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Homogeneous Manifolds

by

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Energy estimates and the Weyl criterion on compact homogeneous manifolds

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Summary. The purpose of this paper is to demonstrate that a number of results concerning approximation, integration, and uniform distribution on spheres can be generalised to a much wider range of compact homogeneous manifolds. The essential ingredient is that a certain type of invariant kernels on the manifolds (the generalisation of zonal kernels on spheres or radial kernels in the euclidean spaces) have a spectral decomposition in terms of projection kernels onto invariant polynomial subspaces. In particular, we establish a Weyl's criterion on such manifolds and announce a discrepancy estimate that generalises some pertinent results of Damelin and Grabner.

Keywords and Phrases: Compact Homogeneous Manifold, Energy, Invariant Kernels, Invariant Polynomial Subspaces, Numerical Integration, Projection Kernels, Spherical Harmonic, Uniform Distribution, Weyl's Criterion.

1 Introduction

Let M be a $d \geq 1$ dimensional homogeneous space of a compact Lie group G embedded in \mathbb{R}^{d+r} for some $r \geq 0$. Then (see [4]), we may assume that $G \subset O(d+r)$, the orthogonal group on \mathbb{R}^{d+r} . Thus $M = \{gp : g \in G\}$ where $p \in M$ is a non-zero vector in \mathbb{R}^{d+r} . For technical reasons, we will assume that M is *reflexive*. That is, for any given $x, y \in M$, there exists $g \in G$ such that $gx = y$ and $gy = x$.

Let $d(x, y)$ be the geodesic distance between $x, y \in M$ induced by the embedding of M in \mathbb{R}^{d+r} (see [5] for details). On the spheres, this corresponds

to the usual geodesic distance. A real valued function $\kappa(x, y)$ defined on $M \times M$ is called a positive definite kernel on M , if for every nonempty finite subset $Y \subset M$, and arbitrary real numbers $c_y, y \in Y$, we have

$$\sum_{x \in Y} \sum_{y \in Y} c_x c_y \kappa(x, y) \geq 0.$$

If the above inequality becomes strict whenever the points y are distinct, and not all the c_y are zero, then the kernel κ is called strictly positive definite. A kernel κ is called G -invariant if $\kappa(gx, gy) = \kappa(x, y)$ for all $x, y \in M$ and $g \in G$. For example, if $M := S^d$, the d dimensional sphere realized as a subset of \mathbb{R}^{d+1} and $G := O(d+1)$, then all the G -invariant kernels have the form $\phi(xy)$, where $\phi : [-1, 1] \rightarrow \mathbb{R}$, and where xy denotes the usual inner product of x and y . A kernel of the form $\phi(xy)$ is often called a zonal kernel on the sphere in the literature.

Let μ be a G -invariant measure on M (which may be taken as an appropriately normalized ‘surface’ measure). Then, for two functions $f, g : M \rightarrow \mathbb{R}$, we define an inner product with respect to μ :

$$[f, g] = [f, g]_\mu := \int_M fg d\mu$$

and let $L_2(M)_\mu$ denote the space of all square integrable functions from M into \mathbb{R} with respect to the above inner product. In the usual way, we identify all functions as being equal in $L_2(M)_\mu$, if they are equal almost everywhere with respect to the measure μ .

Let $n \geq 0$ and P_n be the space of polynomials in $d+r$ variables of degree n restricted on M . Here, multiplication is taken pointwise on \mathbb{R}^{d+r} . The *harmonic polynomials* of degree n on M are $H_n := P_n \cap P_{n-1}^\perp$. We may always (uniquely) decompose H_n into irreducible G -invariant subspaces $H_{n,k}$, $k = 1, \dots, \nu_n$. Indeed, the uniqueness of the decomposition follows from the minimality of the G -invariant space, since a different decomposition would give subspaces contained in minimal ones leading to a contradiction.

Any G -invariant kernel κ , has an associated integral operator which we define by

$$T_\kappa f(x) = \int_M \kappa(x, y) f(y) d\mu(y).$$

Now, for $n \geq 0, k \geq 1$, let $Y_{n,k}^1, \dots, Y_{n,k}^{d_{n,k}}$ be any orthonormal basis for $H_{n,k}$, and set

$$Q_{n,k}(x, y) := \sum_{j=1}^{d_{n,k}} Y_{n,k}^j(x) Y_{n,k}^j(y).$$

Then $Q_{n,k}$ is the unique G -invariant kernel for the orthogonal projection $T_{Q_{n,k}}$ of $L_2(M)_\mu$ onto $H_{n,k}$ acting as

$$T_{Q_{n,k}}f(x) = \int_M Q_{n,k}(x, y)f(y) d\mu(y).$$

The symmetry of $Q_{n,k}$ in x and y implies that it is positive definite on M . In fact, for every nonempty finite subset $Y \subset M$, and arbitrary real numbers $c_y, y \in Y$, we have

$$\begin{aligned} \sum_{x \in Y} \sum_{y \in Y} c_x c_y Q_{n,k}(x, y) &= \sum_{j=1}^{d_{n,k}} \left(\sum_{x \in Y} c_x Y_{n,k}^j(x) \right) \left(\sum_{y \in Y} c_y Y_{n,k}^j(y) \right) \\ &= \sum_{j=1}^{d_{n,k}} \left(\sum_{x \in Y} c_x Y_{n,k}^j(x) \right)^2 \\ &\geq 0. \end{aligned}$$

We summarise a few basic facts about G -invariant kernels in the following lemma:

Lemma 1. *Let y, z be fixed points in M . Then*

- a. $\int_M Q_{n,k}(y, x)Q_{n,k}(x, z)d\mu(x) = Q_{n,k}(y, z)$.
- b. For all $x \in M$, we have $Q_{n,k}(x, x) = d_{n,k}$.
- c. If κ is a G -invariant kernel, then for all pairs of $(x, y) \in M \times M$, we have $\kappa(x, y) = \kappa(y, x)$.
- d. For all $(x, y) \in M \times M$, we have $|Q_{n,k}(x, y)| \leq Q_{n,k}(x, x)$.

Proof: Part (a) follows directly from the fact that $Q_{n,k}$ is the projection kernel from $L_2(M)_\mu$ onto $H_{n,k}$.

Part (b) is a consequence of the equation

$$Q_{n,k}(x, x) := \sum_{j=1}^{d_{n,k}} Y_{n,k}^j(x)Y_{n,k}^j(x).$$

Indeed, since $Q_{n,k}$ is G -invariant, $Q_{n,k}(x, x)$ is a constant function of x for all $x \in M$. Integrating the last equation over M and using the orthonormality of the $Y_{n,k}^j$, we then arrive at the desired result.

The proof of Part (c) needs the reflexivity of M . Indeed, pick a $g \in G$ so that $gx = y$ and $gy = x$. Then

$$\kappa(x, y) = \kappa(gy, gx) = \kappa(y, x)$$

using the G -invariance of κ .

Part (d) follows from a standard positive definiteness argument. Indeed, for each fixed pair $(x, y) \in M \times M$, the positive definiteness of the kernel $Q_{n,k}$ implies that the matrix

$$\begin{pmatrix} Q_{n,k}(x, x) & Q_{n,k}(x, y) \\ Q_{n,k}(y, x) & Q_{n,k}(y, y) \end{pmatrix}$$

is nonnegative definite, which further implies that

$$(Q_{n,k}(x, x))(Q_{n,k}(y, y)) - (Q_{n,k}(x, y))(Q_{n,k}(y, x)) \geq 0.$$

Since $Q_{n,k}(x, x) = Q_{n,k}(y, y)$, by Part (b), and $Q_{n,k}(x, y) = Q_{n,k}(y, x)$ by Part (c), we have the desired inequality. \square

An important consequence of the development above is that each irreducible subspace is generated by the translates of a fixed element. For this result on the sphere S^d , see, for instance, [1].

Proposition 1. *Let $Y \in H_{n,k}$, $Y \neq 0$. Then $H_{n,k} = \{Y(g\cdot); g \in G\}$.*

Proof: It is clear that $V = \{Y(g\cdot); g \in G\}$ is a G -invariant subspace of $H_{n,k}$, and since Y is not zero this is a non-trivial subspace. But $H_{n,k}$ is irreducible, so that V cannot be a proper subspace of $H_{n,k}$. Thus $V = H_{n,k}$. \square

Lemma 2. *Let κ_1 and κ_2 be continuous G -invariant kernels. If M is a reflexive space, $T_{\kappa_1}T_{\kappa_2} = T_{\kappa_2}T_{\kappa_1}$.*

Proof: Let $f \in L_2(M)_\mu$. Then

$$\begin{aligned} [T_{\kappa_1}T_{\kappa_2}f](x) &= \int_M \kappa_1(x, y) \left\{ \int_M \kappa_2(y, z) f(z) d\mu(z) \right\} d\mu(y) \\ &= \int_M f(z) \left\{ \int_M \kappa_1(x, y) \kappa_2(y, z) d\mu(y) \right\} d\mu(z). \end{aligned}$$

Since the manifold is reflexive there is a $g \in G$ which interchanges x and z . Thus,

$$\int_M \kappa_1(x, y) \kappa_2(y, z) d\mu(y) = \int_M \kappa_1(z, y) \kappa_2(y, x) d\mu(y),$$

so that

$$\begin{aligned} [T_{\kappa_1}T_{\kappa_2}f](x) &= \int_M f(z) \left\{ \int_M \kappa_1(z, y) \kappa_2(y, x) d\mu(y) \right\} d\mu(z) \\ &= \int_M \kappa_2(x, y) \left\{ \int_M \kappa_1(y, z) f(z) d\mu(z) \right\} d\mu(y) \\ &= [T_{\kappa_2}T_{\kappa_1}f](x), \end{aligned}$$

where the penultimate step uses Lemma 1 (c). The changes of order of integration are easy to justify since the kernels are continuous and $f \in L_2(M)_\mu$. \square

We are now able to show that a G -invariant kernel has a spectral decomposition in terms of projection kernels onto invariant polynomial subspaces. This is contained in the following theorem.

Theorem 1. *If M is a reflexive manifold, then any G -invariant kernel κ has the spectral decomposition*

$$\kappa(x, y) = \sum_{n=0}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) Q_{n,k}(x, y),$$

where

$$a_{n,k}(\kappa) = \frac{1}{d_{n,k}} \int_M \kappa(x, y) Q_{n,k}(x, y) d\mu(y), \quad n \geq 0, k \geq 1.$$

Here the convergence is the topology of $L_2(M)_\mu$ and $d_{n,k}$ is a suitable non zero normalisation constant.

Proof: If $Y \in H_{n,k}$ then $T_{Q_{n,k}} Y = Y$. Thus

$$\begin{aligned} T_\kappa Y &= T_\kappa (T_{Q_{n,k}} Y) \\ &= T_{Q_{n,k}} (T_\kappa Y) \in H_{n,k}, \end{aligned}$$

since $T_{Q_{n,k}}$ is the orthogonal projection onto $H_{n,k}$. Here we have used Lemma 2.

Since T_κ is a symmetric operator, it can be represented on the finite dimensional subspace by a symmetric matrix. Either this matrix is the zero matrix, in which case all the pertinent $a_{n,k}(\kappa)$ are zero, or T_κ has a non-trivial range. Since the matrix is symmetric, it must have a non-zero real eigenvalue. Let γ be a nonzero eigenvalue of the matrix, and let Y be an associated eigenvector, i.e., $T_\kappa Y = \gamma Y$. This implies that, for any fixed $g \in G$, $Y(g \cdot)$ is also an eigenvector. In fact, we have

$$\begin{aligned} [T_\kappa Y(g \cdot)](x) &= \int_M \kappa(x, y) Y(gy) d\mu(y) \\ &= \int_M \kappa(x, g^{-1}y) Y(y) d\mu(g^{-1}y) \\ &= \int_M \kappa(gx, y) Y(y) d\mu(y), \end{aligned}$$

using the G -invariance of both κ and μ . But Y is an eigenvector of T_κ , so that

$$[T_\kappa Y(g \cdot)](x) = \gamma Y(gx).$$

Now, using Proposition 1 we see that $H_{n,k}$ is an eigenspace for T_κ with single eigenvalue γ . We can compute γ by evaluating T_κ on $Q_{n,k}(\cdot, y)$ for a fixed y :

$$\int_M \kappa(z, x) Q_{n,k}(x, y) d\mu(x) = \gamma Q_{n,k}(z, y).$$

Setting $z = y$ and using Lemma 1 (b) we have

$$\gamma = \frac{1}{d_{n,k}} \int_M \kappa(y, x) Q_{n,k}(x, y) d\mu(x),$$

and the appropriate form for γ follows using the symmetry of G -invariant kernels (Lemma 1 (c)). \square

2 Weyl's criterion

In this section, we assume that $a_{n,k}(\kappa) > 0$ for all n, k , and

$$\sum_{n=0}^{\infty} \sum_{k=1}^{\nu_n} d_{n,k} a_{n,k}(\kappa) < \infty. \quad (1)$$

Thus κ is bounded and continuous on $M \times M$. More importantly for our purpose in this section, κ is strictly positive definite on M . We will prove the equivalence of two characterisations of uniform distribution of points on M . Our main result of this section is as follows.

Theorem 2. *The following two criteria of a uniformly distributed sequence on M are equivalent.*

a. *A sequence $\{x_l : l \in \mathbf{N}\}$ is uniformly distributed on M if and only if*

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{l=1}^N Y_{n,k}^j(x_l) = 0$$

for all $n \geq 0$ and $1 \leq k \leq \nu_n$, $1 \leq j \leq d_{n,k}$.

b. *Let κ be a strictly positive definite G -invariant kernel on M . A sequence $\{x_l : l \in \mathbf{N}\}$ is uniformly distributed on M if and only if*

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{l=1}^N \kappa(x_l, y) = a_{0,0}(\kappa),$$

holds true uniformly for $y \in M$.

Proof: Using the series expansion for κ we have

$$\frac{1}{N} \sum_{l=1}^N \kappa(x_l, y) = \sum_{n=0}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) \sum_{j=1}^{d_{n,k}} Y_{n,k}^j(y) \left(\frac{1}{N} \sum_{l=1}^N Y_{n,k}^j(x_l) \right). \quad (2)$$

Suppose $\{x_l : l \in \mathbf{N}\}$ is uniformly distributed by Criterion (a). Using Lemma 1, Part (d), we can dominate the right hand side of the last equation by

$$\sum_{n=0}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) \frac{1}{N} \sum_{l=1}^N |Q_{n,k}(x_l, y)| \leq \sum_{n=0}^{\infty} \sum_{k=1}^{\nu_n} d_{n,k} a_{n,k}(\kappa).$$

The right hand side of the inequality is bounded from Equation (1). This allows us to use the dominated convergence theorem to pass the limit in N through the sum to get

$$\begin{aligned}
 & \lim_{N \rightarrow \infty} \sum_{n=1}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) \sum_{j=1}^{d_{n,k}} Y_{n,k}^j(y) \left(\frac{1}{N} \sum_{l=1}^N Y_{n,k}^j(x_l) \right) \\
 &= \sum_{n=1}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) \sum_{j=1}^{d_{n,k}} Y_{n,k}^j(y) \lim_{N \rightarrow \infty} \left(\frac{1}{N} \sum_{l=1}^N Y_{n,k}^j(x_l) \right) \\
 &= 0,
 \end{aligned}$$

by assumption. Thus

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{l=1}^m \kappa(x_l, y) = a_{0,0}(\kappa),$$

uniformly in y . Thus the sequence $\{x_l : l \in \mathbf{N}\}$ is uniformly distributed by Criterion (b).

Conversely suppose that $\{x_l : l \in \mathbf{N}\}$ is uniformly distributed by Criterion (b). Then, as in Equation (2), we have

$$\frac{1}{N^2} \sum_{m=1}^N \sum_{l=1}^N \kappa(x_m, x_l) = \sum_{n=0}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) \sum_{j=1}^{d_{n,k}} \left(\frac{1}{N} \sum_{l=1}^N Y_{n,k}^j(x_l) \right)^2.$$

Now, for each x_m , by hypothesis

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{l=1}^N \phi(x_m, x_l) = \int_M \phi(x_m, x) d\mu(x) = a_{0,0}(\kappa).$$

Thus,

$$\lim_{N \rightarrow \infty} \frac{1}{N^2} \sum_{m=1}^N \sum_{l=1}^N \phi(x_l, x_j) = \int_M \phi(x, x_j) d\mu(x) = a_{0,0}(\kappa).$$

Therefore

$$\lim_{N \rightarrow \infty} \sum_{n=1}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) \sum_{j=1}^{d_{n,k}} \left(\frac{1}{N} \sum_{l=1}^N Y_{n,k}^j(x_l) \right)^2 = 0,$$

and since $a_{n,k}(\kappa) > 0$, $n \in \mathbf{N}$ and $1 \leq k \leq \nu_n$, it must be that

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{l=1}^N Y_{n,k}^j(x_l) = 0,$$

so that $\{x_l : l \in \mathbf{N}\}$ is uniformly distributed by (a). \square

We note that Criterion (a) is called Weyl's criterion in the literature.

3 Energy on manifolds

In this section, we work with kernels κ that satisfy the following two conditions:

1. There exists positive constant C , independent of x , such that

$$\int_M |\kappa(x, y)| d\mu(y) \leq C.$$

2. For each non-trivial continuous function ϕ on M , we have

$$\int_M \int_M \kappa(x, y) \phi(x) \phi(y) d\mu(x) d\mu(y) > 0.$$

We will call a kernel κ satisfying the above two conditions *admissible*. The archetype for admissible kernels is the *Riesz kernel*

$$\kappa(x, y) = \|x - y\|^{-s}, \quad 0 < s < d + r, \quad x, y \in M,$$

where $\|\cdot\|$ is the Euclidean norm in \mathbb{R}^{d+r} .

We are interested in studying errors of numerical integration of continuous functions $f : M \rightarrow \mathbb{R}$ over a set $Z \subset M$ of cardinality $N \geq 1$. In particular, we seek a generalization of results of Damelin and Grabner in [2]. More precisely, given an admissible kernel κ and such a point set Z , we define the discrete energy

$$E_\kappa(Z) = \frac{1}{N^2} \sum_{\substack{y, z \in Z \\ y \neq z}} \kappa(y, z)$$

and for the normalised G -invariant measure μ on M , denote by

$$R(f, Z, \mu) := \left| \int_M f d\mu - \frac{1}{N} \sum_{y \in Z} f(y) \right|$$

the error of numerical integration of f with respect to μ over M .

For an admissible kernel κ and probability measure ν on M , we define the energy integral

$$\mathcal{E}_\kappa(\nu) = \int_M \int_M \kappa(x, y) d\nu(x) d\nu(y).$$

We have

Lemma 3. *The energy integral $\mathcal{E}_\kappa(\nu)$ is uniquely minimised by the normalized G -invariant measure μ .*

Proof: Since κ satisfies Condition 2, $\mathcal{E}_\kappa(\nu) \geq 0$ for every Borel probability measure ν . Also, a simple computation shows that $\mathcal{E}_\kappa(\mu) = a_{0,0}(\kappa)$.

Next, for an arbitrary probability measure σ on M , we use Lemma 1, Part (d) to write down

$$\begin{aligned} \mathcal{E}_\kappa(\sigma) &= \int_M \int_M \left\{ \sum_{n=0}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) Q_{n,k}(x, z) \right\} d\sigma(x) d\sigma(z) \\ &= a_{0,0}(\kappa) + \sum_{n=1}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) \int_M \int_M Q_{n,k}(x, z) d\sigma(x) d\sigma(z) \\ &= a_{0,0}(\kappa) + \sum_{n=1}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) \int_M \int_M \int_M Q_{n,k}(x, y) Q_{n,k}(y, z) d\mu(y) d\sigma(x) d\sigma(z) \\ &= a_{0,0}(\kappa) + \sum_{j=1}^{\infty} \sum_{k=1}^{\nu_n} a_{n,k}(\kappa) \int_M \left\{ \int_M Q_{n,k}(x, y) d\sigma(x) \right\}^2 d\mu(y). \end{aligned}$$

If ν is a probability measure on M that minimises $\mathcal{E}_\kappa(\sigma)$, i.e.,

$$\mathcal{E}_\kappa(\nu) = \min_{\sigma} \mathcal{E}_\kappa(\sigma),$$

where the minimum is taken over all the probability measures on M , then ν must satisfy

$$\int_M Q_{n,k}(x, y) d\nu(x) = 0, \quad k = 1, \dots, \nu_n, \quad n = 1, \dots$$

Hence, since μ also annihilates all polynomials of degree ≥ 0 , $\nu - \mu$ annihilates all polynomials. Because the polynomials are dense in the continuous functions, we see that $\nu - \mu$ is the zero measure and the result is proved. \square

Heuristically, one expects that a point distribution Z of minimal energy gives a discrete approximation to the measure μ , in the sense that the integral with respect to the measure is approximated by a discrete sum over the points of Z . For the sphere, this was shown by Damelin and Grabner in [2] for Riesz kernels. The essence of our main result below is that we are able to formulate a general analogous result which works on M and for a subclass of admissible kernels κ . To describe this result, we need some more notations.

Let σ_α be a sequence of kernels converging to the δ distribution (the distribution for which all Fourier coefficients are unity) as $\alpha \rightarrow 0$. Let κ be admissible and for $\alpha < \alpha_0$ for some fixed α_0 , we wish the convolution $\kappa_\alpha = \kappa * \sigma_\alpha$ to have the following properties:

- a. κ_α is positive definite
- b. $\kappa_\alpha(x, y) \leq \kappa(x, y)$ for all $x, y \in M$.

If the above construction is possible, we say that κ is *strongly admissible*. Besides Riesz kernels on d dimensional spheres see [2, 3], we have as a further

natural example on the 2-torus embedded in \mathbb{R}^4 , strongly admissible kernels defined as products of univariate kernels:

$$\kappa(x, y) = \rho(x_1, y_1)\rho(x_2, y_2), \quad x_1, y_1, x_2, y_2 \in S^1,$$

where

$$\rho(s, t) = |1 - st|^{-1/2}, \quad s, t \in (-1, 1).$$

See [3] for further details. We are now able to announce our main result of this section. See [3] for the proof and further results.

Theorem 3. *Let κ be strongly admissible on M and $Z \subset M$ be a point subset of cardinality $N \geq 1$. Fix $x \in M$. If q is a polynomial of degree at most $n \geq 0$ on M then, for $\alpha < \alpha_0$,*

$$|R(f, Z, \mu)| \leq \max_{j \leq n, l \leq h_j} \frac{1}{(a_{j,l}(\kappa_\alpha))^{1/2}} \|q\|_2 \left(E_\kappa(Z) + \frac{1}{N} \kappa_\alpha(x, x) - a_{0,0}(\kappa_\alpha) \right)^{1/2}.$$

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