

Functional Equation

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1 Wikipedia/Functional Equation

“In mathematics, a *functional equation* is, in the broadest meaning, an equation in which 1 or several functions appear as **unknowns**. So, **differential equations** & **integral equations** are functional equations. However, a more restricted meaning is often used, where a *functional equation* is an equation that relates several rules of the same function. E.g., the **logarithm functions** are **essentially characterized** by the *logarithmic functional equation* $\log(xy) = \log x + \log y$.

In the **domain** of the unknown function is supposed to be the **natural numbers**, the function is generally viewed as a **sequence**, &, in this case, a functional equation (in the narrower meaning) is called a **recurrence relation**. Thus the term *functional equation* is used mainly for **real functions** & **complex functions**. Moreover a **smoothness condition** is often assumed for the solutions, since without such a condition, most functional equations have very irregular solutions. E.g., the **gamma function** is a function that satisfies the functional equation $f(x+1) = xf(x)$ & the initial value $f(1) = 1$. There are many functions that satisfy these conditions, but the gamma function is the unique one that is **meromorphic** in the whole complex plane, & **logarithmically convex** for x real & positive (**Bohr–Mollerup theorem**).” – Wikipedia/functional equation

1.1 Examples

- “**Recurrence relations** can be seen as functional equations in functions over the integers or natural numbers, in which the differences between terms’ indexes can be seen as an application of the **shift operator**. E.g., the recurrence relation defining the **Fibonacci numbers**, $F_n = F_{n-1} + F_{n-2}$, where $F_0 = 0$ & $F_1 = 1$.
- $f(x+P) = f(x)$, which characterizes the **periodic functions**.
- $f(x) = f(-x)$, which characterizes the **even functions**, & likewise $f(x) = -f(-x)$, which characterizes the **odd functions**.
- $f(f(x)) = g(x)$, which characterizes the **functional square root** of the function g .
- $f(x+y) = f(x)+f(y)$ (**Cauchy’s functional equation**), satisfied by **linear maps**. The equation may, contingent on the **axiom of choice**, also have other pathological nonlinear solutions, whose existence can be proven with a **Hamel basis** for the real numbers.
- $f(x+y) = f(x) + f(y)$, satisfied by all **exponential functions**. Like Cauchy’s additive functional equation, this too may have pathological, discontinuous solutions. ...” – Wikipedia/functional equation/example

1.2 Solution

“1 method of solving elementary functional equations is substitution. Some solutions to functional equations have exploited **surjectivity**, **injectivity**, **oddness**, & **evenness**.

Some functional equations have been solved with the use of **ansatzes**, **mathematical induction**.

Some classes of functional equations can be solved by computer-assisted techniques.

In **dynamic programming** a variety of successive approximation methods are used to solve **Bellman’s functional equation**, including methods based on **fixed point iterations**.” – Wikipedia/functional equation/solution

1.3 Pythagoras Equation

Problem 1.1. Solve the equation $x^2 + y^2 = z^2$ for $x, y, z \in \mathbf{Z}$.

The general solution is given by $x = k(m^2 - n^2)$, $y = 2kmn$, $z = k(m^2 + n^2)$, where $k, m, n \in \mathbb{N}$.

Definition 1.1 (Functional equation). “An equation in which unknowns are functions is called a functional equation.

We are asked to find all functions satisfying some given relation(s).” – Venkatachala, 2013, p. 2

2 Function Equation on \mathbb{N}

3 Function Equation on \mathbb{R}

Problem 3.1 (Venkatachala, 2013, pp. 2–3). Find all $f : \mathbb{R} \rightarrow \mathbb{R}$ such that $f(-x) = -f(x)$ & $f(xy) = x^2 f(y)$, $\forall x, y \in \mathbb{R}$.

Solution. We have $-f(xy) = f(-xy) = f((-x)y) = (-x)^2 f(y) = x^2 f(y) = f(xy) \Rightarrow f(xy) = 0$, $\forall x, y \in \mathbb{R}$. Taking $y = 1$, it implies $f(x) = 0$, $\forall x \in \mathbb{R}$. Thus the set of equations given has only 1 solution: $f(x) = 0$, $\forall x \in \mathbb{R}$. \square

Tài liệu

Venkatachala, B. J. (2013). *Functional Equations: A Problem Solving Approach*. 2nd. Prism Books, pp. iii+265.