

On a functional equation with a symmetric component

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Dedicated to Professor Zoltán Daróczy on the occasion of his seventieth birthday

Abstract. Let $I \subset \mathbb{R}$ be a nonvoid open interval and $r \neq 0, 1$, $q \in (0, 1)$, such that $r \neq q$, $r \neq \frac{1}{2}$ and $q \neq \frac{1}{2}$. In this paper we give all the functions $f, g : I \rightarrow \mathbb{R}_+$ such that

$$f\left(\frac{x+y}{2}\right)[r(1-q)g(y) - (1-r)qg(x)] = \frac{r-q}{1-2q}[(1-q)f(x)g(y) - qf(y)g(x)]$$

for all $x, y \in I$.

1. Introduction

Let $J \subset \mathbb{R}$ be a nonvoid open interval and denote the class of continuous and strictly monotone real valued functions defined on the interval J by $\mathcal{CM}(J)$. A function $M : J^2 \rightarrow J$ is called a *weighted quasi-arithmetic mean* on J if there exist $0 < p < 1$ and $\varphi \in \mathcal{CM}(J)$ such that

$$M(x, y) = \varphi^{-1}(p\varphi(x) + (1-p)\varphi(y)) =: A_\varphi(x, y; p).$$

for all $x, y \in J$. The number p is said to be the *weight* and the function φ is called the *generating function* of the weighted quasi-arithmetic mean M .

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Now we can formulate the general problem as follows: determine all $M, N : J^2 \rightarrow J$ weighted quasi-arithmetic means and the constants $\mu \neq 0, 1$ and $r \neq 0, 1$, such that

$$\mu M(u, v) + (1 - \mu)N(u, v) = ru + (1 - r)v$$

holds for all $u, v \in J$. In detail this equation means the following: determine all the functions $\varphi, \psi \in \mathcal{CM}(J)$ and the constants $r \neq 0, 1$, $(p, q) \in (0, 1)^2$, $\mu \neq 0, 1$ such that

$$\mu\varphi^{-1}(p\varphi(u) + (1 - p)\varphi(v)) + (1 - \mu)\psi^{-1}(q\psi(u) + (1 - q)\psi(v)) = ru + (1 - r)v$$

holds for all $u, v \in J$.

If we suppose that $\varphi, \psi \in \mathcal{CM}(J)$ are differentiable on J and $\varphi'(u) > 0$, $\psi'(u) > 0$ for all $u \in J$, then with the notations $f := \varphi' \circ \varphi^{-1}$, $g := \psi' \circ \varphi^{-1}$, $I := \varphi(J)$ for the unknown functions $f, g : I \rightarrow \mathbb{R}_+$ and $\varphi(u) = x$ and $\varphi(v) = y$ ($x, y \in I$), from the above equation we have

$$\begin{aligned} f(px + (1 - p)y)[r(1 - q)g(y) - (1 - r)qg(x)] \\ = \mu[p(1 - q)f(x)g(y) - (1 - p)qf(y)g(x)] \end{aligned} \quad (1)$$

for all $x, y \in I$. The functional equation (1) depends on the parameters $r \neq 0, 1$, $(p, q) \in (0, 1)^2$ and $\mu \neq 0, 1$ for which, if $x = y$ in (1), by $f(x) > 0$, $g(x) > 0$ we have

$$\mu(p - q) = r - q. \quad (2)$$

The functional equation (1) was studied in the following special cases:

- (i) $p = q = r = \mu = 1/2$, by J. MATKOWSKI [11], then by Z. DARÓCZY and Zs. PÁLES [5] under much weaker conditions.
- (ii) $p = q$, $(p, q, r) \in (0, 1)^3$ (then by (2) $r = q$) by Z. DARÓCZY and Zs. PÁLES in [6], [5].
- (iii) $\mu = r$, $(p, q, r) \in (0, 1)^3$ J. JARCZYK and J. MATKOWSKI in [8], and J. JARCZYK [7], P. BURAI [1].
- (iv) $\mu = r$ and $p = 1/2$, $q \neq 1/2$, $(q, r) \in (0, 1)^2$ by Z. DARÓCZY in [3] without any conditions.
- (v) $p = 1/2$, $q \neq 1/2$ and $q, r \in (0, 1)^2$, $r \neq q$, $r \neq 1/2$ and $\mu = \frac{2(r-q)}{1-2q}$ by Z. DARÓCZY and J. DASCĂL in [4].

In this paper we study the functional equation (1) in the case $p = 1/2$ and $p \neq q$. Hence, by (2) we have $r \neq q$ and $r \neq \frac{1}{2}$ and

$$\mu = \frac{r - q}{\frac{1}{2} - q} = 2 \cdot \frac{r - q}{1 - 2q}.$$

This means we have to determine all the functions $f, g : I \rightarrow \mathbb{R}_+$ ($I \subset \mathbb{R}$ nonvoid open interval) and the constants $r \neq 0, 1$, $q \in (0, 1)$, such that

$$\begin{aligned} f\left(\frac{x+y}{2}\right) [r(1-q)g(y) - (1-r)qg(x)] \\ = \frac{r-q}{1-2q} [(1-q)f(x)g(y) - qf(y)g(x)] \end{aligned} \quad (3)$$

holds for all $x, y \in I$.

2. Main result

Theorem 1. *Let $I \subset \mathbb{R}$ be a nonvoid open interval and $r \neq 0, 1$, $q \in (0, 1)$, such that $r \neq q$, $r \neq \frac{1}{2}$ and $q \neq \frac{1}{2}$. If the functions $f, g : I \rightarrow \mathbb{R}_+$ are solutions of the functional equation (3) then the following cases are possible:*

- (1) *If $r \neq \frac{q^2}{q^2+(1-q)^2}$ and $r \neq \frac{q}{2q-1}$ then there exist constants $a, b \in \mathbb{R}_+$ such that*

$$f(x) = a \quad \text{and} \quad g(x) = b \quad \text{for all } x \in I;$$

- (2) *If $r = \frac{q^2}{q^2+(1-q)^2}$ then there exists an additive function $A : \mathbb{R} \rightarrow \mathbb{R}$ and positive real numbers c_1, c_2 such that*

$$g(x) = c_1 e^{A(x)} \quad \text{and} \quad f(x) = c_2 e^{2A(x)} \quad \text{for all } x \in I;$$

- (3) *If $r = \frac{q}{2q-1}$ then there exist real numbers d_1, d_2, d_3 such that*

$$g(x) = \frac{1}{d_1 x + d_2} > 0 \quad \text{and} \quad f(x) = d_3 \frac{1}{d_1 x + d_2} > 0 \quad \text{for all } x, y \in I.$$

Conversely, the functions given in the above cases are solutions of equation (3).

To prove Theorem 1 we need the following lemmas.

Lemma 1. *Let $I \subset \mathbb{R}$ be a nonvoid open interval and $r \neq 0, 1$, $0 < q < 1$, $r \neq q$, $r, q \neq 1/2$. If the functions $f, g : I \rightarrow \mathbb{R}_+$ satisfy the functional equation (3) then*

$$f\left(\frac{x+y}{2}\right) [g(x) + g(y)] = [f(x)g(y) + f(y)g(x)] \quad (4)$$

holds for all $x, y \in I$.

Lemma 2. *Let $I \subset \mathbb{R}$ be a nonvoid open interval and $r \neq 0, 1$, $0 < q < 1$, $r \neq q$, $r, q \neq 1/2$. If the functions $f, g : I \rightarrow \mathbb{R}_+$ satisfy the functional equation (3) then*

$$\begin{aligned} f(x)g(y)\{q(1-q)(1-2r)g(y) - [r(1-2q) - q^2(1-2r)]g(x)\} \\ = f(y)g(x)\{q(1-q)(1-2r)g(x) - [r(1-2q) - q^2(1-2r)]g(y)\} \end{aligned} \quad (5)$$

holds for all $x, y \in I$.

These lemmas are proved in [4].

Proof of Theorem 1:

The proof of cases (1) and (2) is the same as the proof of Theorem 1 from [4].

In case (3), when $r = \frac{q}{2q-1}$, by Lemma 2 the equation (5) becomes

$$f(x)g(y)\frac{q(1-q)}{1-2q}[g(x) + g(y)] = f(y)g(x)\frac{q(1-q)}{1-2q}[g(x) + g(y)].$$

for all $x, y \in I$. Hence $f(x)g(y) = f(y)g(x)$, thus

$$f(x) = d_3g(x) \quad \text{for some } d_3 > 0 \quad \text{and for all } x \in I. \quad (6)$$

Replacing this form of f in (4) we have

$$g\left(\frac{x+y}{2}\right) = \frac{2}{\frac{1}{g(x)} + \frac{1}{g(y)}},$$

consequently, by [9], [10] there exist an additive function $B : \mathbb{R} \rightarrow \mathbb{R}$ and a real number d_2 such that $\frac{1}{g(x)} = B(x) + d_2 > 0$, thus $g(x) = \frac{1}{B(x)+d_2} > 0$ for all $x \in I$, that is, there exists $d_1 \in \mathbb{R}$ such that $B(x) = d_1x$ for all $x \in I$, thus $g(x) = \frac{1}{d_1x+d_2}$ for all $x \in I$. Finally, (6) completes the proof of case (3).

3. Application

Returning to the generalized problem we need the following definitions.

Definition 1. Let $\varphi, \psi \in \mathcal{CM}(J)$. If there exist $a \neq 0$ and b such that

$$\psi(x) = a\varphi(x) + b \quad \text{if } x \in J$$

then we say that φ is equivalent to ψ on J and denote it by $\varphi(x) \sim \psi(x)$ if $x \in J$ or in short $\varphi \sim \psi$ on J .

It is well-known that if $0 < p < 1$ and $\varphi, \psi \in \mathcal{CM}(J)$, then $A_\varphi(x, y; p) = A_\psi(x, y; p)$ for all $x, y \in J$ if and only if $\varphi \sim \psi$ on J .

We define the following sets:

$$T_+(J) := \{t \in \mathbb{R} \mid J + t \subset \mathbb{R}_+\}$$

$$T_-(J) := \{t \in \mathbb{R} \mid -J + t \subset \mathbb{R}_+\}.$$

With the help of these notations, set

$$\gamma_t^+(x) := \sqrt{x+t} \quad \text{if } t \in T_+(J) \quad (x \in J)$$

$$\gamma_t^-(x) := \sqrt{-x+t} \quad \text{if } t \in T_-(J) \quad (x \in J).$$

The general problem is as follows: determine all the functions $\varphi, \psi \in \mathcal{CM}(J)$ and the constants $r \neq 0, 1$, $(p, q) \in (0, 1)^2$, $\mu \neq 0, 1$ such that

$$\mu\varphi^{-1}(p\varphi(u) + (1-p)\varphi(v)) + (1-\mu)\psi^{-1}(q\psi(u) + (1-q)\psi(v)) = ru + (1-r)v$$

holds for all $u, v \in J$. If either p or q equals $1/2$, the following theorem gives the solutions of this equation. If (φ, ψ) is the solution of the above functional equation with $p = 1/2$, $q \neq 1/2$, then (ψ, φ) is the solution of the equation with $p \neq 1/2$, $q = 1/2$. So it is enough to state our theorem for the case $p = 1/2$, $q \neq 1/2$. In [4] the above equation (with $p = 1/2$) is solved for $0 < r < 1$, but here we take $r \neq 0, 1$ and we get further solutions, which solutions are also found by Z. DARÓCZY in [2] without the assumption of differentiability of the functions φ and ψ .

Theorem 2. *Let $J \subset \mathbb{R}$ be a nonvoid open interval and $r \neq 0, 1$, $0 < q < 1$, $r, q \neq \frac{1}{2}$, $r \neq q$. If $\varphi, \psi \in \mathcal{CM}(J)$ are solutions of the functional equation*

$$\frac{2(r-q)}{1-2q} \varphi^{-1} \left(\frac{\varphi(u) + \varphi(v)}{2} \right) + \left(1 - \frac{2(r-q)}{1-2q} \right) \psi^{-1}(q\psi(u) + (1-q)\psi(v)) = ru + (1-r)v \quad (7)$$

for all $u, v \in J$ and φ, ψ are differentiable on J and $\varphi'(u) > 0$, $\psi'(u) > 0$ for all $u \in J$ then $\varphi \sim \text{id}$ and $\psi \sim \text{id}$ on J , furthermore in the case $r = \frac{q^2}{q^2 + (1-q)^2}$ the following cases are also possible:

$$\varphi \sim \log \gamma_t^+, \psi \sim \gamma_t^+ \quad \text{if } t \in T_+(J) \quad \text{or} \quad \varphi \sim \log \gamma_t^-, \psi \sim \gamma_t^- \quad \text{if } t \in T_-(J)$$

and in the case $r = \frac{q}{2q-1}$ the following cases are also possible:

$$\varphi \sim \gamma_t^+, \psi \sim \gamma_t^+ \quad \text{if } t \in T_+(J) \quad \text{or} \quad \varphi \sim \gamma_t^-, \psi \sim \gamma_t^- \quad \text{if } t \in T_-(J).$$

PROOF. It is enough to solve the functional equation (7) up to the equivalence of the functions φ and ψ . With the notations $f := \varphi' \circ \varphi^{-1}$, $g := \psi' \circ \varphi^{-1}$, $I := \varphi(J)$ we get that equation (3) holds. Due to the definition of f , we obtain the differential equation for the function φ :

$$\varphi'(x) = f(\varphi(x)) \quad x \in J. \quad (8)$$

By Theorem 1, the case $r \neq \frac{q^2}{q^2+(1-q)^2}$, $r \neq \frac{q}{2q-1}$ gives the constant solutions, which implies that $\varphi \sim \text{id}$, $\psi \sim \text{id}$.

If $r = \frac{q^2}{q^2+(1-q)^2}$ the proof is found in [4].

If $r = \frac{q}{2q-1}$ then

$$f(x) = d_3 \frac{1}{d_1 x + d_2} \text{ and } g(x) = \frac{1}{d_1 x + d_2} \quad \text{for all } x \in I, \quad (9)$$

where $d_1, d_2, d_3 \in \mathbb{R}$, $d_3 > 0$.

In the case $d_1 = 0$, $\varphi \sim \text{id}$ and $\psi \sim \text{id}$.

In the case $d_1 \neq 0$ from (8) we have

$$\varphi'(u) = d_3 \frac{1}{d_1 \varphi(u) + d_2} > 0 \quad \text{for all } u \in J,$$

which implies that $\varphi(u) \sim \sqrt{C_2 u + C_3}$, from which we deduce that either there exists $t \in T_+(J)$ such that $\varphi \sim \gamma_t^+$ on J or there exists $t \in T_-(J)$ such that $\varphi \sim \gamma_t^-$ on J .

Due to the definition of g , by (9) we obtain that

$$\psi'(u) = \frac{1}{d_1 \varphi(u) + d_2} > 0 \quad \text{for all } u \in J,$$

which implies that either there exists $t \in T_+(J)$ such that $\psi \sim \gamma_t^+$ on J or there exists $t \in T_-(J)$ such that $\psi \sim \gamma_t^-$ on J . $\square$

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