

Basics of Cauchy Functional Equation

2.6.23

1) $f(x + y) = f(x) + f(y) \forall x, y \in \mathbb{R}$. This equation is called Cauchy functional equation. f is continuous on \mathbb{R} . Then prove that:

A) f is an **odd** function.

B) If m is a **natural** number, $f(mx) = mf(x)$

C) If n is a **natural** number, $f\left(\frac{x}{n}\right) = \frac{1}{n}f(x)$

D) If r is a **rational** number, $f(rx) = rf(x)$

E) So, we are done with all the naturals and rationals. Now we will prove it for the irrationals. For that, take any **irrational** point $y \in \mathbb{R}$. Take a sequence of rationals $\{r_n\}$ such that $r_n \rightarrow y$. Hence prove that $f(yx) = yf(x) \forall y \in \mathbb{R}$.

F) **Hence, the solution of the Cauchy equation is $f(x) = ax$ for some real valued a and for all x .**

2) Now from question 1, **if continuity was not given**, how much could you conclude for the function f ?

3) Now, in **the question 1**, it was given that f is continuous on the whole of \mathbb{R} , but now let say, in spite of whole \mathbb{R} , f is **continuous only at a point $x_0 \in \mathbb{R}$** . Prove that under the same assumption that f is linear, the same conclusion of 1 hold, i.e., $f(x) = ax$ for some a in \mathbb{R} and for all x .

4) Now, say f is **not continuous**, but f is **given monotonically increasing and linear**, then the same conclusion of 1 hold, i.e., $f(x) = ax$ for some a in \mathbb{R} and for all x .

5) Now in the question, if it was given that $f(x + y) = f(x) + f(y) + b$, for some $b \in \mathbb{R}$, and all the rest assumptions are same, then what you could conclude?

6) Now, we are done with the different types of Cauchy equation. Now say, $g(x + y) = g(x)g(y)$ and g is given to be continuous on the whole of \mathbb{R} , then what you could conclude about g ?