sum_{k=1}^{\infty} s_{t,k}(x) \int_{0}^{\infty} f(u) \left(\int_{0}^{\infty} \frac{\left(\frac{v}{u+1}\right)^{k+t}}{\Gamma(k)} \cdot \frac{u^{k-1}}{\Gamma(t+1)} e^{-v} \frac{dv}{u+1} \right) du$$

$$= e^{-tx} f(0) + \sum_{k=1}^{\infty} s_{t,k}(x) \int_{0}^{\infty} f(u) \frac{b_{t,k}(u)}{\Gamma(k+t+1)} \left(\int_{0}^{\infty} v^{k+t} e^{-v} dv \right) du$$

$$= e^{-tx} f(0) + \sum_{k=1}^{\infty} s_{t,k}(x) \int_{0}^{\infty} f(u) b_{t,k}(u) du = L_{t}(f; x).$$

On the other hand, the Szasz-Inverse Beta operators (1.1)-(1.5) can be represented as the composition between Szasz-Mirakjan operators and Inverse-Beta operators:

$$L_t(f;x) = (S_t \circ T_t)(f;x) = S_t(T_t)(f;x), t > 0, x \ge 0$$
(1.9)

with the Szasz-Mirakjian operators

$$S_t(f;x) = E\left[f\left(\frac{N_{tx}}{t}\right)\right] = \sum_{k=0}^{\infty} s_{t,k}(x) f\left(\frac{k}{t}\right) \text{ with } (1.2)$$
 (1.10)

and the Inverse-Beta operators or the Stancu operators of second kind [19]:

$$\begin{cases}
T_{t}(f;x) = E\left[f\left(W_{tx,t+1}\right)\right] \\
= \frac{1}{B(tx,t+1)} \int_{0}^{\infty} \frac{u^{tx-1}}{(1+u)^{tx+t+1}} f(u) du \\
= \int_{0}^{\infty} f(u) b_{tx,t+1}(u) du, \ t > 0, \ x > 0, \\
T_{t}(f;0) = f(0),
\end{cases} \tag{1.11}$$

with $W_{tx,t+1}$ a random variable having the Inverse-Beta distribution with probability density function as

$$b_{tx,t+1}(u) = \frac{1}{B(tx,t+1)} \cdot \frac{u^{tx-1}}{(1+u)^{tx+t+1}}, \ t > 0, \ x > 0, \ u > 0$$
 (1.12)

and
$$B(tx, t+1) = \int_{0}^{\infty} \frac{u^{tx-1}}{(1+u)^{tx+t+1}} du, t > 0, x > 0.$$

It is known [16. IV.10.(3)] that, if we consider two independent random variables U_{tx} , V_{t+1} having Gamma distribution with probability density function (1.8) for t := tx respectively t := t+1, then the probability density function of the ratio $\frac{U_{tx}}{V_{t+1}}$ is $b_{tx,t+1}(u) = \int_{0}^{\infty} y \rho_{U_{tx}}(uy) \rho_{V_{t+1}}(y) dy$ a Inverse-Beta probability density function as (1.12).

Remark 1.1. The Inverse-Beta probability density function can be represented with a negative binomial probability for t > 0 and with convention $\binom{t}{k} = \frac{t(t-1)(t-2)\cdots(t-k+1)}{k!}, \ t > 0, \ k \in \mathbb{N}$, we have

$$p_{t,k-1}(u) = {t+k \choose k-1} \left(\frac{u}{1+u}\right)^{k-1} \left(\frac{1}{1+u}\right)^{t+2}$$

$$= {t+k \choose k-1} \cdot \frac{u^{k-1}}{(1+u)^{t+k+1}},$$
(1.13)

 $t>0,\,u>0,\,k\in\mathbb{N},$ for which $\int\limits_0^\infty p_{t,k-1}(u)du=rac{1}{t+1}$ and so

$$b_{t,k}(u) = \frac{1}{B(k,t+1)} \cdot \frac{u^{k-1}}{(1+u)^{t+k+1}}$$

$$= (t+1)p_{t,k-1}(u) = \frac{p_{t,k-1}(u)}{\int_{0}^{\infty} p_{t,k-1}(u)du}.$$
(1.14)

The probability density function (1.5) becomes the kernel:

$$J_{t}(u;x) = e^{-tx}\delta(u) + \sum_{k=1}^{\infty} s_{t,k}(x)b_{t,k}(u)$$
$$= e^{-tx}\delta(u) + (t+1)\sum_{k=1}^{\infty} s_{t,k}(x)p_{t,k-1}(u)$$

and the operators (1.1) have a Durrmeyer-type construction

$$L_{t}(f;x) = e^{-tx}f(0) + \sum_{k=1}^{\infty} s_{t,k}(x) \frac{\int_{0}^{\infty} p_{t,k-1}(u)f(u)du}{\int_{0}^{\infty} p_{t,k-1}(u)du}$$

$$= e^{-tx}f(0) + (t+1)\sum_{k=1}^{\infty} s_{t,k}(x) \int_{0}^{\infty} p_{t,k-1}(u)f(u)du.$$
(1.15)

Using the representation (1.9) and the images of the test functions $e_i(x) = x^i$, $i = 0, 1, 2, x \ge 0$ with these operators (1.10) and (1.11)-(1.12), it is easy to prove that

$$L_{t}(e_{i};x) = e_{i}(x), i = \overline{0,1}, x \ge 0;$$

$$L_{t}(e_{2};x) = \frac{t}{t-1}x^{2} + \frac{2}{t-1}x, t > 1, x \ge 0;$$

$$L_{t}(e_{2} - x^{2};x) = L_{t}((e_{1} - x)^{2};x) = D^{2}\left[\frac{U_{N(tx)}}{V_{t+1}}\right]$$

$$= E\left[\left(\frac{U_{N(tx)}}{V_{t+1}} - x\right)^{2}\right] = \frac{x(2+x)}{t-1}, t > 1, x \ge 0.$$

$$(1.16)$$

2. Approximation properties of Szasz-Inverse Beta operators

In view of (1.9) because a part of the properties of Szasz-Inverse Beta operators depends on the same properties of Szasz-Mirakjan operators (1.10) and of the Inverse-Beta operators (1.11)-(1.12), next time, using a probabilistic method which was presented in [1], we studied [4] the monotonic convergence under convexity for the Szasz-Inverse Beta operators (1.1)-(1.5):

Theorem 2.1. Let t > 1 be fixed. For the Szasz-Inverse Beta operators (1.1)-(1.5) following:

- 1. $L_t(e_i; x) = e_i(x), i = \overline{0, 1};$
- 2. $L_t(e_2;x) = \frac{t}{t-1}x^2 + \frac{2}{t-1}x;$
- 3. If f is a convex function on $(0, +\infty)$ then $L_t f$ is convex too and in addition, f is nondecreasing then for 1 < r < s, $L_r f \ge L_s f \ge f$;
- 4. If $f \in Lip_{(0,+\infty)}(C,\alpha)$, $\alpha \in (0,1]$ then $L_t f \in Lip_{(0,+\infty)}(C,\alpha)$, $\alpha \in (0,1]$.

The proof is immediately [4] using the following two lemmas:

Lemma 2.2. If $(U_{tx})_{t>0, x\geq 0}$, $(V_{t+1})_{t>0}$ are two independent Gamma processes defined on the same probability space, then for all $1 < r \leq s$ and x > 0 we have

$$E\left(\frac{U_{rx}}{V_{r+1}} \mid \frac{U_{sx}}{V_{s+1}}\right) = \frac{U_{sx}}{V_{s+1}} a. s.$$

Lemma 2.3. Let t > 1 be fixed. For the Inverse-Beta operators (1.11)-(1.12) following:

- 1. If f is a real convex function on $(0, +\infty)$ then $T_t f$ is convex too.
- 2. If f is a nondecreasing and convex function on $(0, +\infty)$ and 1 < r < s then $T_r f \ge T_s f \ge f$.
- 3. If $f \in Lip_{(0,+\infty)}(C,\alpha)$, $\alpha \in (0,1]$ then $T_t f \in Lip_{(0,+\infty)}(C,\alpha)$, $\alpha \in (0,1]$

Theorem 2.4. For any function $f \in \mathbf{C}_B[0,+\infty)$ and for any compact set $K \subset [0,+\infty)$ we have $\lim_{t\to\infty} L_t(f) = f$ uniform on K.

Proof. It follows from the Bohmann-Korovkin's theorem and from Theorem 2.1.

In the next theorem we give in 1 and 2 an approximation using the modulus of continuity of f and of derivative f' and in 3 an asymptotic approximation of Voronovskaja type.

Theorem 2.5. 1. If $f \in \mathbf{C}_B[0,+\infty)$, then for every $x \in [0,+\infty)$

$$|L_t(f;x) - f(x)| \le \left(1 + \sqrt{x(2+x)}\right)\omega\left(f; \frac{1}{\sqrt{t-1}}\right), t > 1.$$

2. If $f' \in \mathbf{C}_B[0, +\infty)$, then for every $x \in [0, +\infty)$

$$|L_t(f;x) - f(x)| \le$$

$$\le \sqrt{\frac{x(2+x)}{t-1}} \left(1 + \sqrt{x(2+x)}\right) \omega \left(f'; \frac{1}{\sqrt{t-1}}\right), t > 1.$$

3. If f is bounded on $[0, +\infty)$, differentiable in some neighborhood of x and has second derivative f" for some $x \in [0, +\infty)$, then for t > 1

$$\lim_{t \to \infty} (t-1) \left[L_t(f; x) - f(x) \right] = \frac{x(2+x)}{2} f''(x).$$

If $f \in \mathbf{C}^2[0,+\infty)$, then the convergence is uniform on any compact $K \subset [0,+\infty)$.

Proof. For 1 and 2 see (1.16) and a result of Shisha O., Mond B., [18] and for 3 see Cismaşiu C. [3].

Remark 2.6. An interesting result which was obtained by De la Cal J., Carcamo J., [7] for the operators of Bernstein-type which preserves the affine functions, namely centered Bernstein-type operators, can be used for Szasz-Inverse Beta operators (1.1)-(1.5):

Theorem 2.7 (De la Cal J., Carcamo J., [7]). If $L_1 = L_2 \circ L_3$, where L_1, L_2, L_3 are centered Bernstein-type operators $(Lf(x) = E[f(Y_x)], x \in I \subset \mathbb{R}, L_1(x) = E[Y_x] = x)$ over the same interval I and if \mathbf{L}_{cx} is the set of all convex functions in the domain of the three operators, then $L_1f \geq L_2f$, $f \in \mathbf{L}_{cx}$.

If, in addition L_3 preserves convexity, then $L_1 f \geq L_2 f \vee L_3 f$, $f \in \mathbf{L}_{cx}$ where $f \vee g$ denotes the maximum of f and g.

In view of this result and using the representation (1.9) for Szasz-Inverse-Beta operators, we have $L_t f \geq S_t f$, $f \in \mathbf{L}_{cx}[0,+\infty)$ and $L_t f \geq S_t f \vee T_t f$, $f \in \mathbf{L}_{cx}[0,+\infty)$, where S_t are the Szasz-Mirakjan operators (1.10), T_t are the Inverse-Beta operators (1.11)-(1.12) and L_t are the Szasz-Inverse Beta operators (1.1)-(1.5).

An estimate of the difference $|L_t(f;x) - S_t(f,x)|$ was given by us in [6]:

Theorem 2.8. If $f \in \mathbf{C}_B[0, +\infty) \cap \mathbf{L}_{cx}[0, +\infty)$ then for every $x \in [0, +\infty)$ and t > 1

$$|L_t(f;x) - S_t(f,x)| \le \left(1 + \delta^{-2} \left(\frac{x(x+1)}{t-1} + \frac{x}{t(t-1)}\right)\right) \omega(f,\delta)$$

with $\omega(f, \delta) = \sup\{|f(x) - f(y)| : x, y \ge 0, |x - y| \le \delta\}$ the modulus of continuity of f.

Using the probabilistic representation of these operators, result for t>1, $\delta>0$

$$\begin{split} & \left| E\left[f\left(\frac{U_{N(tx)}}{V_{t+1}}\right) \right] - E\left[f\left(\frac{N(tx)}{t}\right) \right] \right| \leq \\ & \leq \left(1 + \delta^{-2} \left(D^2 \left(\frac{U_{tx}}{V_{t+1}}\right) + \frac{1}{t-1} D^2 \left(\frac{N(tx)}{t}\right) \right) \right) \omega \left(f, \delta \right) \end{split}$$

3. Approximating Phillips operators by modified Szasz-Inverse Beta operators

Using the same ideea as De la Cal J. , Luquin F. [8] or as Adell J. A., De la Cal J. [2] , we consider a new operator defined as the aid of Szasz-Inverse Beta operator (1.1)-(1.5) for r > 0, t > 0, $x \ge 0$:

$$\Theta_{r,t}(f;x) = L_{rt}\left(f(tu); \frac{x}{t}\right) = \int_{0}^{\infty} \frac{1}{t} J_{rt}\left(\frac{u}{t}; \frac{x}{t}\right) f(u) du \qquad (3.1)$$

$$= \int_{0}^{\infty} \frac{1}{t} \left[e^{-rx} \delta\left(\frac{u}{t}\right) + \sum_{k=1}^{\infty} s_{rt,k}\left(\frac{x}{t}\right) b_{rt,k}\left(\frac{u}{t}\right) \right] f(u) du$$

$$= e^{-rx} f(0) + \sum_{k=1}^{\infty} s_{r,k}(x) \int_{0}^{\infty} \frac{1}{t} b_{rt,k}\left(\frac{u}{t}\right) f(u) du$$

where f is any real function defined on $[0, \infty)$ such that $\Theta_{r,t}(|f|); x) < \infty$.

We obtain for the operators (3.1) a Durrmeyer-type construction in a similar way as for representation (1.15) with (1.14) for the Szasz-Inverse Beta operators (1.1)-(1.5):

$$\Theta_{r,t}(f;x) = L_{rt}\left(f(tu); \frac{x}{t}\right) = \int_{0}^{\infty} \frac{1}{t} J_{rt}\left(\frac{u}{t}; \frac{x}{t}\right) f(u) du \qquad (3.2)$$

$$= \int_{0}^{\infty} \frac{1}{t} \left[e^{-rx} \delta\left(\frac{u}{t}\right) + \sum_{k=1}^{\infty} s_{rt,k}\left(\frac{x}{t}\right) b_{rt,k}\left(\frac{u}{t}\right) \right] f(u) du$$

$$= e^{-rx} f(0) + \left(r + \frac{1}{t}\right) \sum_{k=1}^{\infty} s_{r,k}(x) \int_{0}^{\infty} p_{rt,k-1}\left(\frac{u}{t}\right) f(u) du.$$

and a probabilistic representation

$$\Theta_{r,t}(f;x) = L_{rt}\left(f(tu); \frac{x}{t}\right) = E\left[f\left(t\frac{U_{N(rx)}}{V_{rt+1}}\right)\right]$$
(3.3)

These operators $\Theta_{r,t}(f;\cdot)$ approximate the Phillips' operators [14] defined as

$$P_{r}(f;x) = E\left[f\left(\frac{U_{N(rx)}}{r}\right)\right]$$

$$= e^{-rx}f(0) + r\sum_{k=1}^{\infty} s_{r,k}(x) \int_{0}^{\infty} s_{r,k-1}(u)f(u)du$$

$$= \int_{0}^{\infty} H_{r}(u;x)f(u)du, r > 0, x \ge 0,$$

$$(3.4)$$

with $s_{r,k}(x)$ as (1.2),

$$H_r(u;x) = e^{-rx}\delta(u) + r\sum_{k=1}^{\infty} s_{r,k}(x)s_{r,k-1}(u)$$
 (3.5)

 $x \ge 0, k \in \mathbb{N} \cup \{0\}, r > 0, \delta$ the Dirac's Delta function and for $f : [0, \infty) \longrightarrow \mathbb{R}$ any integrabile function, such that $P_r(|f|; x) < \infty$.

The Phillips operators (3.4)-(3.5) were studied by several authors (see [9],[12], [13], [14]) and are considered "the genuine Durrmeyer-Szasz-Mirakjan operators". A generalization of these operators, using two continuous parameters was obtained by Păltănea R. [15].

Theorem 3.1. Let $x \ge 0$, r, t, u > 0 be. If, f is a real bounded function on $[0, \infty)$ then

$$|\Theta_{r,t}(f;x) - P_r(f;x)| = |L_{rt}\left(f(tu); \frac{x}{t}\right) - P_r(f;x)|$$

$$\leq ||f|| \cdot \frac{r^2x^2 + 4rx + 2}{rt + 1}$$

and we have uniform convergence as $t \to \infty$ on every bounded interval $[0,a], \, a>0$.

Proof. We presented in detail the proof in [5] and we gave a bound for the total variation distance between the probability distributions of the random variables $t\frac{U_{N(rx)}}{V_{rt+1}}$ and $\frac{U_{N(rx)}}{r}$, respectively between

$$\left| \frac{1}{t} b_{rt,k} \left(\frac{u}{t} \right) - r s_{r,k-1}(u) \right|. \qquad \Box$$

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