

解: 设  $A = \{x | f(x) = 0, x \in \mathbb{R}\}$ ,  $B = \{x | f(f(x)) = 0, x \in \mathbb{R}\}$ .

$$\because A \neq \emptyset \quad \therefore \exists x_0 \in A \quad \therefore x_0 \in \mathbb{R} \text{ 且 } f(x_0) = 0.$$

$$\because A = B \quad \therefore x_0 \in B \quad \therefore x_0 \in \mathbb{R} \text{ 且 } f(f(x_0)) = 0.$$

$$\because f(0) = 0 \quad \therefore b = 0. \quad \therefore f(x) = x^2 + ax = x(x+a).$$

$$\therefore \text{当 } a=0 \text{ 时, } A = \{0\}$$

$$\text{当 } a \neq 0 \text{ 时, } A = \{0, -a\}$$

$$\because f(x) = x^2 + ax \quad \therefore f(f(x)) = f(x^2 + ax) = (x^2 + ax)^2 + a(x^2 + ax) = x(x+a)(x^2 + ax + a)$$

$$\text{对方程 } x^2 + ax + a = 0, \Delta = a^2 - 4a = a(a-4)$$

$\therefore$  分四种情况讨论.

$$\textcircled{1} a \in (0, 4). \text{ 此时 } \Delta < 0. \text{ 方程 } x^2 + ax + a = 0 \text{ 无实根.}$$

$$\therefore f(f(x)) = 0 \text{ 的全部实根为: } 0, -a \quad \therefore B = \{0, -a\}. \quad A = \{0, -a\}. \quad A = B$$

$$\therefore a \in (0, 4), b = 0 \text{ 符合题意.}$$

$$\textcircled{2} a = 0. \text{ 此时 } \Delta = 0. \quad f(f(x)) = x^4 \quad \therefore B = \{0\}. \quad A = \{0\}. \quad A = B$$

$$\therefore a = 0, b = 0 \text{ 符合题意.}$$

$$\textcircled{3} a = 4. \text{ 此时 } f(f(x)) = x(x+4)(x^2 + 4x + 4) = x(x+4)(x+2)^2$$

$$\therefore B = \{0, -2, -4\}. \quad A = \{0, -4\}. \quad A \neq B. \text{ 不合题意.}$$

$$\textcircled{4} a \in (-\infty, 0) \cup (4, +\infty). \text{ 此时方程 } x^2 + ax + a = 0 \text{ 有两个不相等的实根. 且:}$$

$$0^2 + a \cdot 0 + a = a \neq 0. \quad (-a)^2 + a(-a) + a = a \neq 0.$$

$$\therefore 0 \text{ 和 } -a \text{ 都不是方程 } x^2 + ax + a = 0 \text{ 的根.}$$

$$\therefore B = \left\{0, -a, \frac{-a - \sqrt{a^2 - 4a}}{2a}, \frac{-a + \sqrt{a^2 - 4a}}{2a}\right\}. \quad |B| = 4.$$

$$\therefore A \neq B. \text{ 不合题意.}$$

$$\text{综上, } a \in [0, 4), b = 0$$