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Functional Equations



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Solutions to Exercises

1. Determine all functions $f: \mathbb{R} \to \mathbb{R}$ such that

$$f(x - f(y)) = 1 - x - y$$

for all real numbers x, y. (Slovenia, 1999)

Solution. Setting y = 0, we get

$$f(x - f(0)) = 1 - x$$

for all x.

Let c = f(0), and let t = x - c, so x = t + c, and

$$f(t) = 1 - (t+c) = 1 - t - c$$

for all t. Setting t = 0, we get f(0) = 1 - c. But f(0) = c, so 1 - c = c, which means $c = \frac{1}{2}$.

Therefore, the solution is $f(x) = \frac{1}{2} - x$. It is easy to verify that this solution works. **Note**. Another substitution that works nicely is setting x = f(y).

2. Find all functions $f: \mathbb{R} \to \mathbb{R}$ such that

$$x^{2} f(x) + f(1-x) = 2x - x^{4}$$

for all $x \in \mathbb{R}$.

Solution. Substituting 1 - x for x, we get

$$(1-x)^2 f(1-x) + f(x) = 2(1-x) - (1-x)^4 = -x^4 + 4x^3 - 6x^2 + 2x + 1$$

Thus, we have the following system of equations in f(x) and f(1-x):

$$x^{2}f(x) + f(1-x) = -x^{4} + 2x,$$

$$f(x) + (1-x)^{2}f(1-x) = -x^{4} + 4x^{3} - 6x^{2} + 2x + 1.$$

Multiplying the first equation by $(1-x)^2$, we get

$$x^{2}(x-1)^{2}f(x) + (1-x)^{2}f(1-x) = (1-x)^{2}(-x^{4} + 2x)$$
$$= -x^{6} + 2x^{5} - x^{4} + 2x^{3} - 4x^{2} + 2x.$$

Subtracting the equation $f(x) + (1-x)^2 f(1-x) = -x^4 + 4x^3 - 6x^2 + 2x + 1$, we get

$$[x^{2}(x-1)^{2}-1]f(x) = -x^{6} + 2x^{5} - 2x^{3} + 2x^{2} - 1,$$

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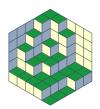












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which factors as

$$(x^{2}-x-1)(x^{2}-x+1)f(x) = -(x^{2}-x-1)(x^{2}-x+1)(x^{2}-1).$$

Now, the quadratic equation $x^2-x+1=0$ has no real roots, so we may safely divide both sides by x^2-x+1 . However, the quadratic equation $x^2-x-1=0$ does have real roots, namely $x=\frac{1\pm\sqrt{5}}{2}$. So, if x is not a root of $x^2-x-1=0$, then we may divide both sides by x^2-x-1 to get

$$f(x) = -(x^2 - 1) = 1 - x^2.$$

We then check this solution: Let x be a real number that is not a root of $x^2 - x - 1 = 0$. Since the roots of $x^2 - x - 1 = 0$ add up to 1, 1 - x is also not a root of $x^2 - x - 1 = 0$. Therefore, $f(x) = 1 - x^2$ and $f(1 - x) = 1 - (1 - x)^2$, so

$$x^{2}f(x) + f(1-x) = x^{2}(1-x^{2}) + 1 - (1-x)^{2}$$
$$= x^{2} - x^{4} + 1 - 1 + 2x - x^{2}$$
$$= 2x - x^{4}.$$

Thus, the function $f(x) = 1 - x^2$ works, when x is not a root of $x^2 - x - 1 = 0$. But what if x is a root of $x^2 - x - 1 = 0$?

To take a closer look at this case, take $x = \frac{1+\sqrt{5}}{2}$ and $x = \frac{1-\sqrt{5}}{2}$, respectively, in the given functional equation. This gives us the system of equations

$$\begin{split} & \frac{3+\sqrt{5}}{2} f\left(\frac{1+\sqrt{5}}{2}\right) + f\left(\frac{1-\sqrt{5}}{2}\right) = \frac{-5-\sqrt{5}}{2}, \\ & \frac{3-\sqrt{5}}{2} f\left(\frac{1-\sqrt{5}}{2}\right) + f\left(\frac{1+\sqrt{5}}{2}\right) = \frac{-5+\sqrt{5}}{2}. \end{split}$$

To make these equations easier to work with, let $a = f(\frac{1+\sqrt{5}}{2})$ and $b = f(\frac{1-\sqrt{5}}{2})$, so these equations become

$$\frac{3+\sqrt{5}}{2}a+b=\frac{-5-\sqrt{5}}{2},\\ \frac{3-\sqrt{5}}{2}b+a=\frac{-5+\sqrt{5}}{2}.$$

From the first equation,

$$b = \frac{-5 - \sqrt{5}}{2} - \frac{3 + \sqrt{5}}{2}a.$$

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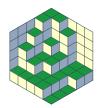












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Substituting into the second equation, the left-hand side becomes

$$\frac{3-\sqrt{5}}{2}b+a = \frac{3-\sqrt{5}}{2}\left(\frac{-5-\sqrt{5}}{2} - \frac{3+\sqrt{5}}{2}a\right) + a$$

$$= \frac{(3-\sqrt{5})(-5-\sqrt{5})}{4} - \frac{(3-\sqrt{5})(3+\sqrt{5})}{4}a + a$$

$$= \frac{-15-3\sqrt{5}+5\sqrt{5}+5}{4} - \frac{9-5}{4}a + a$$

$$= \frac{-10+2\sqrt{5}}{4}$$

$$= \frac{-5+\sqrt{5}}{2},$$

which is the right-hand side. Thus, the second equation is in fact equivalent to the first equation. There are no other conditions on the values a and b, so we are free to choose a, which then determines b. Hence, the complete solution is as follows:

$$f(x) = \begin{cases} 1 - x^2 & \text{if } x \neq \frac{1 + \sqrt{5}}{2}, \ x \neq \frac{1 - \sqrt{5}}{2}, \\ a & \text{if } x = \frac{1 + \sqrt{5}}{2}, \\ \frac{-5 - \sqrt{5}}{2} - \frac{3 + \sqrt{5}}{2}a & \text{if } x = \frac{1 - \sqrt{5}}{2}, \end{cases}$$

where a is any constant.

3. Let F(x) be a real valued function defined for all real x except for x = 0 and x = 1 and satisfying the functional equation

$$F(x) + F\left(\frac{x-1}{x}\right) = 1 + x.$$

Find all functions F(x) satisfying these conditions. (Putnam, 1971)

Solution. Substituting (x-1)/x for x, we get

$$F\left(\frac{x-1}{x}\right) + F\left(\frac{(x-1)/x-1}{(x-1)/x}\right) = 1 + \frac{x-1}{x},$$

which simplifies as

$$F\left(\frac{x-1}{x}\right) + F\left(\frac{1}{1-x}\right) = \frac{2x-1}{x}.$$

Substituting 1/(1-x) for x in the given functional equation, we get

$$F\left(\frac{1}{1-x}\right) + F\left(\frac{1/(1-x)-1}{1/(1-x)}\right) = 1 + \frac{1}{1-x},$$

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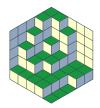












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which simplifies as

$$F\left(\frac{1}{1-x}\right) + F(x) = \frac{2-x}{1-x}.$$

Thus, we have the system of equations

$$F(x) + F\left(\frac{x-1}{x}\right) = 1 + x,$$

$$F\left(\frac{x-1}{x}\right) + F\left(\frac{1}{1-x}\right) = \frac{2x-1}{x}$$

$$F\left(\frac{1}{1-x}\right) + F(x) = \frac{2-x}{1-x}.$$

Adding the first and third equation and subtracting the second equation, we get

$$2F(x) = 1 + x + \frac{2-x}{1-x} - \frac{2x-1}{x} = \frac{1+x^2-x^3}{x(1-x)},$$

so

$$F(x) = \frac{1 + x^2 - x^3}{2x(1 - x)}.$$

We check that this solution works. Substituting into the given functional equation, we get

$$F(x) + F\left(\frac{x-1}{x}\right) = \frac{1+x^2-x^3}{2x(1-x)} + \frac{1+\left(\frac{x-1}{x}\right)^2 - \left(\frac{x-1}{x}\right)^3}{2 \cdot \frac{x-1}{x} \cdot \left(1 - \frac{x-1}{x}\right)}$$

$$= \frac{1+x^2-x^3}{2x(1-x)} + \frac{x^3+x(x-1)^2 - (x-1)^3}{2x(x-1)}$$

$$= \frac{1+x^2-x^3}{2x(1-x)} + \frac{x^3+x^2-2x+1}{2x(x-1)}$$

$$= \frac{1+x^2-x^3}{2x(1-x)} + \frac{-x^3-x^2+2x-1}{2x(1-x)}$$

$$= \frac{2x-2x^3}{2x(1-x)}$$

$$= \frac{2x(1+x)(1-x)}{2x(1-x)}$$

$$= 1+x,$$

so our solution works.

4. Let \mathbb{R}^+ be the set of all positive real numbers. Find all functions $f:\mathbb{R}^+\to\mathbb{R}^+$ such that

$$x^{2}(f(x) + f(y)) = (x + y)f(f(x)y)$$

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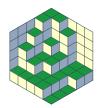












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Solution. Let a be a fixed point of f (assuming such a fixed point exists). Setting x = a and y = 1 into the given functional equation, we get

$$a^{2}(a + f(1)) = (a + 1)a.$$

Since a is positive, we can divide both sides by a, and the equation simplifies to

$$a^2 + [f(1) - 1]a - 1 = 0.$$

Since this is a quadratic, a can have at most two values. In fact, it can only have one positive value since the product of the two roots is -1. So f has at most one fixed point.

Setting y = x in the given functional equation, we get

holds for any positive real numbers x and y. (Slovenia, 2005)

$$2x^2 f(x) = 2x f(x f(x)).$$

Since x is positive, we can divide both sides by 2x to get

$$xf(x) = f(xf(x))$$

for all x > 0.

Hence, xf(x) is a fixed point of f for all x > 0, which means that f has at least one fixed point. Furthermore, if a is a fixed point, then $af(a) = a^2$ is also a fixed point. So, a, a^2 , a^4 , ... are all fixed points. However, we found earlier that f has at most one fixed point, so we must have a = 1. Therefore, the only possible fixed point f can have is 1, which means xf(x) = 1, or f(x) = 1/x for all x > 0. It is easy to verify that this solution works.

5. Let $g: S \to S$ be a function such that g has exactly two fixed points, and $g \circ g$ has exactly four fixed points. Prove that there is no function $f: S \to S$ such that $g = f \circ f$.

Solution. Let a and b be the fixed points of g, so g(a) = a and g(b) = b. Then $(g \circ g)(a) = g(g(a)) = g(a) = a$ and $(g \circ g)(b) = g(g(b)) = g(b) = b$, so a and b are also two of the fixed points of $g \circ g$. Let c and d be the other two fixed points of $g \circ g$, so $(g \circ g)(c) = c$ and $(g \circ g)(d) = d$.

We compute $(g \circ g \circ g)(c)$ in two different ways. First, $(g \circ g \circ g)(c) = g((g \circ g)(c)) = g(c)$. Also, $(g \circ g \circ g)(c) = (g \circ g)(g(c))$, so

$$(q \circ q)(q(c)) = q(c).$$

In other words, g(c) is a fixed point of $g \circ g$. Therefore, $g(c) \in \{a, b, c, d\}$.

We claim that g(c) cannot be a. If g(c) = a, then g(a) = g(g(c)) = c. But g(a) = a, contradiction, so g(c) cannot be a. Similarly, g(c) cannot be b. Also, g(c) cannot be c (because then c would be a fixed point of g), so g(c) = d. Then g(d) = g(g(c)) = c.

For the sake of contradiction, suppose there exists a function $f: S \to S$ such that $g = f \circ f$.

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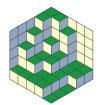












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Then $f \circ g = g \circ f$, so in particular

$$(f \circ g)(a) = (g \circ f)(a).$$

But $(f \circ g)(a) = f(g(a)) = f(a)$, and $(g \circ f)(a) = g(f(a))$, so g(f(a)) = f(a). Hence, f(a) is a fixed point of g, which means f(a) is a or b. Similarly, f(b) is a or b.

Also,

$$(f \circ g)(c) = (g \circ f)(c).$$

But $(f \circ g)(c) = f(g(c)) = f(d)$, and $(g \circ f)(c) = g(f(c))$, so g(f(c)) = f(d). Similarly, g(f(d)) = f(c). Then $(g \circ g)(f(c)) = g(g(f(c))) = g(f(d)) = f(c)$, so f(c) is a fixed point of $g \circ g$, which means $f(c) \in \{a, b, c, d\}$.

We consider the possible values of f(c).

Case 1: f(c) = a.

If f(c) = a, then $g(c) = (f \circ f)(c) = f(f(c)) = f(a)$, which is a or b. But g(c) = d, contradiction.

Case 2: f(c) = b.

If f(c) = b, then $g(c) = (f \circ f)(c) = f(f(c)) = f(b)$, which is a or b. But g(c) = d, contradiction.

Case 3: f(c) = c.

If f(c) = c, then $g(c) = (f \circ f)(c) = f(f(c)) = f(c) = c$, so c is a fixed point of g. But the only fixed points of g are a and b, contradiction.

Case 4: f(c) = d.

If f(c) = d, then $g(c) = (f \circ f)(c) = f(f(c)) = f(d)$. But g(c) = d, so f(d) = d. Then $g(d) = (f \circ f)(d) = f(f(d)) = f(d) = d$, so f(d) = d. But the only fixed points of f(d) = d and f(d) = d are f(d) = d. So f(d) = d are f(d) = d and f(d) = d are f(d) = d and f(d) = d are f(d) = d and f(d) = d are f(d) = d.

Every possible case leads to a contradiction, so there is no function $f: S \to S$ such that $g = f \circ f$.

6. Let $S = \{0, 1, 2, \ldots\}$. Find all functions defined on S taking their values in S such that

$$f(m + f(n)) = f(f(m)) + f(n)$$

for all m and n in S. (IMO, 1996)

Solution. Setting m = n = 0 in the given functional equation, we get

$$f(f(0)) = f(f(0)) + f(0),$$

so f(0) = 0.

Setting m=0 in the given functional equation, we get

$$f(f(n)) = f(f(0)) + f(n),$$

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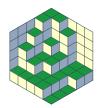












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which simplifies to f(f(n)) = f(n) for all n. Hence, the given functional equation implies that

$$f(m+f(n)) = f(m) + f(n) \tag{*}$$

for all m and n.

We see that the function f(n) = 0 satisfies the given functional equation, so assume that f is not identically 0.

Since f(f(n)) = f(n) for all n, f(n) is a fixed point of f for any n. Let a be the smallest nonzero fixed point of f, so f(a) = a. Setting m = n = a in (*), we get

$$f(a+f(a)) = 2f(a),$$

which simplifies to f(2a) = 2a.

Setting m = 2a and n = a in (*), we get

$$f(2a + f(a)) = f(2a) + f(a),$$

which simplifies to f(3a) = 3a. By a straightforward induction argument, f(ka) = ka for all positive integers k, i.e. ka is a fixed point of f for all $k \ge 1$. We claim that every fixed point of f is of the form ka, where $k \ge 1$.

Let b be a fixed point of f, and write

$$b = ka + r$$
,

where $0 \le r < a$. Then

$$f(b) = f(ka + r).$$

Setting m = r and n = ka in (*), we get

$$f(r + f(ka)) = f(r) + f(ka).$$

But ka is a fixed point of f, i.e. f(ka) = ka, so this equation becomes f(ka+r) = ka + f(r). Hence,

$$f(b) = f(ka + r) = ka + f(r).$$

Also, b is a fixed point of f, so f(b) = b = ka + r, and

$$ka + f(r) = ka + r$$

which means f(r) = r. By definition, a is the smallest nonzero fixed point of f, and r < a. Therefore, r = 0, so b = ka. We conclude that every fixed point of f is a multiple of a.

Since f(n) is a fixed point of f for any n, f(n) is a multiple of a for all n. Let f(n) = g(n)a, so g(n) is a positive integer for all n.

Let N be a nonnegative integer, and write

$$N = ka + r,$$

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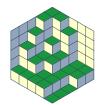












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$$f(r + f(ka)) = f(r) + f(ka),$$

which simplifies to f(ka+r) = ka + f(r). Since N = ka + r and f(r) = g(r)a,

where $0 \le a < r$. Setting m = r and n = ka in (*), we get

$$f(N) = ka + g(r)a, (**)$$

where k and r are the quotient and remainder when N is divided by a, respectively. If r=0, then N=ka is divisible by a, which means N is a fixed point, so f(N)=ka. Then

$$ka = ka + q(0)a$$

so g(0) = 0.

Thus, the function f is determined by:

- (i) A positive integer a, and
- (ii) the positive integers $g(1), g(2), \ldots, g(a-1)$. (We set g(0) = 0.)

Conversely, we claim that any function so determined (by these values and (**)) satisfies the given functional equation.

To see this, let N and M be arbitrary nonnegative integers, and write N = ka + r and M = la + s, where $0 \le r$, s < a. Then

$$f(N) = ka + g(r)a,$$

$$f(M) = la + g(s)a,$$

SO

$$f(M + f(N)) = f(la + s + ka + g(r)a)$$

$$= f((k + l + g(r))a + s)$$

$$= [k + l + g(r)]a + g(s)a$$

$$= [la + g(s)a] + [ka + g(r)a]$$

$$= f(M) + f(N).$$

Also, f(M) = la + g(s)a is a multiple of a, and since g(0) = 0,

$$f(f(M)) = f(la + g(s)a) = la + g(s)a = f(M).$$

Therefore,

$$f(M + f(N)) = f(M) + f(N) = f(f(M)) + f(N),$$

so the given functional equation is always satisfied.

In summary, all the solutions can be described as follows: Either f(n) = 0 for all n, or there exists a positive integer a and positive integers g(0) = 0, g(1), g(2), ..., g(a-1) such that if N = ka + r, where k and r are the quotient and remainder when N is divided by a, respectively, then

$$f(N) = ka + g(r)a.$$

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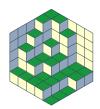












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7. A function f is multiplicative if f(xy) = f(x)f(y) for all x and y. Find all functions $f: \mathbb{R} \to \mathbb{R}$ that are both additive and multiplicative.

Solution. Since f is multiplicative,

$$f(xy) = f(x)f(y)$$

for all x and y. Setting y = x, we get

$$f(x^2) = f(x)^2$$

for all x.

This equation tells us that for any nonnegative real number x,

$$f(x) = f(\sqrt{x})^2 \ge 0.$$

Since f is also additive, f is of the form f(x) = cx, where c is a constant.

By the multiplicative condition,

$$c^2xy = cxy$$

for all x and y, so $c^2 = c$, which means c = 0 or c = 1.

Therefore, the only functions $f: \mathbb{R} \to \mathbb{R}$ that are both additive and multiplicative are f(x) = 0 and f(x) = x. It is easy to verify that both solutions work.

8. Find all continuous functions $f:(0,\infty)\to(0,\infty)$ such that

$$f(xy) = f(x)f(y)$$

for all x, y > 0.

Solution. If we could turn the products in our functional equation into sums, then we could apply Cauchy. So, we seek a substitution that turns products into sums. This gets us thinking about logarithms and exponentials. Let's try the substitution $f(x) = e^{g(x)}$, which will produce a sum of functions on the right-hand side:

$$e^{g(xy)} = e^{g(x)}e^{g(y)} = e^{g(x)+g(y)},$$

so g(xy) = g(x) + g(y). That takes care of the right side, but the left side is still a product. If we could replace xy with $\log xy$, then we could produce a sum. That suggests trying $f(x) = e^{h(\log x)}$. Let's give that a try in our original functional equation:

$$e^{h(\log xy)} = e^{h(\log x)}e^{h(\log y)} = e^{h(\log x) + h(\log y)}.$$

so $h(\log xy) = h(\log x) + h(\log y)$, from which we have

$$h(\log x + \log y) = h(\log x) + h(\log y).$$

Success!

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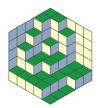












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Let $a = \log x$ and $b = \log y$, so

$$h(a+b) = h(a) + h(b)$$

for all a and b. Solving $f(x) = e^{h(\log x)}$ for h(x) gives $h(x) = \log f(e^x)$. Since f is continuous, so is h. Finally, since h is continuous and h(a+b) = h(a) + h(b), we have h(x) = cx for some constant c. Then

$$f(t) = e^{h(\log t)} = e^{c \log t} = (e^{\log t})^c = t^c.$$

Therefore, the solutions are of the form $f(x) = x^c$, where c is a constant. It is easy to verify that any solution of this form works.

9. Find all continuous functions $f: \mathbb{R} \to \mathbb{R}$ such that

$$f(x+y) = f(x) + f(y) + xy$$

for all $x, y \in \mathbb{R}$.

Solution. Setting y = 1, we get

$$f(x+1) = f(x) + f(1) + x$$

for all x. Let a = f(1), so

$$f(x+1) = f(x) + x + a \tag{*}$$

for all x.

Setting x = 1 in (*), we get

$$f(2) = f(1) + 1 + a = 2a + 1.$$

Setting x = 2 in (*), we get

$$f(3) = f(2) + 2 + a = 3a + 3.$$

Setting x = 3 in (*), we get

$$f(4) = f(3) + 3 + a = 4a + 6.$$

Setting x = 4 in (*), we get

$$f(5) = f(4) + 4 + a = 5a + 10.$$

By a straightforward induction argument,

$$f(n) = an + \frac{n(n-1)}{2} = \frac{1}{2}n^2 + \left(a - \frac{1}{2}\right)n$$

for all positive integers n, so let

$$g(x) = f(x) - \frac{1}{2}x^2.$$

Then

$$f(x) = g(x) + \frac{1}{2}x^2.$$

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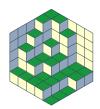












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Substituting into the given functional equation, we get

$$g(x+y) + \frac{1}{2}(x+y)^2 = g(x) + \frac{1}{2}x^2 + g(y) + \frac{1}{2}y^2 + xy,$$

which simplifies as

$$g(x+y) = g(x) + g(y)$$

for all x and y. Since g is continuous, g(x) = cx for some constant c. Then

$$f(x) = \frac{1}{2}x^2 + cx,$$

where c is a constant. It is easy to verify that any solution of this form works.

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