

SOLUTIONS OF BOUNDED VARIATION OF A LINEAR
HOMOGENEOUS FUNCTIONAL EQUATION

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This paper aims at giving a survey of some results related to the functional equation

$$(1) \quad \varphi(f(x)) = g(x) \varphi(x)$$

where, f and g are given functions and φ is unknown function.

Let J be an interval in R . Let us put

$$\text{Var } g|J = \sup \{ \text{Var } g| \langle c, d \rangle \mid \langle c, d \rangle \subset J \}.$$

Let us denote by $BV[J]$ the class of real-valued functions of bounded variation on the interval J , i.e.

$$BV[J] = \{ g: J \rightarrow R \mid \text{Var } g|J < \infty \}.$$

We assume the following general hypothesis:

(H) f is continuous and strictly increasing in $J = (a, b)$ (we admit $a = -\infty$) and inequality $a < f(x) < x$ holds for $x \in J$ moreover $g \in BV[J]$, $\lim_{x \rightarrow a+} g(x) = 1$ and $\inf \{ g(x) \mid x \in J \} > 0$.

Let us consider the following sequence of functions

$$G_n(x) = \prod_{i=0}^{n-1} g(f^i(x)) \quad n \geq 1, \quad x \in J,$$

where f^i denotes the i -th iterate of the function f .

There are three possibilities regarding the behaviour of the sequence G_n .

(A) there exists an $x_0 \in J$ such that there exists a finite limit $\lim_{n \rightarrow \infty} G_n(x_0) \neq 0$.

(B) there exists an $x_0 \in J$ such that $\lim_{n \rightarrow \infty} G_n(x_0) = 0$.

(C) neither of the cases (A) and (B) occurs.

Theorem 1. *Let hypothesis (H) be fulfilled and suppose that case (A) occurs. Then equation (1) has at most one-parameter family of solutions in the class $BV[J]$. If a function $\varphi \in BV[J]$ satisfies equation (1) then φ is given by the formula*

$$\varphi(x) = \eta / \prod_{i=0}^{\infty} g(f^i(x)), \quad x \in J.$$

The product $\prod_{i=0}^{\infty} g(f^i(x))$ converges uniformly on any compact $K \subset J$.

In this case there need not exist solution $\varphi \in BV[J]$ and $\varphi \neq 0$.
In the case (B) we have the following theorems.

Theorem 2. *Let hypothesis (H) be fulfilled. If $\sum_{n=1}^{\infty} G_n(n) < \infty$ for an $x \in J$, then equation (1) has a solution in the class $BV[J]$ depending on an arbitrary function. More exactly: for any $y \in J$ and for any function $\varphi_0 \in BV[f(y), y]$ there exists exactly one function $\varphi \in BV[J]$ satisfying equation (1) such that $\varphi(x) = \varphi_0(x)$ for $x \in (f(y), y)$.*

Theorem 3. *If hypothesis (H) is fulfilled and case (B) occurs and $\sum_{n=1}^{\infty} G_n(x) = \infty$ for an $x \in J$, then equation (1) has at most one-parameter family of solutions in the class $BV[J]$. If a function $\varphi \in BV[J]$ satisfies equation (1), then φ is given by the formula*

$$(2) \quad \varphi(x) = \eta \lim_{n \rightarrow \infty} G_n(x) / G_n(\bar{x}), \quad \text{for an } \bar{x} \in J.$$

Sequence (2) converges uniformly on any compact $K \subset J$.

Under the above assumption there need not exist a solution $\varphi \in BV[J]$ and $\varphi \neq 0$. The example is given in paper [1].

In the case (C) the only solution in the class $BV[J]$ is a function $\varphi \equiv 0$.

We give some conditions of the existence of solutions in the class $BV[J]$ non identically equal to zero.

Theorem 4. *Let hypothesis (H) be fulfilled and suppose that case (A) or (B) occurs and $\sum_{n=1}^{\infty} G_n(x) \text{Var } g|(a, f^n(x)) < \infty$ for an $x \in J$. Then equation (1) has a one-parameter family of solutions in the class $BV[J]$.*

Theorem 5. *Let hypothesis (H) be fulfilled. If case (A) or (B) occurs and g is monotonic in a neighbourhood of a , then equation (1) has a one-parameter family of solutions in the class $BV[J]$.*

Finally we shall consider the case where $g(x) < 0$ for $x \in J$ and $\lim_{x \rightarrow a^+} g(x) = -1$.

We have the following.

Theorem 6. *If the functions f and $-g$ satisfy hypothesis (H), then equation (1) has a solution $\varphi \in BV[J]$ and $\varphi \neq 0$ if and only if $\sum_{n=1}^{\infty} |G_n(x)| < \infty$ for an $x \in J$. The solution $\varphi \in BV[J]$ and $\varphi \neq 0$ if it exists then φ depends on an arbitrary function.*

The proofs of the above theorems are presented in paper [1]. The solutions of bounded variation of a general linear equation

$$\varphi(f(x)) = g(x)\varphi(x) + h(x)$$

are considered in papers [2], [3]. In particular, the case where $\lim_{x \rightarrow a+} |g(x)| \neq 1$ is investigated in paper [3].

REFERENCES

- [1] Zdun M. C., *Solutions of bounded variation of a linear homogeneous functional equation in the indeterminate case*, Aequationes Math. (to appear).
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[3] Zdun M. C., *Solutions of bounded variation of a linear functional equation and some their interpretation for recurrent sequences*, Prace Matematyczne Uniwersytetu Slaskiego (to appear).

