

514. ON A MALET-HAMMOND'S FUNCTIONAL EQUATION*

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1. J. C. MALET (see [1]) has stated a problem:

Prove that the function $f(x) = b^x - a^x$ satisfies the functional equation

$$(a + b)f(x) = abf(x - 1) + f(x + 1) \quad (a \neq b).$$

Solving this problem, J. HAMMOND [1] has proved a more general result. Function f , defined by

$$(1) \quad f(x_1, \dots, x_n) = \begin{vmatrix} 1 & 1 & \dots & 1 \\ a_0^{x_1} & a_1^{x_1} & & a_n^{x_1} \\ \vdots & \vdots & & \vdots \\ a_0^{x_n} & a_1^{x_n} & & a_n^{x_n} \end{vmatrix} \quad (a_i > 0; a_i < a_j \Leftrightarrow i < j),$$

satisfies the equation

$$(2) \quad \left(\sum_{k=0}^n a_k \right) f(x_1, \dots, x_n) = \left(\prod_{k=0}^n a_k \right) f(x_1 - 1, \dots, x_n - 1) + \sum_{k=1}^n f(x_1, \dots, x_{k-1}, x_k + 1, x_{k+1}, \dots, x_n).$$

In this paper we will consider the functional equation (2), where $f: \mathbf{R}^n \rightarrow \mathbf{R}$, $a_i > 0$ ($i = 0, 1, \dots, n$), $a_i < a_j \Leftrightarrow i < j$.

Function f , defined by (1), is a particular solution of equation (2).

It is easy to show that the function

$$f(x_1, \dots, x_n) = \begin{vmatrix} \alpha_{00} & \alpha_{01} & \dots & \alpha_{0n} \\ a_0^{x_1} & a_1^{x_1} & & a_n^{x_1} \\ \vdots & \vdots & & \vdots \\ a_0^{x_n} & a_1^{x_n} & & a_n^{x_n} \end{vmatrix},$$

where α_{0i} ($i = 0, 1, \dots, n$) are arbitrary real constants, is also a solution of equation (2).

Let us introduce the following notations:

$$X = \sum_{k=1}^n x_k, \quad A = \sum_{i=0}^n a_i, \quad \Delta(X; F_0, F_1, \dots, F_n) = \begin{vmatrix} F_0(X) & F_1(X) & \dots & F_n(X) \\ a_0^{x_1} & a_1^{x_1} & & a_n^{x_1} \\ \vdots & \vdots & & \vdots \\ a_0^{x_n} & a_1^{x_n} & & a_n^{x_n} \end{vmatrix}.$$

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2. We shall determine all functions f of the form

$$f(x_1, \dots, x_n) = \Delta(X; G_0, \dots, G_n),$$

satisfying the equation (2).

According to this result we shall prove the following lemma.

Lemma 1. If $t_1 + t_2 + \dots + t_n = t$,

$$D = \begin{vmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{i1} & & a_{in} \\ \vdots & & \vdots \\ a_{n1} & & a_{nn} \end{vmatrix} \quad \text{and} \quad D_i = \begin{vmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ t_1 a_{i1} & & t_n a_{in} \\ \vdots & & \vdots \\ a_{n1} & & a_{nn} \end{vmatrix},$$

then the equality

$$\sum_{i=1}^n D_i = tD$$

is valid.

Proof. Since

$$D = \sum_{i=1}^n a_{ij} A_{ij} \quad \text{and} \quad D_i = \sum_{j=1}^n t_j a_{ij} A_{ij},$$

where A_{ij} is the algebraic complement of a_{ij} , so that

$$\sum_{i=1}^n D_i = \sum_{i=1}^n \left(\sum_{j=1}^n t_j a_{ij} A_{ij} \right) = \sum_{j=1}^n t_j \left(\sum_{i=1}^n a_{ij} A_{ij} \right) = \sum_{j=1}^n t_j D = tD.$$

Theorem 1. If functions H_i ($i = 0, 1, \dots, n$) are general continuous solutions of equation

$$(3) \quad \Delta(X; H_0, \dots, H_n) = 0,$$

functional equation (2) has the general solution given by

$$(4) \quad f(x_1, \dots, x_n) = \Delta(X; G_0, \dots, G_n),$$

if and only if functions G_i satisfy equations

$$(5) \quad (A - a_i) G_i(X+1) - A G_i(X) + a_i G_i(X-n) = H_i(X).$$

Proof. If we substitute (4) in equation (2) we obtain

$$A \Delta(X; G_0, G_1, \dots, G_n) = \left(\prod_{i=0}^n a_i \right) \begin{vmatrix} G_0(X-n) & G_1(X-n) & \dots & G_n(X-n) \\ a_0^{x_1-1} & a_1^{x_1-1} & & a_n^{x_1-1} \\ \vdots & & & \vdots \\ a_0^{x_n-1} & a_1^{x_n-1} & & a_n^{x_n-1} \end{vmatrix} \\ + \sum_{k=1}^n \begin{vmatrix} G_0(X+1) & G_1(X+1) & \dots & G_n(X+1) \\ a_0^{x_1} & a_1^{x_1} & & a_n^{x_1} \\ \vdots & & & \vdots \\ a_0^{x_{k+1}} & a_1^{x_{k+1}} & & a_n^{x_{k+1}} \\ \vdots & & & \vdots \\ a_0^{x_n} & a_1^{x_n} & & a_n^{x_n} \end{vmatrix}.$$

Using the Lemma 1, the last equation becomes

$$A \Delta(X; G_0, \dots, G_n) = \Delta(X-n; a_0 G_0, \dots, a_n G_n) + A \Delta(X+1; G_0, \dots, G_n) - \Delta(X+1; a_0 G_0, \dots, a_n G_n);$$

hence, it follows

$$\Delta(X+1; AG_0, \dots, AG_n) - \Delta(X+1; a_0 G_0, \dots, a_n G_n) - \Delta(X; AG_0, \dots, AG_n) + \Delta(X-n; a_0 G_0, \dots, a_n G_n) = 0,$$

$$\Delta(X+1; (A-a_0)G_0, \dots, (A-a_n)G_n) - \Delta(X; AG_0, \dots, AG_n) + \Delta(X-n; a_0 G_0, \dots, a_n G_n) = 0,$$

i. e.,

$$\Delta(X; H_0, \dots, H_n) = 0.$$

Thus, Theorem is proved.

The continuous solutions of equation (3) are (see [2])

$$(6) \quad 1^\circ \quad H_0(X) = H(X), \quad H_i(X) = 0 \quad (i = 1, \dots, n-1), \quad H_n(X) = (-1)^{n-1} q^X H(X),$$

where H is an arbitrary continuous function with values in \mathbf{R} , if a_0, a_1, \dots, a_n make a geometric progression, where $a_i = q^i a_0$, or

$$2^\circ \quad H_i(X) = 0 \quad (i = 0, 1, \dots, n),$$

if a_0, a_1, \dots, a_n do not make a geometric progression.

Basing on that it may be concluded that for defining functions G_i , as solutions of equations (5), one should recognize these two cases. We are about to show that there is no need for that, i.e., that it is enough to take only $H_i(X) = 0 \quad (i = 0, 1, \dots, n)$.

Namely, equations (5), that is equations

$$(A - a_i) G_i(X+n+1) - A G_i(X+n) + a_i G_i(X) = H_i(X+n) \quad (i = 0, 1, \dots, n),$$

to which, using the operator E , one may give a concise form

$$(7) \quad \Phi_i(E) G_i(X) = H_i(X+n) \quad (i = 0, 1, \dots, n),$$

where

$$\Phi_i(E) = (A - a_i) E^{n+1} - A E^n + a_i \quad (i = 0, 1, \dots, n),$$

have general solutions given by

$$G_i(X) = g_i(X) + \tilde{g}_i(X) \quad (i = 0, 1, \dots, n),$$

where \tilde{g}_i are particular solutions of equations (7) and g_i general solutions of the corresponding homogeneous equations

$$\Phi_i(E) G_i(X) = 0 \quad (i = 0, 1, \dots, n).$$

Then

$$f(x_1, \dots, x_n) = \Delta(X; g_0, \dots, g_n) + \Delta(X; \tilde{g}_0, \dots, \tilde{g}_n).$$

We are going to show that $\Delta(X; \tilde{g}_0, \dots, \tilde{g}_n) = 0$.

Lemma 2. If $\Delta(X; H_0, \dots, H_n) = 0$ and if $\tilde{g}_0, \dots, \tilde{g}_n$ are the particular solutions of equations (7), then

$$(8) \quad \Delta(X; \tilde{g}_0, \dots, \tilde{g}_n) = 0.$$

Proof. If $H_i(X) = 0$ ($i = 0, 1, \dots, n$), the claim is correct, since equations (7) are reduced to the homogeneous ones.

Let now functions H_i be defined by (6). Then $a_i = q^i a_0$ ($i = 0, 1, \dots, n$), so equations (7) become

$$(9) \quad \Phi_0(E) G_0(X) = H(X+n),$$

$$(10) \quad \Phi_i(E) G_i(X) = 0 \quad (i = 1, \dots, n-1),$$

$$(11) \quad \Phi_n(E) G_n(X) = (-1)^{n-1} q^{X+n} H(X+n).$$

From (10) it immediately follows $\tilde{g}_i(X) = 0$ ($i = 1, \dots, n-1$).

As $(A - a_n)q = A - a_0$, one has

$$\Phi_n(qE) = (A - a_n)q^{n+1} E^{n+1} - Aq^n E^n + a_n = q^n \Phi_0(E),$$

so

$$\begin{aligned} \Phi_n(E) G_n(X) &= \Phi_n(E) (q^X q^{-X} G_n(X)) \\ &= q^X \Phi_n(qE) (q^{-X} G_n(X)) \\ &= q^{X+n} \Phi_0(E) (q^{-X} G_n(X)). \end{aligned}$$

If \tilde{g}_0 is a particular solution of equation (9), follows that equation (11) has a particular solution \tilde{g}_n defined by

$$\tilde{g}_n(X) = (-1)^{n-1} q^X \tilde{g}_0(X).$$

As for the system of functions

$$\tilde{g}_0(X), \tilde{g}_i(X) (= 0) \quad (i = 1, 2, \dots, n-1), \quad \tilde{g}_n(X) (= (-1)^{n-1} q^X \tilde{g}_0(X))$$

equality (8) holds true (see [2]), the Lemma is proved.

Theorem 2. If $\alpha_{0i}(X)$ and $\alpha_{ki}(X)$ are arbitrary periodic constants and λ_{ki} ($k = 1, 2, \dots, n$) roots of equations

$$\frac{A - a_i}{a_i} \lambda^n - \lambda^{n-1} - \dots - \lambda - 1 = 0 \quad (i = 0, 1, \dots, n),$$

the general solution of the form (4) of equation (2) is

$$f(x_1, \dots, x_n) = \Delta(X; G_0, \dots, G_n),$$

where functions G_i are defined by

$$G_i(X) = \alpha_{0i}(X) + \sum_{k=1}^n \alpha_{ki}(X) \lambda_{ki}^X \quad (i = 0, 1, \dots, n).$$

Proof. Based on Theorem 1 and Lemma 2 each function G_i satisfies the equation

$$(12) \quad (A - a_i) G_i(X + n + 1) - A G_i(X + n) + a_i G_i(X) = 0.$$

Its characteristic equation is

$$(A - a_i) \lambda^{n+1} - A \lambda^n + a_i = 0,$$

i. e.

$$(\lambda - 1) P_i(\lambda) = 0,$$

where

$$P_i(\lambda) = \frac{A - a_i}{a_i} \lambda^n - \lambda^{n-1} - \dots - \lambda - 1.$$

If $\lambda_{ki} (k = 1, \dots, n)$ denote the roots of equations $P_i(\lambda) = 0 (i = 0, 1, \dots, n)$, the general solution of equation (12) is defined by

$$G_i(X) = \alpha_{0i}(X) + \sum_{k=1}^n \alpha_{ki}(X) \lambda_{ki}^X \quad (i = 0, 1, \dots, n),$$

where $\alpha_{0i}(X)$ and $\alpha_{ki}(X)$ are arbitrary periodic constants.

Theorem 2 is thus proved.

EXAMPLE. Let $f: \mathbf{R}^2 \rightarrow \mathbf{R}$ and let a, b, c be mutually different positive numbers. General solution of the form (3) of the functional equation

$$(a + b + c) f(x, y) = abc f(x - 1, y - 1) + f(x + 1, y) + f(x, y + 1)$$

is

$$f(x, y) = \begin{vmatrix} G_1(x + y) & G_2(x + y) & G_3(x + y) \\ a^x & b^x & c^x \\ a^y & b^y & c^y \end{vmatrix},$$

where functions $G_i (i = 1, 2, 3)$, with values in \mathbf{R} , are given by

$$G_1(x) = \alpha_1(x) + \beta_1(x) \left(\frac{\sqrt{a^2 + 4a(b+c)} + a}{2(b+c)} \right)^x + \gamma_1(x) \left(\frac{\sqrt{a^2 + 4a(b+c)} - a}{2(b+c)} \right)^x \cos \pi x,$$

$$G_2(x) = \alpha_2(x) + \beta_2(x) \left(\frac{\sqrt{b^2 + 4b(c+a)} + b}{2(c+a)} \right)^x + \gamma_2(x) \left(\frac{\sqrt{b^2 + 4b(c+a)} - b}{2(c+a)} \right)^x \cos \pi x,$$

$$G_3(x) = \alpha_3(x) + \beta_3(x) \left(\frac{\sqrt{c^2 + 4c(a+b)} + c}{2(a+b)} \right)^x + \gamma_3(x) \left(\frac{\sqrt{c^2 + 4c(a+b)} - c}{2(a+b)} \right)^x \cos \pi x$$

and $\alpha_i, \beta_i, \gamma_i (i = 1, 2, 3)$ are real periodic constants.

3. Now we are going to point out to some generalizations.

If $a \in \mathbf{R}, m, r \in \mathbf{N}, 0 < a_i < a_j (i < j), A_m = a_0^m + a_1^m + \dots + a_n^m$

and if function $f: \mathbf{R}^n \rightarrow \mathbf{R}$, for functional equations

$$(13) \quad af(x_1, \dots, x_n) = \left(\prod_{k=0}^n a_k \right) f(x_1 - 1, \dots, x_n - 1) + \sum_{k=1}^n f(x_1, \dots, x_{k-1}, x_k + m, x_{k+1}, \dots, x_n)$$

and

$$(14) \quad af(x_1, \dots, x_n) = \left(\prod_{k=0}^n a_k \right)^r f(x_1 - r, \dots, x_n - r) \\ + \sum_{k=1}^n f(x_1, \dots, x_{k-1}, x_k + m, x_{k+1}, \dots, x_n),$$

the following results hold.

Theorem 3. If $\alpha_{ki}(X)$ are the arbitrary periodic constants and λ_{ki} roots of equations

$$(A_m - a_i^m) \lambda^{m+n} - a \lambda^n + a_i = 0 \quad (i = 0, 1, \dots, n),$$

the general solution of equation (13) is

$$f(x_1, \dots, x_n) = \Delta(X; G_0, \dots, G_n),$$

where functions G_i are defined by

$$G_i(X) = \sum_{k=1}^{n+m} \alpha_{ki}(X) \lambda_{ki}^X \quad (i = 0, 1, \dots, n).$$

Theorem 4. If functions H_i ($i = 0, 1, \dots, n$) are general continuous solutions of equation

$$\Delta(X; H_0, \dots, H_n) = 0,$$

functional equation (14) has the general solution given by

$$f(x_1, \dots, x_n) = \Delta(X; G_0, \dots, G_n),$$

if and only if the functions G_i satisfy equations

$$(A_m - a_i^m) G_i(X + m) - a G_i(X) + a_i^r G_i(X - nr) = H_i(X).$$

Since the proofs of these theorems are similar to those of Theorem 1 and 2, they will not be given here.

REFERENCES

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