Abstract. Function approximation and recovery via some sampled data have long been studied in a wide array of applied mathematics and statistics fields. Analytic tools, such as the Poincaré inequality, have been handy for estimating the approximation errors in different scales. The purpose of this paper is to study a generalized Poincaré inequality, where the measurement function is of subsampled type, with a small but non-zero lengthscale that will be made precise. Our analysis identifies this inequality as a basic tool for function recovery problems. We discuss and demonstrate the optimality of the inequality concerning the subsampled lengthscale, connecting it to existing results in the literature. In application to function approximation problems, the approximation accuracy using different basis functions and under different regularity assumptions is established by using the subsampled Poincaré inequality. We observe that the error bound blows up as the subsampled lengthscale approaches zero, due to the fact that the underlying function is not regular enough to have well-defined pointwise values. A weighted version of the Poincaré inequality is proposed to address this problem; its optimality is also discussed.

1. Introduction. Approximating a function based on some partial sampled data has been an important topic in applied mathematics, statistics, and the emerging big data science. For a function that is defined in a continuous domain, analytic tools such as the Poincaré inequality have been useful in analyzing the approximation errors. Often, depending on the scale that people are looking at, some model parameters may be potentially very small or large. Getting estimates that can capture the dependence on these parameters and remain valid in the small or large limit regime is crucial for understanding the problem. In this paper, we consider a subsampled lengthscale $h$ in the sampled data, and study the approximation in the finite $h$ regime and small limit regime. Several variants of the Poincaré inequalities are investigated to achieve this goal, and we will explain their implications for problems of function approximation and recovery in the subsampled data scenario.

1.1. Motivation. The Poincaré inequality, in one of its forms, states that for a bounded, connected and open domain $\Omega \subset \mathbb{R}^d$ with a Lipschitz boundary, there
exists a constant $C(d,p)$, depending on $d$ and $p$ only, such that for every function $u$ in the Sobolev space $W^{1,p}(\Omega)$, it holds

$$\|u - (u)_\Omega\|_{L^p(\Omega)} \leq C(d,p)\text{diam}(\Omega)\|Du\|_{L^p(\Omega)}.$$ 

Here, $(u)_\Omega$ is the average of $u$ in $\Omega$, i.e. $(u)_\Omega = \int_\Omega u(x)\,dx/\mu_d(\Omega)$, and $\| \cdot \|_{L^p(\Omega)}$ stands for the $L^p$ norm of a function in $\Omega$. We use $\mu_d(\Omega)$ to represent the volume of the $d$-dimensional domain $\Omega$, and diam$(\Omega)$ is the corresponding diameter.

This inequality leads to a nice implication in problems of function approximation and recovery. Consider a function $u$ in $W^{1,p}(\Omega)$ and we know it has bounded oscillation in the sense that $\|Du\|_{L^p(\Omega)} \leq M$ for some $M > 0$. To gain more information about $u$, we measure the average data $(u)_\Omega$, and try to recover $u$ as accurately as possible using this data. A simple choice of the recovery can be the constant function $(u)_\Omega$. Despite being so simple, guaranteed error control in the $L^p$ norm, according to the Poincaré inequality, is given by $C(d,p)\text{diam}(\Omega)M$, in the worst case.

The data $(u)_\Omega$, being an average of $u$ in the whole domain $\Omega$, is of a global scale; it is thus inadequate to capture the fine-scale information. Therefore, to improve the approximation accuracy, a straightforward strategy is to place more sensors in the physical domain $\Omega$, and measure more refined data in small scales. For demonstration of ideas, we assume the domain $\Omega = [0,1]^d$ and it is partitioned evenly into $1/H^d$ cubes, each with lengthscale $H$; see Figure 1. Mathematically, we write $\Omega = \bigcup_{i \in I} \omega_i^H$ where $\omega_i^H$ is the cube indexed by $i \in I$; we have the cardinality $|I| = 1/H^d$ as desired. For each $i$, the small scale data $(u)_{\omega_i^H}$ is measured, which is the average of $u$ in the local domain $\omega_i^H$. As before, we can build a recovery of $u$ using this data; a simple choice is the piecewise constant function $u^H$, with value $(u)_{\omega_i^H}$ in the cube $\omega_i^H$ for every $i \in I$. Then, the following error control of this recovery holds:

$$\|u - u^H\|_{L^p(\Omega)} = \sum_{i \in I} \|u - (u)_{\omega_i^H}\|_{L^p(\omega_i^H)} \leq C(d,p)H^p \sum_{i \in I} \|Du\|_{L^p(\omega_i^H)} = C(d,p)H^p \|Du\|_{L^p(\Omega)}.$$ 

It follows $\|u - u^H\|_{L^p(\Omega)} \leq C(d,p)MH$. From this estimate, we see that the worst-case error decreases with the rate of $O(H)$ as we refine the measurements. It should be the best error rate in $L^p$ norm that one can expect when we know $\|Du\|_{L^p(\Omega)} \leq M$ only.

1.2. Generalization to subsampled data. The example in the first subsection demonstrates the usefulness of the Poincaré inequality for estimating recovery residues. Many estimates in approximation theory and numerical analysis, e.g., the error estimate of finite element methods, rely on similar ideas. Error control in the small scales is established first, and then a suitable global coupling scheme yields the final approximation. Inspecting the example, we observe there may be two potential components that can be further generalized: (1) the type of measurement data, which is an average of the function in the local cube; (2) the local recovery basis function, which is set as a constant in each cube.

For the first component, in this paper, we are interested in subsampled data, which is an average of $u$ in the set $\omega_i^{h,H} \subset \omega_i^H$ that has a possibly smaller length-scale compared to that of the patch $\omega_i^H$ for each $i \in I$; that means, $h \leq H$, see
Figure 1 for an illustration in the two-dimensional case. It is a generalization for the $h = H$ case in Subsection 1.1. Why shall we consider such a generalization? In physics, the measurement data of a field is often the macroscopic averaged quantity, sometimes represented by the integration over a small region; that is called the frequency/energy truncation, and anything with a smaller lengthscale is ignored. The subsampled measurements match the context naturally. Furthermore, the subsampled data is more general than the data of the Diracs type, which corresponds to the case $h = 0$. The pointwise value of a function is not well-defined if the function does not have enough regularity, as a result of the Sobolev embedding theorem [9]. Thus, studying the behavior of these subsampled data may lead to a more well-behaved yet general mathematical problem. Another possibility is setting these small scale data into integration against some low-dimensional sets rather than local cubes, for example, hyperplanes. In that case, the scale of data becomes anisotropic.

Regarding the second component, i.e., the local recovery basis functions associated with the sampled data, there has been a vast literature discussing the case $h = 0$, such as the field of interpolation, approximation theory, spline theory in numerical analysis, Gaussian process regression and kernel regression in non-parametric statistics. Constructing a good recovery with optimal error estimates is essential in these fields. The case $h \neq 0$ relates to Clément interpolation [7] and has found lots of applications in adaptive finite element methods. The case $h = H$ has been recently connected to applications in numerical homogenization and multiscale computational methods for PDEs [21, 22]; see also the $h = 0$ case [23] for such an application. The $0 < h < H$ case in such a setting has not been explored in depth yet. This subsampled case is the one that we would like to investigate in more detail, to understand its implications in contexts of function approximation and multiscale PDEs. This paper concentrates on the problem of function approximation, while we will include discussions for multiscale PDE problems and other applications in our subsequent paper [6].
1.3. **Our contributions.** In the first part of this work, we establish a generalized Poincaré inequality, discuss the proof strategy, and prove its optimality concerning $h$, in the setting of subsampled data, in Section 2. Similar result has been obtained in the literature; we will discuss them in the corresponding sections. We also cover the case when the subsampled data is integration against some low-dimensional hyperplanes.

Given this subsampled Poincaré inequality, we move to study different local basis functions for the recovery that can attain desired approximation accuracy when $u$ is in different function spaces. We start with the piecewise constant recovery, in the same spirit as Subsection 1.1. To improve the regularity of basis functions, we borrow ideas in the spline approximation theory and establish the corresponding error estimates in Section 3. This approach directly connects to the context of multiscale PDEs; see the work of rough polyharmonic splines [23] and Gamblets [21].

In the problem of function approximation, we observe that when the underlying function is not regular enough, the error bound of the recovery blows up as we decrease the subsampled scale $h$. The reason is that the pointwise value of a $W^{1,p}(\Omega)$ function is not well-defined if $d \geq p$. This degeneracy is not desired, and the second part of the work in Section 4 is to discuss a way to fix this issue. We found that if more structures are imposed on $u$, here typically $\int_{\Omega} w(x)|Du(x)|^p dx < \infty$ for some weight functions that are singular at the data points, then we can obtain non-degenerate recovery. We establish a weighted Poincaré inequality to analyze the recovery accuracy; the optimality of this weighted inequality is also discussed.

1.4. **Related works.** We list the related work in terms of different topics. There has been a vast literature on the Poincaré inequality of different types, function approximation and recovery, and weighted spaces and inequalities. It is not our goal here to provide an exhaustive review; we will mainly cover papers that we found to exhibit the most direct connection to this work.

1.4.1. **Generalized Poincaré Inequality.** Many people have considered extending the constant $(u)_{\Omega}$ in the Poincaré inequality to a general linear functional on $u$. In [17, 18], the authors analyzed the condition of the functional in great depth. In Chapter 4 of [30], a unified approach of the Poincaré inequality was discussed by studying the norm of this linear functional. In [3], the linear constraints in Poincaré and Korn type inequalities were investigated. Our subsampled measurements can be seen as a special case of their linear functional or linear constraints. Nevertheless, the motivation is different, and their results do not directly lead to the optimal rate on $h$. In the literature, we found a result similar to ours in Corollary 2.7 of [25] with a different proof strategy. In the critical $p = d$ case, their rate on $h$ is a little tighter than ours up to a logarithmic term. We show that this rate is indeed optimal concerning $h$ in Proposition 2.

1.4.2. **Function Recovery and Basis Functions.** The optimal recovery problem has been framed in [19]. The authors of the book [22] discuss the game-theoretical and Bayesian methods for optimal recovery and numerical homogenization, which serve as one of the main motivations of this work. Finding appropriate basis functions that can yield a smaller recovery error is essential; often, piecewise constant recovery cannot do the best job, and we need to consider recovery with better regularity. The general strategy we adopt for improving the regularity of basis functions is to
apply the inverse of some differential operator, say \( L = -\nabla \cdot (a \nabla \cdot) \), to the subsampled constant measurement functions supported in the domain \( \omega_{h,H} \). When \( h = 0 \) and the coefficient \( a \) in the elliptic operator is constant one (i.e., \( L \) is the negative Laplacian operator), our improved basis function reduces to the polyharmonic splines [11, 8]. When \( h = 0 \) or \( H \), and the coefficient \( a \) is in \( L^\infty(\Omega) \), then the improved basis reduces to Gamblets [21] and rough polyharmonic splines [23]. In this paper, we mainly study the improved basis functions for \( 0 < h < H \). We remark that in [22], the discussion of the measurement function entails a great generality, and some general conditions on the measurements are proposed to guarantee the approximation accuracy. Our \( h \in (0,H) \) case does satisfy their conditions, but their results do not cover the optimal dependence regarding \( h \). For the function recovery using subsampled data, obtaining the optimal recovery rate is important, which is the focus of our current work.

1.4.3. Weighted Inequality and Degeneracy. There has been a vast literature on the weighted Sobolev space and weighted Poincaré inequality. To the best of our knowledge, most of them focus on the scenario that both the left-hand side and right-hand side of the inequality are weighted. In our case, we only set the gradient norm on the right-hand side to be weighted. Moreover, we can connect this inequality to applications in function recovery that suffers from degeneracy as \( h \) tends to zero. A similar issue in the context of graph Laplacian based semi-supervised learning has been discussed in [20]. Since then, there has been a lot of literature dealing with this issue, for example, by using higher-order regularization [29], \( p \)-Laplacian regularization for large \( p \) [2, 27], Lipschitz learning (corresponding to \( p = \infty \)) [13, 4], or changing the weights in the regularization [26]. Recently, in [5], a singular weight function is proposed to address this problem, which attains a well-defined continuous limit. Our weight function has a form similar to theirs.

1.5. Notation. We present our notations here. We use \( \chi_A(x) \) for the characteristic function of the set \( A \). The diameter of a set \( \Omega \subset \mathbb{R}^d \) is denoted by \( \text{diam}(\Omega) \). For a function in Euclidean space \( \mathbb{R}^d \) with variable \( x \), i.e. \( f(x) \), the integration on a measurable set \( A \) against the Lebesgue measure will be denoted by \( \int_A f(x) \, dx \), while the integration with respect to a measure \( \lambda \) will be written as \( \int_A f(x) \, d\lambda(x) \). When there is no ambiguity, the variable name “\( x \)” in the integration may be omitted for simplicity. \( L^p(\Omega) \) stands for the space of \( p \)th power summable functions over \( \Omega \) with the corresponding norm \( \| \cdot \|_{L^p(\Omega)} \), and \( W^{1,p}(\Omega) \) represents the standard Sobolev space on the domain \( \Omega \). We use \( | \cdot | \) for both the absolute value of a scalar and the modulus of a vector. When we say a set \( \Omega \) is a domain, it refers to a connected, open set. The \( d \) dimensional Lebesgue measure of \( \Omega \subset \mathbb{R}^d \) (i.e. the volume) is written as \( \mu_d(\Omega) \). For \( k < d \), we use \( \mu_k(\Gamma) \) to represent the \( k \) dimensional Hausdorff measure of a \( k \) dimensional measurable subset \( \Gamma \subset \mathbb{R}^d \). The \( d \)-dimensional ball with center \( x \in \mathbb{R}^d \) and radius \( r \) is denoted by \( B^d(x,r) \).

Throughout the paper, \( C(d,p) \) (resp. \( C(d) \)) stands for a positive generic constant that depends on \( d \) (resp. \( p \)) only and may attain different values at different places.

1.6. Organization of this paper. We organize the paper as follows. In Section 2, we discuss a generalized version of the Poincaré inequality. As an application, we establish the optimality of the subsampled Poincaré inequality. The case of sliced measurement data, i.e., integration against hyperplanes, is also covered here; related optimality issues are discussed. In Section 3, we consider an improvement
of the basis functions using ideas from the spline approximation theory, motivated
by the work on rough polyharmonic splines \cite{23} and Gamblets \cite{21}. In Section 4, we
present a weighted Poincaré inequality and use it to deal with the degeneracy issue
in the recovery. Finally, we conclude the paper in Section 5. In order to demonstrate
the main ideas smoothly without overloading the reader too much, some proofs are
deferred to the appendix in Section 6.

2. A generalized Poincaré inequality. In this section, we provide a generalized
version of the Poincaré inequality, which allows a general linear functional of \(u\)
beyond \((u)_\Omega\). The generalized Poincare inequality has been studied in some previous
works, see e.g. \cite{17, 18}. Our purpose is to provide a version with quantitative
estimates of the approximation error since we are interested in the optimal rate of
the approximation error regarding some small scale parameter.

We begin with reviewing the approaches for proving the Poincaré inequality in
the literature, and then present our proofs and applications to subsampled data.

2.1. A review of techniques. The standard way of proving the Poincaré in-
equality is by the argument of contradiction, thanks to the compactness of related
function spaces; see Chapter 5.8.1 of \cite{9}, and Theorem 12.23 in \cite{15}. This type of
argument leads to the existence of the constant only, with no quantitative charac-
terization. To prove the inequality with an explicit constant, we adopt the strategy
of expressing the left-hand side of the inequality directly as an integration of the
gradient by Newton-Leibniz’s rule, and then estimate the contribution of different
parts properly. One can arrange these parts using polar coordinates, leading to
estimates suitable for star-shaped domains; see page 164 of \cite{10}, Theorem 12.36 in
\cite{15}, and the proof in \cite{28}. Our approach is to use a change of variables in the
integral and estimate the volumes of some related sets. This approach has been
adopted in Poincaré’s elementary proof of the inequality for \( p = 2 \), according to \cite{14}
(page 8, Poincaré’s proof by duplication) and \cite{24}. We identify an additional step
of a weighted Hölder inequality that can sharpen the dependence on \( h \), yielding the
optimal rate for the case \( d \neq p \).

Another more abstract approach for obtaining quantitative constants is to esti-
mate the norm of a related linear functional in a constrained function subspace; see
\cite{17, 18}, the unified approach in Chapter 4 of \cite{30}, and the work \cite{3}. As noted in
Subsection 1.4.1, this way of proof can lead to a generalized Poincaré inequality,
with \((u)_\Omega\) replaced by some linear functional on \( u \). The proof in the paper \cite{25} also
relies on this idea.

2.2. The main inequality. In this subsection, we present the proofs of our main
results, Theorems 2.2 and 2.4. To begin with, we present the assumption on the
domain below.

Assumption 2.1. Let \( \Omega \subset \mathbb{R}^d (d \geq 2) \) be a bounded convex domain. The measure
\( \lambda \) is non-negative with a unit mass on \( \Omega \).

We note that a bounded convex set has a Lipschitz boundary; for this reason,
we do not need additional assumptions on the regularity of the boundary. The
convexity assumption can be relaxed; see remarks after Theorem 2.4.

Under this assumption, we begin with a Poincaré inequality for the function
space \( C^\infty(\Omega') \) in Theorem 2.2; the proof is by calculation using simple calculus..
Then, we generalize it to \( W^{1,p}(\Omega) \) for \( 1 \leq p < \infty \) in Theorem 2.4 through a density
argument and a special weighted Hölder inequality.
Theorem 2.2. Under Assumption 2.1, the following inequality holds for every $u \in C^\infty(\Omega)$:

$$
\|u - \int_\Omega u \, d\mu\|_{L^1(\Omega)} \leq \text{diam}(\Omega) \int_\Omega \left( \int_0^1 \frac{1}{t^d} \lambda(z - \frac{t\Omega}{1-t} \cap \overline{\Omega}) \, dt \right) |Du(z)| \, dz.
$$

(1)

Proof. A direct calculation gives

$$
\|u - \int_\Omega u \, d\mu\|_{L^1(\Omega)}
= \int_\Omega \int_\Omega (u(x) - u(y)) \, d\lambda(x) \, dy 
\leq \int_\Omega \int_\Omega |u(x) - u(y)| \, d\lambda(x) \, dy.
$$

(2)

We express the difference $u(x) - u(y)$ through its derivative $Du$ using the Newton-Leibniz rule:

$$
|u(x) - u(y)| = \left| \int_0^1 (x - y) \cdot Du((1 - t)x + ty) \, dt \right| 
\leq \text{diam}(\Omega) \int_0^1 |Du((1 - t)x + ty)| \, dt.
$$

Plugging the above formula into the integral in (2) and using Fubini’s theorem, we obtain

$$
\int_\Omega \int_\Omega |u(x) - u(y)| \, d\lambda(x) \, dy \leq \text{diam}(\Omega) \int_0^1 dt \int_\Omega \int_\Omega |Du((1 - t)x + ty)| \, d\lambda(x) \, dy.
$$

(3)

For any $0 \leq t \leq 1$, we have

$$
\int_\Omega \int_\Omega |Du((1 - t)x + ty)| \, d\lambda(x) \, dy 
= \int_\Omega d\lambda(x) \int_\Omega |Du((1 - t)x + ty)| \, dy 
\overset{(a)}{=} \int_\Omega d\lambda(x) \int_\Omega |Du(z)| \chi_{(1-t)x+\Omega}(z) \frac{1}{t^d} \, dz 
= \frac{1}{t^d} \int_\Omega |Du(z)| \, dz \int_\Omega \chi_{\frac{z-t\Omega}{1-t}}(x) \, d\lambda(x) 
= \frac{1}{t^d} \int_\Omega \lambda\left(\frac{z - t\Omega}{1-t} \cap \Omega\right) |Du(z)| \, dz,
$$

where we have used the change of variables $z = (1 - t)x + ty$ in step $(a)$. Since the set $\Omega$ is assumed to be convex, the whole line will lie inside $\Omega$, a fact which is employed in the above calculation. Combining (3) and (4) leads to

$$
\int_\Omega \int_\Omega |u(x) - u(y)| \, d\lambda(x) \, dy \leq \text{diam}(\Omega) \int_\Omega \left( \int_0^1 \frac{1}{t^d} \lambda\left(\frac{z - t\Omega}{1-t} \cap \overline{\Omega}\right) \, dt \right) |Du(z)| \, dz.
$$

(5)

This implies:

$$
\|u - \int_\Omega u \, d\mu\|_{L^1(\Omega)} \leq \text{diam}(\Omega) \int_\Omega \left( \int_0^1 \frac{1}{t^d} \lambda\left(\frac{z - t\Omega}{1-t} \cap \overline{\Omega}\right) \, dt \right) |Du(z)| \, dz.
$$

(6)

The proof is completed. \qed
To move further, we assume a condition on the upper bound of the measure; see Assumption 2.3 below. We mention that this assumption will be satisfied for our subsampled measurements, see Propositions 1 and 3, so it is suitable for our purpose. We note that in Section 4, we will make a more refined estimate on \( \lambda(\frac{z+\Omega}{1-t} \cap \Omega) \) rather than using the uniform upper bound independent of \( z \) in Assumption 2.3; the refined analysis enables us to get a weighted inequality.

**Assumption 2.3.** There exists \( \alpha(t) \) such that for every \( t \in [0, 1] \) and \( z \in \Omega \) it holds that \( \lambda(\frac{z+\Omega}{1-t} \cap \Omega) \leq \alpha(t) \).

With this assumption, the generalized Poincaré inequality for \( 1 \leq p < \infty \) is stated in Theorem 2.4.

**Theorem 2.4.** For \( 1 \leq p < \infty \), under Assumptions 2.1, 2.3, and the additional assumption that \( u \to \int_\Omega u \, d\lambda \) is a bounded linear functional on the function space \( W^{1,p}(\Omega) \), the following Poincaré type inequality holds for any \( u \in W^{1,p}(\Omega) \):

\[
\|u - \int_\Omega u \, d\lambda\|_{L^p(\Omega)} \leq \text{diam}(\Omega) \left( \int_0^1 \frac{\alpha(t)^{\frac{1}{p}}}{t^\frac{1}{p}} \, dt \right) \|Du\|_{L^p(\Omega)}. \tag{7}
\]

**Proof.** The result of the case \( p = 1 \) is a direct combination of Theorem 2.2, Assumption 2.3, and the fact that \( C^\infty(\Omega) \cap W^{1,1}(\Omega) \) is dense in \( W^{1,1}(\Omega) \). Since \( u \to \int_\Omega u \, d\lambda \) is a bounded linear functional on \( W^{1,1}(\Omega) \), the limiting procedure is well-defined.

For the case \( 1 < p < \infty \), we only need to consider \( u \in C^\infty(\Omega) \cap W^{1,p}(\Omega) \) because this set is dense in \( W^{1,p}(\Omega) \). Using Jensen’s inequality, we obtain

\[
\|u - \int_\Omega u \, d\lambda\|_{L^p(\Omega)}^p = \int_\Omega \left( \int_\Omega (u(x) - u(y)) \, d\lambda(x) \right)^p \, dy \leq \int_\Omega \int_\Omega |u(x) - u(y)|^p \, d\lambda(x) \, dy.
\]

Similar to the proof of Theorem 2.2, we use the Newton-Leibniz rule to express the term \( u(x) - u(y) \):

\[
|u(x) - u(y)|^p = |\int_0^1 (x - y) \cdot Du((1-t)x + ty) \, dt|^p \leq \text{diam}(\Omega)^p \left( \int_0^1 w(t)^{-\frac{1}{p'}} \, dt \right)^{p-1} \int_0^1 w(t)|Du((1-t)x + ty)|^p \, dt.
\]

Here, the step \((b)\) is due to the H"older inequality, in which we introduce a weight function \( w(t) \geq 0 \). This weight function \( w(t) \) will be determined in the subsequent calculations. We remark that without a correct choice of the weight function, we would not be able to obtain an inequality with a constant that has an optimal scaling property with respect to \( h \), as in Proposition 1 and Proposition 3.
Then, by the same change of variables as in (4), we get
\[
\int_{\Omega} \int_{\Omega} |Du((1 - t)x + ty)|^p \, d\lambda(x) \, dy \\
= \frac{1}{t^d} \int_{\Omega} \lambda(\frac{z - t\Omega}{1 - t} \cap \Omega)|Du(z)|^p \, dz \\
\leq \frac{\alpha(t)}{t^d} \int_{\Omega} |Du(z)|^p \, dz.
\]
Following the same argument as that in (5) and (6), we obtain
\[
\|u - \int_{\Omega} u \, d\lambda\|_{L^p(\Omega)} \leq \text{diam}(\Omega)^p \left( \int_0^1 w(t)^{\frac{p-1}{p}} \, dt \right)^{p-1} \left( \int_0^1 \frac{w(t)\alpha(t)}{t^d} \, dt \right) \|Du\|_{L^p(\Omega)}^p.
\]
Now, we optimize the choice of the weight function \(w(t)\). Let
\[
w(t)^{-\frac{1}{p-1}} = \frac{w(t)\alpha(t)}{t^d},
\]
which is the condition for the corresponding Hölder inequality to become an equality. Using this weight function, we obtain
\[
\|u - \int_{\Omega} u \, d\lambda\|_{L^p(\Omega)} \leq \text{diam}(\Omega) \left( \int_0^1 \frac{\alpha(t)^{\frac{1}{p}}}{t^d} \, dt \right) \|Du\|_{L^p(\Omega)}.
\]
This completes the proof.

As noted before, some requirements in Assumption 2.1 can be relaxed, such as the convexity of the domain and also the regularity of the boundary; see several remarks below.

1. The convexity assumption of the domain \(\Omega\) can be relaxed. For general non-convex domains, we can use the Sobolev extension theorem to extend the function to a larger convex domain, for example, a ball. More precisely, let \(\Omega \subset B^d(0,r)\) for some \(r > 0\). We use \(u\) to represent both the function in \(\Omega\) and its extension to \(B^d(0,r)\). We define the extension of the measure \(\lambda\) to be zero outside \(\overline{\Omega}\), so that \(\lambda\) is still a measure with a unit mass for the ball. Then, under the assumptions in Theorem 2.4, we have the estimate:
\[
\|u - \int_{\Omega} u \, d\lambda\|_{L^p(\Omega)} \leq \text{diam}(\Omega)^p \left( \int_0^1 \frac{\alpha(t)^{\frac{1}{p}}}{t^d} \, dt \right) \|Du\|_{L^p(\Omega)}.
\]
where in the second inequality we use the generalized Poincaré inequality for the ball; now \(\alpha(t)\) is defined in Assumption 2.3 with \(\overline{\Omega}\) replaced by \(B^d(0,r)\). Since \(\lambda\) is a measure with unit mass, we can assume without loss of generality that \(\int_{\Omega} u(x) \, dx = 0\) in the above inequality. Then, by the property of the Sobolev extension theorem, we can further bound
\[
\|Du\|_{L^p(B^d(0, r))} \lesssim \|u\|_{L^p(\Omega)} + \|Du\|_{L^p(\Omega)} \lesssim \|Du\|_{L^p(\Omega)},
\]
where we use \(x \lesssim y\) to indicate there exists some constant \(C\) independent of \(u\) such that \(x \leq Cy\). The second inequality is due to the assumption
\[ \int_{\Omega} u(x) \, dx = 0 \] and the standard Poincaré inequality for the domain \( \Omega \). Thus, we obtain the generalized Poincaré inequality for the domain \( \Omega \). Moreover, if \( \text{diam}(\Omega) \) is of order \( r \), then we can replace \( r \) by \( \text{diam}(\Omega) \) in the estimate, yielding a similar form as in Theorem 2.4. In this regard, we only need the assumption of the domain that allows the Sobolev extension theorem to hold.

2. In Assumption 2.1, we require a convex domain, which leads to a Lipschitz boundary. For non-convex domain this property may fail. Nonetheless, when \( \lambda \) has no mass in the boundary, we may not need any restrictive assumption on the boundary. The density argument of Meyers-Serrin can apply to any generic domain, i.e., \( C^\infty(\Omega) \cap W^{1,p}(\Omega) \) is always dense in \( W^{1,p}(\Omega) \) and all the arguments in the proof follows smoothly. However, when \( \lambda \) has mass on the boundary, we need \( C^\infty(\Omega) \cap W^{1,p}(\Omega) \) to be dense in the proof, which requires the regularity assumption on the boundary.

That being said, the present version is enough for our purpose of applications in function recovery and multiscale PDEs with subsampled data; this is the topic of the next subsection.

2.3. Applications. As we have seen, Theorem 2.4 can be applied to a general measure \( \lambda \). In this subsection, we choose this general measure in some special form and obtain several specific Poincaré inequalities.

2.3.1. Subsampled Data. First, we choose \( \lambda \) to be subsampled in a smaller domain, matching the discussion on the subsampled data before. This leads to the following Proposition 1; its proof is in Subsection 6.1.

**Proposition 1** (Subsampled Poincaré inequality). Consider a bounded convex domain \( \Omega \subset \mathbb{R}^d \) and its measurable subset \( D \subset \Omega \). Let \( \mu_D(\Omega) = H^d, \mu_d(D) = h^d \), then for any \( 1 \leq p < \infty \) and \( u \in W^{1,p}(\Omega) \), the following inequality holds:

\[
\|u - \frac{1}{H^d} \int_D u\|_{L^p(\Omega)} \leq C(d,p) \text{diam}(\Omega) \tilde{\rho}_{p,d}(\frac{H}{h}) \|Du\|_{L^p(\Omega)},
\]

where

\[
\tilde{\rho}_{p,d}(x) = \begin{cases} 
1, & d < p \\
\ln(x + 1), & d = p \\
x^\frac{d-p}{p}, & d > p.
\end{cases}
\]

and \( C(d,p) \) is a constant that depends on \( d \) and \( p \) only.

In the literature, we found that in Corollary 2.7 of [25], a similar rate on \( h \) is obtained through a different approach. Their strategy is to bound the norm of the related linear functional for a constrained function space, as mentioned in Subsection 2.1. In the critical case \( d = p \), the author of [25] uses the tool of Orlicz’s space to estimate the norm of the functional, which yields a log dependence on \( H/h \). Indeed, their result is a little tighter in the power of log than ours. Based on their results, the rate function can be improved to

\[
\rho_{p,d}(x) = \begin{cases} 
1, & d < p \\
(\ln(x + 1))^{\frac{d-1}{p}}, & d = p \\
x^\frac{d-p}{p}, & d > p.
\end{cases}
\] (8)
Thus, the improved subsampled Poincaré inequality is given by
\[ \|u - \frac{1}{H^d} \int_D u\|_{L^p(\Omega)} \leq C(d,p)\text{diam}(\Omega)\rho_p,d\left(\frac{H}{h}\right)\|Du\|_{L^p(\Omega)}. \]

Now, we demonstrate the optimality of the above rate concerning \( h \), in the case when \( \Omega, D \) are balls; see the following proposition 2. The proof of this proposition is given in Subsection 6.2. We would like to mention that the choice of domain being balls is to simplify the construction of critical examples. The optimality shall hold for more general domains by following similar ideas.

**Proposition 2** (Optimality of the rate). Let \( \Omega = B^d(0,1), D_h = B^d(0,h) \) be the balls centered at 0 with radius 1 and \( 0 < h \leq 1/4 \) respectively. Then, for \( d \geq p \), there exists a constant \( C(d,p) \) that depends on \( d \) and \( p \) only, such that we can find a sequence of functions \( u_h \in W^{1,p}(\Omega) \) that satisfy
\[ \|u_h - \frac{1}{\mu_{d}(D_h)} \int_{D_h} u_h\|_{L^p(\Omega)} \geq C(d,p)\rho_p,d\left(\frac{1}{h}\right), \]
for any \( 0 < h \leq 1/4 \).

Before we move to the second example, let us discuss the implication of the subsampled inequality for function approximation and recovery. Suppose we have the measurement data \( \{(u_{\omega} H, u_H^i)\}_{i \in I} \), then, following the same construction as in the introduction, we get the error bound of the piecewise constant recovery:
\[ C(d,p)\rho_p,d\left(\frac{H}{h}\right)\|Du\|_{L^p(\Omega)}. \]
Inspecting this formula, we see that if the ratio \( H/h > 0 \) is fixed, then the error still achieves the \( O(H) \) rate for functions in the space \( W^{1,p}(\Omega) \). If \( p \leq d \), then taking \( h \to 0 \), the error bound will blow up. This is due to the fact that the Sobolev embedding theorem fails to embed \( W^{1,p}(\Omega) \) to the functional space consisting of continuous functions.

2.3.2. Sliced Data. As a second application, we consider the sliced version of the subsampled data and prove the corresponding Poincaré inequality, in the following Proposition 3; the proof is deferred to Subsection 6.3.

**Proposition 3** (Subsampled Poincaré inequality with sliced data). Consider a bounded convex domain \( \Omega \subset \mathbb{R}^d \) and a hyperplane \( \Gamma \subset \Omega \) with dimension \( d - 1 \). Let \( \mu_{d-1}(\Gamma) = h^{d-1} \), and suppose that for every hyperplane contained in \( \Omega \) that is parallel to \( \Gamma \), its \( d - 1 \) dimensional Hausdorff measure is bounded by \( H^{d-1} \). Then for any \( 1 < p < \infty \) and \( u \in W^{1,p}(\Omega) \), the following inequality holds:
\[ \|u - \frac{1}{h^{d-1}} \int_{\Gamma} u\|_{L^p(\Omega)} \leq C(d,p)\text{diam}(\Omega)\tilde{\rho}_p,d\left(\frac{H}{h}\right)\|Du\|_{L^p(\Omega)}, \]
where
\[ \tilde{\rho}_p,d(x) = \begin{cases} 1, & d < p \\ \ln(x + 1), & d = p \\ x^{\frac{d-p}{p}}, & d > p. \end{cases} \]
and \( C(d,p) \) is a constant that depends on \( d \) and \( p \) only.

Regarding the optimality of this rate with respect to \( h \), we have the following proposition:
Proposition 4 (Optimality of the rate, the sliced data case). Let $\Omega = B^d(0, 1)$ be the ball centered at 0 with radius 1, and $D_h$ is a ball in the $(d-1)$-dimensional hyperplane $\{ x \in \mathbb{R}^d : x_d = 0 \}$, with center 0 and radius $h$, which satisfies $0 < h \leq 1/4$. Then, for $d \geq p$, there exists a constant $C(d, p)$ that depends on $d$ and $p$ only, such that we can find a sequence of functions $u_h \in W^{1,p}(\Omega)$ that satisfy
\[
\frac{\| u_h - \frac{1}{\mu_{d-1}(D_h)} \int_{D_h} u_h \|_{L^p(\Omega)}}{\| Du_h \|_{L^p(\Omega)}} \geq C(d, p) \rho_{p,d}(\frac{1}{h}),
\]
for any $0 < h \leq 1/4$.

By the proposition, our rate is optimal for $d \neq p$ case, while there is still a logarithmic gap in the critical $d = p$ case. It may be possible to improve the rate from $\tilde{\rho}_{p,d}$ to $\rho_{p,d}$ using the technique of Orlicz’s space in [25].

We make several remarks for the sliced data case below.

1. Similar to the subsampled case, if we use the sliced data to make the piecewise constant recovery, the error bound is given by $C(d, p)H \rho_{p,d}(H/h)\| Du \|_{L^p(\Omega)}$.

2. In the sliced data case, we have the measurement functional supported on a hyperplane with co-dimension 1. One may wonder whether the above proposition can be extended to measurement data that is integration against a set with co-dimension higher than 1. For that case, we can still use Theorem 2.4 since it works for general measurement functional $\int_{\Omega} u \ d\lambda$. Following similar calculations as those in the proof of Propositions 1 and 3, it is possible to get the corresponding Poincaré inequality. Nevertheless, the optimality of the rate may require more delicate discussions, especially for the critical case.

Moreover, to have the Poincaré inequality, we need the assumption that $u \rightarrow \int_{\Omega} u \ d\lambda$ is a bounded linear functional on the function space $W^{1,p}(\Omega)$. Thus, we may not allow the measurement data to be an integration against a set of very low dimensions if $p$ is not large enough. According to the trace theorem, the co-dimension $m$ of the set should satisfy $1 - m/p > 0$ here, so the dimension of the set needs to be strictly larger than $d - p$.

Overall, the two applications in this subsection demonstrate the usefulness of Theorem 2.4. It is of future interest to find more applications where Theorem 2.4 can lead to optimal scaling rate concerning some parameters of interest and to improve the inequality in the critical case for the rate regarding the small scale parameter $h$.

3. Improved multiscale basis functions. In the last section, we have discussed the subsampled Poincaré inequality and its implication to problems of function approximation and recovery. The discussion is mainly focused on how to establish the related inequality; its application to function recovery is limited to constant basis functions. In this section, we consider an improvement on the regularity of the basis functions for the case $p = 2$. The generalization to $p \neq 2$ is left for future research.

3.1. Construction of basis functions. Our strategy is to borrow ideas in variational splines and the recent progress in numerical homogenization for constructing multiscale basis functions [22]. We begin with some definitions that will become useful.
3.1.1. Domains, Operators and Norms. As before, we consider \( \Omega = [0,1]^d \), and its
deckomposition into cubes follows the same setting; the reader can look at Figure 1 for
the setup of the problem.

We introduce the notation \( \mathcal{L} = -\nabla \cdot (a \nabla \cdot) \); it is an elliptic operator with ho-
mogeneous Dirichlet boundary condition. The coefficient \( a : \Omega \to \mathbb{R} \) is assumed to
satisfy \( 0 < a_{\text{min}} \leq a(x) \leq a_{\text{max}} < \infty \) for all \( x \in \Omega \).

Given the coefficient function \( a \), we define the associated energy norm for any \( u \in H^1_0(\Omega) \) by
\[
\|u\|_{H^1_a(\Omega)}^2 := \int_{\Omega} a(x)|\nabla u(x)|^2 \, dx ;
\]
furthermore, the induced inner product is denoted by \( \langle \cdot, \cdot \rangle_a \) such that for \( u,v \in H^1_0(\Omega) \), it holds
\[
\langle u,v \rangle_a = \int_{\Omega} a(x)\nabla u(x) \cdot \nabla v(x) \, dx .
\]

Recall in our introduction, we assume the function to be recovered satisfies the
condition \( \|Du\|_{L^p(\Omega)} \leq M \). In this section, we will assume \( \|u\|_{H^1_a(\Omega)} < \infty \), or
additionally, \( \|Lu\|_{L^2(\Omega)} < \infty \), to study how the regularity of the basis functions can
influence the accuracy of the recovery, given different assumptions on \( u \).

3.1.2. Measurement Functions and Basis Functions. First, we introduce a notation
for describing the subsampled data. We write the subsampled measurement func-
tions by \( \{ \phi_{h,H}^i \}_{i \in I} \) where each \( \phi_{h,H}^i \) is an indicator function of the patch \( \omega_{h,H}^i \),
normalized to have unit \( L^1 \) norm. Under this context, we can write the subsampled
data
\[
(u)_{\omega_{h,H}^i} = [u, \phi_{h,H}^i],
\]
where \([\cdot, \cdot]\) is the \( L^2 \) inner product. Therefore, the problem becomes recovering \( u \)
from the data \([u, \phi_{h,H}^i], 1 \leq i \leq I \). The piecewise constant recovery can be writ-
ted in the following form:
\[
u^{pc} = \sum_{i \in I} [u, \phi_{h,H}^i] \varphi_{h,H}^i ,
\]
where each \( \varphi_{h,H}^i \) is the basis function being constant 1 supported in \( \omega_{h,H}^i \).

Now, we consider the improved multiscale basis functions, denoted by \( \{ \psi_{h,H}^i \}_{i \in I} \),
which solve the following optimization problem:
\[
\psi_{h,H}^i = \arg \min_{\psi \in H^1_0(\Omega)} \|\psi\|_{H^1_a(\Omega)}^2 \text{ subject to } [\psi, \phi_{h,H}^j] = \delta_{i,j} \text{ for } j \in I,
\]
where \( \delta_{i,j} = 1 \) if \( i = j \), and has value 0 otherwise. We use the term “multiscale
basis” here because the energy norm is involved in the optimization; the multiscale
behavior of \( a \) is transferred to the basis functions. If \( a \) is oscillatory, then \( \psi_{h,H}^i \) will
have a similar oscillation.

With these basis functions, the recovered function is constructed by
\[
u^{h,H} = \sum_{i \in I} [u, \phi_{h,H}^i] \psi_{h,H}^i .
\]

According to [22], this recovery is minimax optimal in the relative energy norm,
given the data \([u, \phi_{h,H}^i] \) for \( i \in I \). Through a Bayesian perspective, it can also be
understood as the mean of the Gaussian process \( \xi \sim \mathcal{N}(0, \mathcal{L}^{-1}) \), conditioned on
the observation data \([\xi, \phi_{h,H}^i] = [u, \phi_{h,H}^i] \) for \( i \in I \).
3.1.3. **Property of The Improved Basis Functions.** We mention two properties of the improved basis function, which would be helpful for understanding its implications. For more discussions we refer to the book [22].

The first property is the relation \( \text{span}_{i \in I} \{ \psi_{i}^{h,H} \} = \text{span}_{i \in I} \{ L^{-1} \phi_{i}^{h,H} \} \), so that \( \psi_{i}^{h,H} \) is given by a linear combination of \( L^{-1} \phi_{j}^{h,H} \) for \( j \in I \); see the following Proposition 5. In this sense, the regularity of basis functions is improved by applying the inverse of a differential operator, here being \( L \), to the measurement functions \( \{ \phi_{i}^{h,H} \}_{i \in I} \).

We use the notation that \( |I| \) is the cardinality of the index set \( I \).

**Proposition 5.** For each \( i \in I \), the basis function \( \psi_{i}^{h,H} \) has the form

\[
\psi_{i}^{h,H} = \sum_{j \in I} \Theta_{i,j}^{-1} L^{-1} \phi_{j}^{h,H},
\]

where \( \Theta \in \mathbb{R}^{|I| \times |I|} \) with entries \( \Theta_{i,j} = [\phi_{j}^{h,H}, L^{-1} \phi_{i}^{h,H}] \) and \( \Theta^{-1} \) is the inverse of \( \Theta \).

The proof of the above proposition follows the same strategy as that of proving Theorem 3.1 in [21]; one can also easily understand the result by using Lagrange multipliers for the constrained optimization problem (9).

The second property is about the Galerkin orthogonality of the recovered function \( u_{h,H} \); see Proposition 6.

**Proposition 6.** The function \( u_{h,H} \) is the projection of \( u \) into the function space spanned by \( \{ \psi_{i}^{h,H} \}_{i \in I} \), under the inner product \( \langle \cdot, \cdot \rangle_{a} \).

**Proof.** It suffices to show \( u - u_{h,H} \) is orthogonal to \( \psi_{i}^{h,H} \) for any \( i \in I \) under the inner product \( \langle \cdot, \cdot \rangle_{a} \). Equivalently, we need to show

\[
\langle u - u_{h,H}, \psi_{i}^{h,H} \rangle_{a} = 0.
\]

Since \( \psi_{i}^{h,H} \in \text{span}_{i \in I} \{ L^{-1} \phi_{i}^{h,H} \} \), this is equivalent to \( [u - u_{h,H}, \phi_{i}^{h,H}] = 0 \). Observing that

\[
[u - u_{h,H}, \phi_{i}^{h,H}] = [u, \phi_{i}^{h,H}] - \sum_{j \in I} [u, \phi_{j}^{h,H}] [\phi_{j}^{h,H}, \psi_{i}^{h,H}] = 0,
\]

by the definition of \( u_{h,H} \) and \( \psi_{i}^{h,H} \), we complete the proof. \( \square \)

With these two useful properties, we move to study the accuracy of the recovery \( u_{h,H} \) in the next section.

### 3.2. Error estimates adapted to regularity.

In this section, we derive the approximation accuracy of the above recovery. We discuss two assumptions on \( u \): (1) \( u \in H_{0}^{1}(\Omega) \), which corresponds to the setting in the piecewise constant recovery before, i.e., we have the bounded norm for the gradient; (2) we further have the information \( Lu \in L^{2}(\Omega) \); this is an improved regularity assumption on \( u \). We can readily see the improvement if we set \( a \) to be a constant function with value 1, in which case \( L \) becomes the negative Laplacian operator. Then, \( Lu \in L^{2}(\Omega) \) implies \( u \in H^{2}(\Omega) \), an improved regularity for \( u \).

We encompass the discussion of general \( L \) here, as it is of interest in multiscale elliptic PDEs, where the conductivity field \( a \) can exhibit strong heterogeneity. In the following, Theorem 3.1 shows the error estimate adapted to the regularity of \( u \);
its proof relies on the subsampled Poincaré inequality that we have established in Section 2.

**Theorem 3.1.** Under the assumption that \( u \in H^1_0(\Omega) \), we have the following error estimate:

\[
\| u - u^{h,h} \|_{H^1_a(\Omega)} \leq \| u \|_{H^1_a(\Omega)},
\]

\[
\| u - u^{h,h} \|_{L^2(\Omega)} \leq \frac{1}{\sqrt{a_{\min}}} C(d)H \rho_2,d(\frac{H}{h})^2 \| u \|_{H^1_a(\Omega)},
\]

where \( C(d) \) is a constant that depends on \( d \) only.

Furthermore, under the additional assumption that \( Lu \in L^2(\Omega) \), we have the improved \( H^1_a(\Omega) \) estimate:

\[
\| u - u^{h,h} \|_{H^1_a(\Omega)} \leq \frac{1}{\sqrt{a_{\min}}} C(d)H \rho_2,d(\frac{H}{h})^2 \| Lu \|_{L^2(\Omega)},
\]

and the improved \( L^2(\Omega) \) estimate:

\[
\| u - u^{h,h} \|_{L^2(\Omega)} \leq \frac{1}{a_{\min}} C(d)^2H^2 \rho_2,d(\frac{H}{h})^2 \| Lu \|_{L^2(\Omega)}.
\]

**Proof.** We start the analysis for the case \( u \in H^1_0(\Omega) \). The first estimate is readily true by using the property that \( u^{h,h} \) is the projection of \( u \) under the energy norm \( H^1_a(\Omega) \). For the second inequality, we introduce a function \( w \) such that \( Lw = u - u^{h,h} \). Then, it follows that

\[
\| u - u^{h,h} \|_{L^2(\Omega)}^2 = \| u - u^{h,h} - u^{h,h} \|_{L^2(\Omega)}^2 = \langle u - u^{h,h}, w \rangle_a.
\]

(10)

Since \( u - u^{h,h} \) is orthogonal to every \( \psi_i^{h,h} \) under the inner product \( \langle \cdot, \cdot \rangle_a \) by Proposition 6, we have

\[
\langle u - u^{h,h}, w \rangle_a = \langle u - u^{h,h}, w - \sum_{i \in I} [w, \phi_i^{h,h}] \psi_i^{h,h} \rangle_a \leq \| u - u^{h,h} \|_{H^1_a(\Omega)} \| w - \sum_{i \in I} [w, \phi_i^{h,h}] \psi_i^{h,h} \|_{H^1_a(\Omega)}.
\]

(11)

Now, we estimate the second term in the above right-hand side. We can write \( u^{h,h} = \sum_{i \in I} [w, \phi_i^{h,h}] \psi_i^{h,h} \). From the orthogonality of recovery (Proposition 6), we get

\[
\| w - u^{h,h} \|_{H^1_a(\Omega)} = \min_{\{c_i\}_{i \in I}} \| w - \sum_{i \in I} c_i \psi_i^{h,h} \|_{H^1_a(\Omega)}.
\]

(12)

Therefore, choosing specific \( c_i \) yields an upper bound on this term. For ease of notation we write \( v = u - u^{h,h} \), and here we choose

\[
c_i = \int_{\omega_i^h} v, \quad i \in I.
\]
For this choice, let $w_0 = \sum_{i \in I} c_i \mathcal{L}^{-\frac{1}{2}} \phi_i^{h,H}$, then we get
\[
\|w - w_0\|_{H^1(\Omega)}^2 = \int_\Omega (w - w_0) \mathcal{L}(w - w_0)
= \int_\Omega (w - w_0)(v - \sum_{i \in I} c_i \phi_i^{h,H})
= \sum_{i \in I} \int_{\omega_i^H} (w - w_0)(v - c_i \phi_i^{h,H})
= \sum_{i \in I} \int_{\omega_i^H} \left( w - w_0 - \int_{\omega_i^H} (w - w_0) \phi_i^{h,H} \right) v
\]  
(13)

where in the last equality we have substituted the formula of $c_i$ into the equation. Then, invoking the subsampled Poincaré inequality (recall that $\phi_i^{h,H}$ has unit $L^1$ norm), we get
\[
\|w - w_0\|_{H^1(\Omega)}^2 \leq \sum_{i \in I} C(d) H \rho_{2,a}(\frac{H}{h}) \|D(w - w_0)\|_{L^2(\omega_i^H)} \|v\|_{L^2(\omega_i^H)}
\leq \frac{1}{\sqrt{a_{\min}}} C(d) H \rho_{2,a}(\frac{H}{h}) \|w - w_0\|_{H^1(\Omega)} \|v\|_{L^2(\Omega)} .
\]

Finally, by using (12) and the above estimate, it yields that
\[
\|w - u^{h,H}\|_{H^1(\Omega)} \leq \|w - w_0\|_{H^1(\Omega)} \leq C(d) \frac{1}{\sqrt{a_{\min}}} H \rho_{2,a}(\frac{H}{h}) \|v\|_{L^2(\Omega)} .
\]  
(14)

Further, we obtain by using (11) that
\[
\langle u - u^{h,H}, w \rangle_a \leq \frac{1}{\sqrt{a_{\min}}} C(d) H \rho_{2,a}(\frac{H}{h}) \|v\|_{H^1(\Omega)} \|v\|_{L^2(\Omega)} .
\]

Combining the above estimate with (10), we have
\[
\|u - u^{h,H}\|_{L^2(\Omega)} \leq \frac{1}{\sqrt{a_{\min}}} C(d) H \rho_{2,a}(\frac{H}{h}) \|u - u^{h,H}\|_{H^1(\Omega)}
\leq \frac{1}{\sqrt{a_{\min}}} C(d) H \rho_{2,a}(\frac{H}{h}) \|u\|_{H^1(\Omega)} .
\]  
(15)

Thus, we complete the proof for the first part.

For the case $\mathcal{L}u \in L^2(\Omega)$, we follow the same strategy as outlined in (12), (13) and (14) (apply all the operations on $w$ to the function $u$ and note that $\mathcal{L}v = w$ in (14)), which implies
\[
\|u - u^{h,H}\|_{H^1(\Omega)} \leq \frac{1}{\sqrt{a_{\min}}} C(d) H \rho_{2,a}(\frac{H}{h}) \|\mathcal{L}u\|_{L^2(\Omega)} .
\]

So we have obtained the improved estimate in the energy norm. To get the improved $L^2$ estimate, we apply the argument in (15), which leads to
\[
\|u - u^{h,H}\|_{L^2(\Omega)} \leq \frac{1}{\sqrt{a_{\min}}} C(d) H \rho_{2,a}(\frac{H}{h}) \|u - u^{h,H}\|_{H^1(\Omega)}
\leq \frac{1}{a_{\min}} C(d)^2 H^2 \rho_{2,a}(\frac{H}{h})^2 \|\mathcal{L}u\|_{L^2(\Omega)} .
\]

The proof is completed.
Let us discuss the implication of Theorem 3.1. It shows that under the assumption \( \|u\|_{H^1(\Omega)} \leq M \), the recovery using piecewise constant functions and using the improved basis functions achieve the same \( L^2 \)-norm accuracy; they are both of order \( O(H) \), if the ratio \( H/h \) is fixed as we refine \( H \). Using the improved basis functions yields a bounded error in the energy norm, i.e., the recovery is stable with respect to the energy norm, as a consequence of Proposition 6; this property does not hold for the piecewise constant recovery.

Furthermore, when we know additional information that \( \|Lu\|_{L^2(\Omega)} \) is finite, the accuracy of the recovery using the multiscale basis functions is improved, from \( O(1) \) to \( O(H) \) in the energy norm, and \( O(H^2) \) to \( O(H^4) \) in the \( L^2 \) norm. This phenomenon implies the importance of adapting the regularity of the basis functions to the regularity of the ground truth.

In addition, we provide several remarks below:

1. Despite the desired property of the improved basis function, its construction requires more computational efforts. The optimization problem is on the global domain \( \Omega \). In practical computation, one needs to localize the domain. This difficulty is addressed by observing that \( \psi_i^{h,H} \) exhibits exponential decay in the energy norm \([16, 21]\), with respect to the distance from the center of the corresponding measurement function \( \phi_i^{h,H} \). Thus, the computation can be localized by replacing the global domain \( \Omega \) in the constraint set for \( \psi \in H^1_0(\Omega) \) of (9) by some localized oversampling domain around \( \omega_i^H \). Discussions on this issue will be included in our companion paper [6] for the computation of multiscale PDEs.

2. The results in this section also apply to the subsampled measurements with the sliced data type. As we see, the main technique used in the proof is the subsampled Poincaré inequality. By Proposition 3, the inequality holds for the sliced data case.

3. It is possible to obtain basis functions with even higher regularity. We refer to [23, 21, 22, 12]; they mainly focus on the case \( h = 0 \) or \( h = H \). The adaptation to the setting \( 0 < h < H \) will be natural.

Overall, given the subsampled data, it is important to use appropriate basis functions for the recovery. The generalization to higher-order differential operators or PDEs may need the tool of “subsampled” Bramble-Hilbert lemma with an optimal rate on the small scale parameter \( h \).

4. **Degeneracy and weighted estimate.** In the last two sections, we have used the subsampled data to build a recovery of \( u \), using piecewise constants or improved basis functions, respectively. From the error estimate, we observed that when \( d \geq p \), the error blows up when \( h \) goes to 0. As we mentioned earlier, this phenomenon is not avoidable in general, if we only know that \( u \) belongs to \( W^{1,p}(\Omega) \). Pointwise evaluations are not stable for functions in this space if \( d \geq p \).

In practice, we often encounter recovery problems in a high dimension. It is natural to ask whether this degeneracy issue can be fixed by imposing more structures on \( u \). There has been some work in which \( u \) is assumed to be in \( W^{k,2}(\Omega) \) for some \( k > 1 [29] \); this assumption ensures the continuity of the function. Alternatively, one can increase \( p \), and when \( p > d \), the degeneracy issue disappears; see [2, 27, 13, 4].

In this section, we consider the approach of imposing a singular weight in the gradient norm to tackle the degeneracy issue, motivated by the works [26, 5].
study a weighted Poincaré inequality as a tool to analyze the recovery error for functions that belong to a weighted space.

4.1. A weighted Poincaré inequality. We consider a general $p$ that may not equal 2, and we assume $d \geq p$; thus, the space $W^{1,p}(Ω)$ does not embed into the functional space consisting of continuous functions. We start with definitions on the weighted norms and domains.

4.1.1. Norms and Domains. For a weight function $w > 0$, the weighted norm $\| \cdot \|_{L^p_w(Ω)}$ is defined by

$$\|u\|_{L^p_w(Ω)} := \left( \int_Ω w(x)|u(x)|^p \, dx \right)^{1/p}.$$  

The distance of $x$ to a set $D$ is denoted by $d(x,D)$, and the distance between two sets $A$ and $B$ in Euclidean space is denoted by $d(A,B)$. The domains $D, Ω$ under consideration satisfy the following assumption.

Assumption 4.1. There exist positive constants $C_1(d,p)$ and $C_2(d,p)$, such that for the domain $M = Ω$ or $D$, it holds

$$C_1(d,p) d \text{diam}(M)^d \leq \mu_d(M) \leq C_2(d,p) d \text{diam}(M)^d.$$  

The assumption simply says that the domain cannot deviate too far from a ball. The diameter is a good measure of its shape.

4.1.2. The Weighted Inequality. In this subsection, we present the weighted inequalities in Theorems 4.2 and 4.3; their proofs can be found in Subsections 6.5 and 6.6. The proof is an application of Theorem 2.2; here the difference between these two theorems and Theorem 2.4 is that we characterize the function $\lambda(\frac{x-Ω}{h}) \cap Ω$ in Assumption 2.3 in a more refined way than the uniform bound used in Theorem 2.4.

We use $\max\{a,b\}$ to represent the maximum of the real numbers $a$ and $b$.

**Theorem 4.2.** Let $D \subset Ω$ satisfy Assumptions 2.1 and 4.1, with $\mu_d(Ω) = H^d$ and $\mu_d(D) = h^d$. For every $u \in W^{1,1}(Ω)$, the following inequality holds:

$$\|u - \frac{1}{h^d} \int_D u\|_{L^1(Ω)} \leq C(d,p) H \|Du\|_{L^1_w(Ω)},$$

where the weight function is chosen to be

$$w(x) = \left( \frac{H}{\max\{h, d(x,D)\}} \right)^{d-1},$$

and $C(d,p)$ is a constant that depends on $d$ and $p$ only.

The result in Theorem 4.2 is a little stronger than Proposition 1 for $p = 1$. We can easily see this using the fact that $w(x) \leq \left( \frac{H}{h} \right)^{d-1} = \rho_{1,d}(H/h)$ for any $x \in Ω$. From this perspective, the weighted inequality uses more refined spatial information on the gradient norm, compared to the previous subsampled Poincaré inequality.

The weighted inequality for the $p > 1$ case is stated below.

**Theorem 4.3.** Let $D \subset Ω$ satisfy Assumptions 2.1 and 4.1, with $\mu_d(Ω) = H^d$ and $\mu_d(D) = h^d$. For every $u \in W^{1,p}(Ω)$ with $p > 1$, the following inequality holds true

$$\|u - \frac{1}{h^d} \int_D u\|_{L^p(Ω)} \leq C(d,p) H \|Du\|_{L^p_w(Ω)},$$

(16)
if the weight function satisfies the condition
\[ \int_{\Omega} \left( \frac{H}{\max\{h, d(x, D)\}} \right)^{\frac{d(d-1)}{p-1}} w(x)^{-\frac{1}{p-1}} \, dx \leq C_w(d, p) H^d, \quad (17) \]
where \( C(d, p) \) and \( C_w(d, p) \) are constants that depend on \( d \) and \( p \) only.

The above theorem contains a general requirement on the weight function \( w \). We will discuss the choices in detail in the next subsection.

4.1.3. Examples of The Weights. In this subsection, we present some examples that satisfy the condition (17). We assume 0 \( \in \Omega \); otherwise, we can shift the domain.

We begin with weight functions of a polynomial profile in Example 1.

**Example 1.** The weight function
\[ w(x) = \left( \frac{H}{\max\{h, d(x, D)\}} \right)^{d-p+\beta} \]
for any \( \beta > 0 \) satisfies the condition in Theorem 4.3.

**Proof.** We assume \( d - \frac{\beta}{p-1} > 0 \) first. Direct calculation leads to
\[
\left( \frac{H}{\max\{h, d(x, D)\}} \right)^{\frac{d(d-1)}{p-1}} w(x)^{-\frac{1}{p-1}} = \left( \frac{H}{\max\{h, d(x, D)\}} \right)^{d-\frac{\beta}{p-1}} \leq C(d, p) \left( \frac{H}{|x|} \right)^{d-\frac{\beta}{p-1}},
\]
where we have used the fact that \( |x| \leq C(d, p) \max\{h, d(x, D)\} \). We can prove this fact as follows. Assumption 4.1 implies that there is a constant \( C(d, p) \) such that \( d(x, D) \geq |x| - C(d, p)h \) since the diameter of \( D \) is bounded by a factor of \( h \) and 0 \( \in \Omega \). Then, it follows that
\[ \max\{h, d(x, D)\} \geq \frac{C(d, p)h + d(x, D)}{C(d, p) + 1} \geq \frac{1}{C(d, p) + 1} |x|, \quad (18) \]
where we have used the fact that the maximum of two numbers is larger than convex combination of them. Note that we use \( C(d, p) \) to represent a generic constant dependent on \( d, p \), and its value can vary from place to place.

When \( \beta > 0 \), \( x \to |x|^{-d+\frac{\beta}{p-1}} \) is integrable around the origin in \( d \) dimensional space. Thus,
\[ \int_{\Omega} \left( \frac{H}{|x|} \right)^{d-\frac{\beta}{p-1}} \, dx \leq \int_{B^d(0,C(d,p)H)} \left( \frac{H}{|x|} \right)^{d-\frac{\beta}{p-1}} \, dx \leq C(d, p) \beta H^d, \]
where \( C(d, p) \) is a constant that depends on \( d, p \), and can vary its value from place to place. The first inequality is by Assumption 4.1, and the second inequality is by direct integration.

If \( d \leq \frac{\beta}{p-1} \), we have the relation: \( \max\{h, d(x, D)\} \leq \max\{h, |x|\} \), which implies
\[
\int_{\Omega} \left( \frac{H}{\max\{h, d(x, D)\}} \right)^{d-\frac{\beta}{p-1}} \, dx \leq \int_{B^d(0,h)} \left( \frac{h}{H} \right)^{\frac{\beta}{p-1}-d} \, dx + \int_{\Omega} \left( \frac{|x|}{H} \right)^{\frac{\beta}{p-1}-d} \, dx \\
\leq C(d, p, \beta) H^d,
\]
for some constant \( C(d, p, \beta) \) that depends on \( d, p \) and \( \beta \) only. \( \square \)
When $\beta = 0$ in the above example, we can also supplement some logarithmic correction to ensure the integrability condition; see Example 2.

**Example 2.** The weight function

$$w(x) = \left( \frac{H}{\max\{h, d(x, D)\}} \right)^{d-p} \left( \log \left( \frac{1}{\max\{h, d(x, D)\}} \right) + 1 \right)^{\gamma} \left( \log \left( \frac{1}{H} \right) + 1 \right)^{\gamma-p-1}$$

for $\gamma > p - 1$ satisfies the condition in Theorem 4.3.

**Proof.** Similarly, we get

$$\left( \frac{H}{\max\{h, d(x, D)\}} \right)^{\frac{d(d-1)}{p-1}} w(x)^{\frac{1}{p-1}}$$

$$= H^d \left( \frac{1}{\max\{h, d(x, D)\}} \right)^d \left( \log \left( \frac{1}{\max\{h, d(x, D)\}} \right) + 1 \right)^{-\frac{d}{p-1}} \left( \log \left( \frac{1}{H} \right) + 1 \right)^{1-\frac{d}{p-1}}$$

$$\leq C(d, p) H^d \left( \frac{1}{|x|} \right)^d \left( \log \left( \frac{1}{|x|} \right) + 1 \right)^{-\frac{d}{p-1}} \left( \log \left( \frac{1}{H} \right) + 1 \right)^{1-\frac{d}{p-1}}.$$  

The proof is completed by noticing the fact that in $d$ dimension, the function $x \to |x|^{-d} \left( \log \left( \frac{1}{|x|} \right) + 1 \right)^{-\frac{d}{p-1}}$ is integrable around the origin if $\gamma > p - 1$. 

Similar to the discussion after Theorem 4.2, we can compare these weighted inequalities with the subsampled Poincaré inequality before, in the case $d \geq p$. For the weight function in Example 1, we can simply bound $w(x) \leq (H/h)^{d-p+\beta}$, and thus the weighted inequality leads to

$$\|u - \frac{1}{H^d} \int_D u\|_{L^p(\Omega)} \leq C(d, p) H \left( \frac{H}{h} \right)^\frac{d-p}{\beta} \left( \frac{H}{h} \right)^\frac{\beta}{p} \|Du\|_{L^p(\Omega)}.$$

This is weaker than the subsampled Poincaré inequality up to a polynomial term of $H/h$, because $\beta > 0$. In Example 2, we bound $w(x) \leq (H/h)^{d-p}(\log(1/h) + 1)^\gamma/(\log(1/H) + 1)^{\gamma-p-1}$, and it leads to the rate

$$H^{-\frac{d-p}{\beta}} \left( \log \left( \frac{1}{h} \right) + 1 \right)^{\frac{\beta}{p}}$$

on the small scale parameter $h$, for $\gamma > p - 1$. Compared to the rate $\rho_{p,d}(H/h)$ in Proposition 1, the result obtained by Example 2 is a little weaker up to a logarithmic term of $H/h$, but it is stronger than Example 1.

Thus, in terms of deriving the previous subsampled Poincaré inequality, the weighted inequality here is not optimal for $p > 1$. We will discuss more the optimality of the inequality in the next subsection, regarding the zero-limit of $h$.

**4.1.4. Small Limit of Parameter $h$.** Recall our motivation for considering the weighted inequality is to tackle the small $h$ issue. The inequality in the last subsection is non-asymptotic in $h$, i.e., it holds when $h$ is a finite number. In this subsection, we take $h$ to 0 and see what happens for this Poincaré inequality.

Let us consider $p > 1$, and the weight function is given by Example 1. When $h \to 0$, assume $0 \in \Omega$ and $D$ converges to the single point 0, then the weight function converges to $w(x) = H^{d-p+\beta}|x|^{-(d-p+\beta)}$. The right-hand side of the inequality (16) converges to

$$C(d, p) H^{\frac{d-p}{\beta}} \left( \int_{\Omega} |x|^{-(d-p+\beta)} |Du(x)|^p \right)^{\frac{1}{p}}.$$
This also holds for the second term in the bracket of equation (20). Thus, we get

**Proposition 7.** Let $0 \in \Omega \subset \mathbb{R}^d$ satisfies Assumption 4.1, and $d \geq p > 1$. For a function $u \in W^{1,p}(\Omega)$, if

$$\int_{\Omega} |x|^{-(d-p+\beta)} |Du(x)|^p < \infty$$

for some $\beta > 0$, then we can define

$$u(0) := \lim_{h \to 0} \frac{1}{\mu_d(B^d(0,h))} \int_{B^d(0,h)} u.$$

Thus, the pointwise value of $u$ at $x = 0$ makes sense, and we have the weighted inequality for $h = 0$:

$$\|u - u(0)\|_{L^p(\Omega)} \leq C(d,p)H\|Du\|_{L^p(\Omega)},$$

with the weight function given by $w(x) = (H/|x|)^{d-p+\beta}$.

**Proof.** Since $0 \in \Omega$ is an open domain, there exists $h_0 > 0$ such that for all $0 < h < h_0$, $B(x,h) \subset \Omega$. For any $0 < h_1 < h_k < h_0$, we have

$$\left| \frac{1}{\mu_d(B^d(0,h_1))} \int_{B^d(0,h_1)} u - \frac{1}{\mu_d(B^d(0,h_k))} \int_{B^d(0,h_k)} u \right| \leq C(d,p)h_k^{-\beta} \left( \|u - u(0)\|_{L^p(\Omega)} \right)$$

by the triangle inequality and volume calculation. For the first term in the bracket above, the weighted inequality in Theorem 4.3 and Example 1 implies (substitute $\Omega = B^d(0,h_1)$ and $D = B^d(0,h_k)$ here)

$$\|u - \frac{1}{\mu_d(B^d(0,h_1))} \int_{B^d(0,h_1)} u\|_{L^p(B^d(0,h_k))} \leq C(d,p)h_k^{d\beta} \left( \int_{B^d(0,h_k)} |x|^{-(d-p+\beta)} |Du(x)|^p \right)^{\frac{1}{p}}.$$

This also holds for the second term in the bracket of equation (20). Thus, we get

$$\left| \frac{1}{\mu_d(B^d(0,h_1))} \int_{B^d(0,h_1)} u - \frac{1}{\mu_d(B^d(0,h_k))} \int_{B^d(0,h_k)} u \right| \leq C(d,p)h_k^{-\beta} \left( \int_{\Omega} |x|^{-(d-p+\beta)} |Du(x)|^p \right)^{\frac{1}{p}}.$$

By the convergence theorem for Cauchy’s series, we obtain

$$\lim_{h \to 0} \frac{1}{\mu_d(B^d(0,h))} \int_{B^d(0,h)} u.$$
exists and we define it to be the pointwise value $u(0)$. Taking $h \to 0$ in Theorem 4.3 with Example 1 leads to the weighted inequality

$$\|u - u(0)\|_{L^p(\Omega)} \leq C(d,p)H\|Du\|_{L^p_w(\Omega)},$$

with the weight function given by $w(x) = (H/|x|)^{d-p+\beta}$. The proof is completed.

We provide several remarks below:

1. For the weight function in Example 2, results similar to those stated in Proposition 7 hold by using the same strategy in the proof. These singular weight functions allow the pointwise value $u(0)$ to be well-defined.

2. If we set $\beta = 0$ in Example 1 or $\gamma = p-1$ in Example 2, then the corresponding weighted gradient norm being finite is not enough to guarantee a well-defined pointwise $u(0)$. More precisely, in Example 1, if $\beta = 0$, then the assumption on $u$ (taking $h \to 0$) is

$$\int_{\Omega} |x|^{-(d-p)}|Du(x)|^p < \infty.$$

For $p > 1$, the function $u(x) = \log \log(1/|x| + 1)$ satisfies this assumption, while $u(0) = \infty$. Thus, the pointwise value $u(0)$ is not a well-defined finite number, and the weighted Poincaré inequality for pointwise measurements does not hold.

For Example 2, when $\gamma = p-1$, the counterexample can be chosen as $u(x) = \log \log\log(1/|x| + 1)$. Therefore, the weight functions of Examples 1 and 2 are “optimal” in their family in the sense that a relaxed version cannot guarantee the function to have a well-defined pointwise value, and the corresponding Poincaré inequality for pointwise measurement does not hold.

One could also propose new weight functions by making $\gamma = p-1$ in Example 2 and then adding iterated logarithmic corrections. It is of future interest to see whether this procedure would lead to some sensible limit when we add more and more iterated logarithmic corrections.

4.2. Application: Non-degenerate recovery. In this subsection, we discuss the application of the weighted Poincaré inequality for non-degenerate recovery when $d \geq p$.

4.2.1. Domain and Decomposition. For simplicity, we consider the same domain as in the introduction: $\Omega = [0,1]^d = \bigcup_{i \in I} \omega_i^H$. The subsampled domain $\omega_i^{h,H} \subset \omega_i^H$; see Figure 1. We denote $\Omega^{h,H} := \bigcup_{i \in I} \omega_i^{h,H}$ which is the region that the subsampled data depend on. The recovery problem is to recover function $u$ after seeing the data $[u, \phi_i^{h,H}]$ for every $i \in I$; the notations $[\cdot, \cdot]$ and $\phi_i^{h,H}$ are the same as those defined in Section 3.

For each local patch $\omega_i^H, i \in I$, its center is denoted by $x_i \in \omega_i^H$. We write $X^H = \bigcup_{i=1}^I \{x_i\}$. We assume there is a sequence of subsampled domain $\omega_i^{h,H}$ indexed by $h$, and for each $i \in I$, $\bigcap_{h > 0} \omega_i^{h,H} = \{x_i\}$. This assumption is natural when we want to study the degeneracy issue in approximation, i.e., eventually we will let the small scale parameter $h$ goes to zero; in the limit, the data we have becomes $\{u(x_i)\}_{i \in I}$.
4.2.2. Weight Function. We adopt the profile of weight function in Example 1. Let
\[ w^{h,H}(x) := \left( \frac{H}{\max\{h, d(x, \Omega^{h,H})\}} \right)^{d-p+\beta} \]
for some \( \beta > 0 \). When \( h \) approaches 0, it converges to
\[ w^{H}(x) = \left( \frac{H}{d(\Omega^{H})} \right)^{d-p+\beta}. \]

4.2.3. Piecewise Constant Recovery. Based on the data \( \{[u, \phi^{h,H}_{i}]\}_{i=1}^{l} \), we can estimate the error of the piecewise constant recovery using the weighted Poincaré inequality. In each local patch \( \omega^{H}_{i} \), we have the error bounded by
\[ C(d, p, \beta) H \left( \int_{\omega^{H}_{i}} w^{h,H}(x)|Du(x)|^p \, dx \right)^{\frac{1}{p}}, \]
according to Theorem 4.3 and Example 1. Here \( C(d, p, \beta) \) is a constant that depends on \( d, p, \beta \) only. Then, summing all the errors for \( i \in I \), we get the overall error in the domain \( \Omega \) upper bounded by
\[ C(d, p, \beta) H \left( \int_{\Omega} w^{H}(x)|Du(x)|^p \, dx \right)^{\frac{1}{p}}. \]
We can get a universal upper bound of the above term by letting \( h \to 0 \) due to the monotonicity:
\[ C(d, p, \beta) H \left( \int_{\Omega} w^{H}(x)|Du(x)|^p \, dx \right)^{\frac{1}{p}}. \]
Hence, if we have the assumption that \( \int_{\Omega} w^{H}(x)|Du(x)|^p \, dx < \infty \), then the error estimate would not degrade as \( h \) goes to 0; the upper bound can be independent of \( h \). The formula also tells us that acquiring data at these singular locations will be of the first importance if we aim to recover \( u \), because \( Du \) is small and \( u \) is nearly flat around these regions.

4.2.4. Improved Basis Functions. To construct the improved basis function for \( p = 2 \), we follow the same step in Section 3. We treat the weight function \( w^{h,H}(x) \in L^{\infty}(\Omega) \) as the role of \( a \) when \( h \) is finite. Define the basis function by:
\[ \psi^{h,H,w}_{i} = \arg\min_{\psi \in H^{1}_{0}(\Omega)} \int_{\Omega} w^{h,H}(x)|D\psi(x)|^2 \text{ s.t. } \int_{\omega^{H}_{i}} \psi \phi^{h,H}_{j} = \delta_{i,j} \text{ for } j \in I. \]

As before, the recovered solution is constructed by
\[ u^{h,H,w} = \sum_{i=1}^{l} [u, \phi^{h,H}_{i}] \psi^{h,H,w}_{i}. \]
We have the following error estimate of the recovery. It is non-asymptotic regarding \( h \).

**Theorem 4.4.** Under the assumption that \( u \in H^{1}_{0}(\Omega) \), we have the following error estimate:
\[ \int_{\Omega} w^{h,H}|D(u - u^{h,H,w})|^2 \leq \int_{\Omega} w^{h,H}|Du|^2, \]
\[ \int_{\Omega} |u - u^{h,H,w}|^2 \leq C(d) H^2 \int_{\Omega} w^{h,H}|Du|^2, \]
where \( C(d) \) is a constant that depends on \( d \) only.

Furthermore, under the assumption that \( f_h := \nabla \cdot (w^{h,H} \nabla u) \in L^2(\Omega) \), we have the improved energy estimate:

\[
\int_\Omega w^{h,H} |D(u - u^{h,H,w})|^2 \leq C(d) H^2 \| f_h \|_{L^2(\Omega)}^2,
\]

and the improved \( L^2(\Omega) \) estimate:

\[
\int_\Omega |u - u^{h,H,w}|^2 \leq C(d) H^4 \| f_h \|_{L^2(\Omega)}^2.
\]

The constant \( C(d) \) can vary from place to place.

**Proof.** Substituting \( a = w^{h,H} \) in Theorem 3.1 concludes the proof.

Let us discuss the implication of this theorem. If we have the regularity assumption on \( u \) that \( \int_\Omega w^H |Du|^2 < \infty \), then the \( L^2 \) error will be bounded by

\[
C(d) H \left( \int_\Omega w^H(x) |Du(x)|^2 \, dx \right)^{1/2}
\]

for any \( h > 0 \). Thus, under this regularity assumption, the estimate in Theorem 4.4 survives in the zero-limit of \( h \), while the estimate in Theorem 3.1 blows up. Therefore, the weighted inequality is needed to study the small \( h \) regime.

Furthermore, if we know additionally that \( \sup_{h>0} \| f_h \|_{L^2(\Omega)} < \infty \), then the error in the energy norm will be bounded by \( C(d) H \sup_{h>0} \| f_h \|_{L^2(\Omega)} \), while the \( L^2 \) error is bounded by \( C(d) H^2 \sup_{h>0} \| f_h \|_{L^2(\Omega)} \) for any \( h > 0 \). The rate is better than before, and no blow-up occurs in the small \( h \) limit. It is of future interest to look at in which practical scenario the assumption \( \sup_{h>0} \| f_h \|_{L^2(\Omega)} < \infty \) is possible to hold.

We remark that other weight functions such as Example 2 can also be used in this subsection; the results are similar. The key is the weighted Poincaré inequality holds and the pointwise value is well-defined in the small \( h \) limit.

5. **Concluding remarks.** In this paper, we have studied the subsampled Poincaré inequality as a tool for function approximation and recovery. The context of subsampled data introduces an additional scale parameter (which is \( h \)) into the problem. It is important to capture the dependence of the approximation accuracy on \( h \). For this purpose, we have developed some analytic tools that can be used to analyze the recovery error in the finite \( h \) and zero-limit regime.

In the finite \( h \) regime, we demonstrated the optimality of the subsampled Poincaré inequality concerning the parameter \( h \). The sliced data case was also investigated. We proved that the corresponding Poincaré inequality is optimal in the case \( d \neq p \) and nearly optimal up to a logarithmic term in the critical case \( d = p \). It is of future interest to improve the rate to the optimum in the critical case, and to generalize the results in the paper to function space beyond \( W^{1,p}(\Omega) \).

When \( d \geq p \), the error estimates obtained by the subsampled Poincaré inequality blows up as \( h \to 0 \); thus, it fails in the small \( h \) limit. To identify a sensible limit, we assumed the function \( u \) belongs to a weighted space, and developed a weighted Poincaré inequality to analyze the recovery error. The weighted estimates remain valid in the small \( h \) limit, leading to non-degenerate function recovery in the zero-limit regime.
We note that our discussion on the weighted Poincaré inequality connects to the discussion on the degeneracy issue in graph Laplacian based semi-supervised learning approaches [20], which are formulated as discrete function recovery problems. Adjusting the weights of the Laplacian to achieve desired recovery performance is essential in practice. Recently, the authors in [5] established the consistency of the properly weighted graph Laplacian approach. The weight function there has the same form as our Example 1. These Sobolev critical functions help regularize the process to obtain a non-degenerate recovery in the small data regime.

Another main topic in this paper is the choice of basis functions. The direct use of Poincaré’s inequality corresponds to piecewise constant basis functions, which achieve the same error rate as the Poincaré inequality indicates. Further, based on ideas from the spline approximation theory, we can improve the regularity of the basis function by solving some variational problems. These improved basis functions enhance recovery accuracy when the underlying function has better regularity.

As noted in the introduction, it is possible to use these basis functions for solving multiscale PDE problems, as in [21, 22]. We will discuss this topic in our companion numerical paper [6], regarding the tradeoff between the subsampled scale and exponential decay rate of the basis function, and the accuracy of the approximate solution.

6. Appendix.

6.1. Proof of Proposition 1.

Proof of Proposition 1. Let the measure \( \lambda \) in Theorem 2.2 be supported on \( D \) and uniform in \( D \). Then, \( \frac{1}{h^d} \int_D u = \int_{\Omega} u \, d\lambda \). Hence, we have

\[
\|u - \frac{1}{h^d} \int_D u\|_{L^p(\Omega)} \leq \text{diam}(\Omega) \left( \int_0^1 \alpha(t) \frac{1}{t^{\frac{d}{p}}} \, dt \right) \|Du\|_{L^p(\Omega)},
\]

where \( \alpha(t) \) is an upper bound on \( \lambda(\frac{z-t\Omega}{1-t} \cap \Omega) \). A trivial bound is \( \alpha(t) \leq 1 \). On the other hand, since \( \lambda \) is supported on \( D \), we have

\[
\lambda\left(\frac{z-t\Omega}{1-t} \cap \Omega\right) = \lambda\left(\frac{z-t\Omega}{1-t} \cap \Omega\right) \leq \frac{1}{h^d} \mu_d\left(\frac{z-t\Omega}{1-t}\right) \leq H^d h^d \left(\frac{t}{1-t}\right)^d,
\]

where we have used the fact that the density of \( \lambda \) on \( D \) is \( \frac{1}{h^d} \). Thus, we choose

\[
\alpha(t) = \min\left\{1, \frac{H^d}{h^d} \left(\frac{t}{1-t}\right)^d\right\} = \frac{H^d}{h^d} \left(\frac{t}{1-t}\right)^d \cdot \chi_{[0, \frac{h}{p\pi}]}(t) + 1 \cdot \chi_{[\frac{h}{p\pi}, 1]}(t).
\]

We then calculate the integral:

\[
\int_0^1 \frac{\alpha(t)^{\frac{d}{p}}}{t^{\frac{d}{p}}} \, dt = \left(\frac{H}{h}\right)^d \int_0^{\frac{H}{h}} \frac{1}{(1-t)^{\frac{d}{p}}} \, dt + \int_{\frac{h}{p\pi}}^1 \frac{1}{x^{\frac{d}{p}}} \, dx.
\]

When \( d < p \), the integral in (21) becomes

\[
\frac{p}{p-d} \left(\frac{H}{h}\right)^\frac{d}{p} (1 - (\frac{H}{H+h})^{1-\frac{d}{p}}) + 1 - (\frac{h}{H+h})^{1-\frac{d}{p}}.
\]

Since \(-1 < \frac{d}{p} - 1 < 0\), by Bernoulli’s inequality, we have

\[
(\frac{H}{h})^{\frac{d}{p}} (1 - (\frac{H}{H+h})^{1-\frac{d}{p}}) = (\frac{H}{h})^{\frac{d}{p}} (1 - (\frac{h}{H})^{\frac{d}{p}-1}) \leq (\frac{H}{h})^{\frac{d}{p}} \frac{h}{H} (1 - \frac{1}{p}) \leq 1 - \frac{d}{p}.
\]
where we have used the fact \((\frac{H}{h})^{\frac{p}{d}} = \left(\frac{h}{H}\right)^{1-\frac{p}{d}} \leq 1\). Thus, we have the quantity in (22) bounded by

\[
\frac{p}{p-d}(1 - \frac{d}{p} + 1) = \frac{2p-d}{p-d} \leq C(d,p).
\]

When \(d = p\), the integral in (21) is

\[
\frac{H}{h} \ln(1 + \frac{h}{H}) + \ln(1 + \frac{H}{h}) \leq 1 + \ln(1 + \frac{H}{h}) \leq C \ln(1 + \frac{H}{h}).
\]

(23)

When \(d > p\), the integral in (21) becomes

\[
\frac{p}{d-p} \left( \left(\frac{H}{h}\right)^{\frac{p}{d}} (1 + \frac{h}{H})^{\frac{d-p}{d}} - 1 \right) + (1 + \frac{H}{h})^{\frac{d-p}{d}} - 1 \right) \leq C(d,p)\left(\frac{H}{h}\right)^{\frac{d-p}{d}}.
\]

(24)

The proof is completed. \(\Box\)

6.2. Proof of Proposition 2.

Proof of Proposition 2. We construct the sequence \(u_h\) explicitly. For \(d = p\), we take

\[
u_h(x) = \frac{\max \{0, \ln(1 + \frac{|x|}{h}) - \ln 2\}}{\ln(1 + \frac{1}{h})}.
\]

Then \(u_h(x)\) equals 0 in \(D_h\). Thus, we have

\[
\|u_h - \frac{1}{\mu_d(D_h)} \int_{D_h}(x)\|_{L^p(\Omega)} = \int_{B^d(0,1) \backslash B^d(0,h)} u_h^p
\]

\[
= \mu_{d-1}(\mathbb{S}^d) \int_{h}^{1} \max \{0, \ln(1 + \frac{r}{h}) - \ln 2\}^p \frac{r^{d-1}}{\ln(1 + \frac{1}{h})} \, dr
\]

\[
\geq \mu_{d-1}(\mathbb{S}^d) \left(\frac{\ln(1 + \frac{1}{h})}{\ln(1 + \frac{1}{h})}\right)^p \int_{1/2}^{1} r^{d-1} \, dr
\]

\[
\geq C(d,p)
\]

for some \(C(d,p) > 0\) independent of \(h\); we have used the condition \(h \leq 1/2\) and the fact \(\lim_{h \to 0} \frac{\ln(1 + \frac{1}{h})}{\ln(1 + \frac{1}{h})} = 1\). Here we use \(\mathbb{S}^d\) to represent the \(d\) dimensional unit sphere. On the other hand, we obtain

\[
\|Du_h\|_{L^p(\Omega)} = \frac{1}{(\ln(1 + \frac{1}{h}))^p} \int_{B^d(0,1) \backslash B^d(0,h)} \frac{1}{(h + |x|)^p} \, dx
\]

\[
= \mu_{d-1}(\mathbb{S}^d) \frac{1}{(\ln(1 + \frac{1}{h}))^p} \int_{h}^{1} \frac{r^{d-1}}{(h + r)^p} \, dr
\]

\[
\leq C(d,p) \left(\frac{1}{(\ln(1 + \frac{1}{h}))^d}\right)
\]

for some \(C(d,p)\) dependent of \(d, p\). In the last step, we have used the inequality \(h + r \geq r\) and the fact that \(\lim_{h \to 0} \frac{\ln(1 + \frac{1}{h})}{\ln(1 + \frac{1}{h})} = 1\).

Hence, for this sequence \(u_h\), we get

\[
\frac{\|u_h - \frac{1}{\mu_d(D_h)} \int_{D_h}(x)\|_{L^p(\Omega)}}{\|Du_h\|_{L^p(\Omega)}} \geq C(d,p)(\ln(1 + \frac{1}{h}))^{\frac{d-p}{d}} = C(d,p)\rho_{p,d}(\frac{1}{h}).
\]

For \(d > p\), we construct

\[
u_h(x) = \min \left\{ \frac{\max \{|x| - h, 0\}}{h}, 1 \right\}.
\]
Then, \( u_h(x) \) vanishes in \( D_h \), and

\[
\|u_h - \frac{1}{\mu_d(D_h)} \int_{D_h} u_h \|_{L^p(\Omega)}^p = \int_{B^d(0,1) \setminus B^d(0,h)} u_h^p \geq \int_{B^d(0,1) \setminus B^d(0,1/2)} u_h^p = C(d,p),
\]

where \( C(d,p) \) is independent of \( h \). Here we have used the fact \( h \leq 1/4 \) and \( u_h = 1 \) when \( |x| \geq 1/2 \). In the meanwhile, we get

\[
\|Du_h\|_{L^p(\Omega)}^p = \int_{B^d(0,2h) \setminus B^d(0,h)} \frac{1}{h^p} \, dx = C(d,p)h^{d-p}.
\]

Hence, we conclude that

\[
\frac{\|u_h - \frac{1}{\mu_d(D_h)} \int_{D_h} u_h \|_{L^p(\Omega)}}{\|Du_h\|_{L^p(\Omega)}} \geq C(d,p)h^{p-d} = C(d,p)\rho_{d,p}(\frac{1}{h}).
\]

The proof is completed. \( \square \)

6.3. Proof of Proposition 3.

Proof of Proposition 3. Similar to the proof of Proposition 1, we first characterize \( \alpha(t) \), and then calculate the related integral. Since \( \lambda \) is supported on \( \Gamma \), we have

\[
\lambda\left(\frac{z - t\Omega}{1-t} \cap \Omega\right) = \lambda\left(\frac{z - t\Omega}{1-t} \cap \Gamma\right) \leq H^{d-1}h^{d-1}\left(\frac{t}{1-t}\right)^{d-1},
\]

where we have used the fact that the density of \( \lambda \) on the \( d-1 \) dimensional \( \Gamma \) is \( \frac{1}{n^{d-1}} \). Hence, we choose

\[
\alpha(t) = \min\{1, \frac{H^{d-1}}{h^{d-1}}\left(\frac{t}{1-t}\right)^{d-1}\} = \frac{H^{d-1}}{h^{d-1}}\left(\frac{t}{1-t}\right)^{d-1} \cdot \chi_{[0,\frac{h}{H+1}]}(t) + \chi_{[\frac{h}{H+1},1]}(t).
\]

The corresponding integral is

\[
\int_0^1 \alpha(t) \frac{1}{t^\frac{p}{d}} \, dt = \frac{H^{d-1}}{h^{d-1}} \int_0^{\frac{h}{H+1}} \frac{1}{t^\frac{p}{d-1}} \, dt + \int_{\frac{h}{H+1}}^1 \frac{1}{t^\frac{p}{d}} \, dt. \tag{25}
\]

For the first term in (25),

\[
\left(\frac{H}{h}\right)^{\frac{d-1}{d}} \int_0^{\frac{h}{H+1}} \frac{1}{t^\frac{p}{d-1}} \, dt \leq \left(\frac{H}{h}\right)^{\frac{d-1}{d}} \left(1 + \frac{h}{H}\right)^{\frac{d-1}{d}} \int_0^{\frac{h}{H+1}} \frac{1}{t^\frac{p}{d-1}} \, dt
\]

\[
= \frac{p}{p-1} \left(\frac{H}{h}\right)^{\frac{d-1}{d}} \left(1 + \frac{h}{H}\right)^{\frac{d-1}{d}} \left(1 + \frac{H}{h}\right)^{\frac{1}{d-1}}
\]

\[
= \frac{H^{\frac{d-1}{d}}(H+h)^{\frac{1}{d-1}}}{h^{\frac{d-1}{d}}} = (1 + \frac{h}{H})^{\frac{d-1}{d}} \left(1 + \frac{h}{H}\right)^{\frac{d-1}{d}}
\]

\[
\leq (2^{\frac{1}{d-1}} - 1)(\frac{H}{h})^{\frac{d-1}{d}}(2 + 2^{\frac{d-1}{d}}),
\]

where in the last step we have used the estimate

\[
(H+h)^{\frac{1}{d-1}} \leq H^{\frac{1}{d-1}} + (2H)^{\frac{1}{d-1}} \quad \text{and} \quad (1 + \frac{h}{H})^{\frac{d-1}{d}} \leq 1 + 2^{\frac{d-1}{d}}.
\]

This is due to \( 0 \leq h \leq H \) and the fact that, the value of an one dimensional non-negative monotone function will not be larger than the sum of its two endpoint values in an interval. Observe that the last term in the above calculation will be bounded by a constant \( C(d,p) \) if \( d \leq p \) and by \( C(d,p)(H/h)^{\frac{d-1}{d}} \) if \( d > p \). Moreover,
6.4. Proof of Proposition 4.

Proof of Proposition 4. The proof is the same as the proof of Proposition 2. The critical examples that achieve the lower bound are the same.

6.5. Proof of Theorem 4.2.

Proof of Theorem 4.2. Assumption 4.1 implies \( C_1 \text{diam}(\Omega) \leq H \leq C_2 \text{diam}(\Omega) \) and \( C_1 \text{diam}(D) \leq h \leq C_2 \text{diam}(D) \). We use the result in our Theorem 2.2 to get:

\[
\|u - \int_\Omega u \, d\lambda\|_{L^1(\Omega)} \leq \text{diam}(\Omega) \int_\Omega \left( \int_0^1 \frac{1}{t^d} \lambda(\frac{z-t\Omega}{1-t} \cap D) \, dt \right) |Du(z)| \, dz, \tag{26}
\]

where \( \lambda = \frac{1}{\mu_d} \mu_d \) in \( D \). Now, we characterize \( \lambda(\frac{z-t\Omega}{1-t} \cap D) \) in more details, rather than just using a uniform bound \( \alpha(t) \) as before. We study when the intersection \( z-t\Omega \cap D \) becomes empty, i.e. \( d(\frac{z-t\Omega}{1-t}, D) > 0 \). Without loss of generality we assume \( 0 \in D \), otherwise we can shift the domain to contain the origin. Then, \( 0 \in D \cap \frac{\Omega}{1-t} \).

If \( |z| \) is large then \( \frac{z-t\Omega}{1-t} \) will be separated from \( D \). A sufficient condition will be

\[
\frac{|z|}{1-t} > \text{diam}(\frac{t\Omega}{1-t}) + \text{diam}(D) \geq \frac{1}{C_2} \left( \frac{tH}{1-t} + h \right).
\]

This is equivalent to \( t \leq \frac{C_2|z| - h}{H - h} \). Thus we obtain

\[
t \leq \frac{C_2|z| - h}{H - h} \quad \Rightarrow \quad \lambda(\frac{z-t\Omega}{1-t} \cap D) = 0. \tag{27}
\]

We decompose the integral on the right-hand side of equation (26) into two parts (the integrand is abbreviated as \( I \)):

\[
\int_\Omega I \, dz = \int_{\{C_2|z| < 2h\} \cap \Omega} I \, dz + \int_{\{C_2|z| \geq 2h\} \cap \Omega} I \, dz.
\]

For the first part, we use the result in Corollary 1:

\[
\int_{\{C_2|z| < 2h\} \cap \Omega} I \, dz \leq C(d, p) \left( \frac{H}{H} \right)^{d-1} \int_{\{C_2|z| < 2h\} \cap \Omega} |Du(z)| \, dz
\]

\[
\leq C(d, p) \int_{\{C_2|z| < 2h\} \cap \Omega} \left( \frac{H}{\max\{h, |z|\}} \right)^{d-1} |Du(z)| \, dz \tag{28}
\]

where the last line is due to \( d(z, D) \leq |z| \).

For the second part, we have \( C_2|z| \geq 2h \). Due to equation (27), for \( z \in \{C_2|z| \geq 2h \} \cap \Omega \):
Proof of Theorem 4.3. By the triangle inequality, we get

\[ \int_0^1 \frac{1}{t} \mu_d(\frac{z - t \Omega}{1-t} \cap D) \, dt \leq \int_{z \geq h} \frac{1}{t} \, dt \]
\[ \leq \frac{1}{d-1} \left( \frac{|C_2| - h}{H - h} \right)^{1-d-1} \]
\[ \leq C(d, p) \left( \frac{H}{|z|} \right)^{d-1} \leq C(d, p) w(z), \]

where the last two lines are due to the relation \( 0 \leq h \leq \frac{C_2}{2} |z| \) and \( d(z, D) \leq |z| \).

For \( z \in \{ C_2 |z| \geq 2h \} \cap \Omega \) and also \( z \in \{ C_2 |z| > H \} \), the integral vanishes due to equation (27). Combining all these together, we arrive at

\[ \|u - \frac{1}{H^d} \int_D u\|_{L^p(\Omega)} \leq C(d, p) H \|Du\|_{L^p(\Omega)}. \]

This completes the proof. \( \square \)

6.6. Proof of Theorem 4.3.

Proof of Theorem 4.3. By the triangle inequality, we get

\[ \|u - \frac{1}{H^d} \int_D u\|_{L^p(\Omega)} \leq \|u - \frac{1}{H^d} \int_\Omega u\|_{L^p(\Omega)} + H^{\frac{d}{p}} \int_\Omega \frac{1}{H^d} \int_D |u| \]
\[ \leq C(d, p) H \|Du\|_{L^p(\Omega)} + H^{\frac{d}{p} - d} \int_\Omega \frac{1}{H^d} |u(x) - u(y)| \, dx \, dy, \]

where we have used the standard Poincaré inequality for the first part. For the second part, due to the proof in Theorem 2.2 and Theorem 4.2, we have

\[ H^{\frac{d}{p} - d} \int_\Omega \frac{1}{H^d} |u(x) - u(y)| \, dx \, dy \]
\[ \leq C(d, p) H^{\frac{d}{p} - d + 1} \int_\Omega \left( \frac{H}{\max\{h, d(z, D)\}} \right)^{d-1} |Du(z)| \, dz. \]

Using the Hölder inequality, we get

\[ \int_\Omega \left( \frac{H}{\max\{h, d(z, D)\}} \right)^{d-1} |Du(z)| \, dz \]
\[ = \int_\Omega \left( \frac{H}{\max\{h, d(z, D)\}} \right)^{d-1} w(z)^{-\frac{1}{p}} \cdot w(z)^{\frac{1}{p}} |Du(z)| \, dz \]
\[ \leq \left( \int_\Omega \left( \frac{H}{\max\{h, d(z, D)\}} \right)^{\frac{p(d-1)}{p-1}} w(z)^{-\frac{1}{p-1}} \, dz \right)^{\frac{p-1}{p}} \|Du\|_{L^p(\Omega)} \]
\[ \leq C w^{\frac{1}{p} - \frac{1}{p}} H^{d - \frac{d}{p}} \|Du\|_{L^p(\Omega)}. \]

Plugging this into equation (30) gives

\[ \|u - \frac{1}{H^d} \int_D u\|_{L^p(\Omega)} \leq C(d, p) H \|Du\|_{L^p(\Omega)} + C w^{\frac{1}{p} - \frac{1}{p}} C(d, p) H \|Du\|_{L^p(\Omega)} \]
\[ \leq C(d, p) H \|Du\|_{L^p(\Omega)} \]

where \( C(d, p) \) represents a generic constant that depends on \( d \) and \( p \) only. \( \square \)
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