On the functional inequality $\left| f\left(\frac{x+y}{2}\right) \right| \leq \frac{|f(x)| + |f(y)|}{2}$

by Hiroshi HARUKI

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§ 1. Considering the Cauchy's functional equation

(1)
$$f\left(\frac{x+y}{2}\right) = \frac{f(x)+f(y)}{2},$$

where f(z) is an entire function of z, we have the following functional inequality:

(2)
$$\left| f\left(\frac{x+y}{2}\right) \right| \leq \frac{|f(x)| + |f(y)|}{2}.$$

In this paper we shall determine all the entire functions f(z) which satisfy (2).

THEOREM. If f(z) is an entire function of z, then all the functions which satisfy (2) are $(\alpha z + \beta)^n$ and $\exp(\alpha z + \beta)$ where α , β are arbitrary complex constants and n is an arbitrary natural number, and only these.

PROOF. We may assume that $f(z) \equiv 0$. Putting z = s + it (s, t real), $\varphi(s, t) = |f(z)|$ and using a real parameter τ^{til} , the function

$$F(\tau) = \varphi(a+h\tau, b+k\tau) + \varphi(a-h\tau, b-k\tau)$$

has a minimum $2\varphi(a, b)$ at $\tau = 0$ by (2). Here a, b, h, k are arbitrary real constants which satisfy $f(a+ib) \neq 0$. Hence we have $F''(0) \geq 0$. Since

$$F''(0) = 2\{\varphi_{ss}(a,b)h^2 + 2\varphi_{st}(a,b)hk + \varphi_{tt}(a,b)k^2\}$$

we have

$$\varphi_{ss}(a,b)h^2+2\varphi_{st}(a,b)hk+\varphi_{tt}(a,b)k^2\geq 0$$
.

Since h, k are arbitrary, we have

(3)
$$\varphi_{st}^{2}(a,b) - \varphi_{ss}(a,b)\varphi_{tt}(a,b) \leq 0.$$

Since $f(a+ib) \neq 0$, there exists a regular branch g(z) of $\sqrt{f(z)}$ in a properly chosen vicinity V of $z = \gamma = a + ib$.

Using the Cauchy-Riemann equations, we have

$$\{\varphi_{st}(a,b)\}^2 - \varphi_{ss}(a,b)\varphi_{tt}(a,b) = 4\{|g(\gamma)g''(\gamma)|^2 - |g'(\gamma)|^4\}.$$

By (3) we have

$$|g(\gamma)g''(\gamma)| \leq |g'(\gamma)|^2.$$

Since $f(z) = g^2(z)$ in V, by (4) we have

$$|f(\gamma)f''(\gamma)| \leq |f'(\gamma)|^2$$
.

Hence we have the following inequality at every point z

(5)
$$|f(z)f''(z)| \leq |f'(z)|^2.$$

Let us put $G(z) = \frac{f(z)f''(z)}{\{f'(z)\}^2}$ and assume that z_0 is an arbitrary complex number. We may assume $f'(z) \equiv 0$, otherwise $f(z) \equiv \text{const.}$, which surely satisfies the original functional inequality. Then there exists a positive number δ such that $f'(z) \neq 0$ in $0 < |z-z_0| < \delta$. By Riemann's theorem G(z) is regular at $z = z_0$, and $|G(z_0)| \leq 1$. Hence G(z) is an entire function satisfying $|G(z)| \leq 1$ in $|z| < +\infty$. By Liouville's theorem G(z) is a constant.

Hence we have

(6)
$$f(z)f''(z) = A\{f'(z)\}^2,$$

where A is a constant with $|A| \leq 1$.

Solving this differential equation (6), the assertion is proved.

REMARK. If f(z) is a meromorphic function and satisfies (2) in $|z| < +\infty$, then we can easily prove that f(z) is an entire function of z.

§ 2. Now, using the above theorem we shall solve the following functional equations under the hypothesis that f(z), g(z) are both entire functions of z:

(1)
$$f\left(\frac{x+y}{2}\right) = \frac{f(x)+f(y)}{2},$$

(2)
$$f(x+y) = f(x)+f(y)$$
,

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

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

(5)
$$|f(x+y)| + |f(x-y)| = 2|f(x)| + 2|g(y)|$$
,

(6)
$$|f(x+y)| + |f(x-y)| = 2|f(x)| + 2|f(y)|$$
.

Solution of (1). $f(z) = \alpha z + \beta$. It is clear.

Solution of (2). $f(z) = \alpha z$. It is also clear.

Solution of (3). We have

$$\left| f\left(\frac{x+y}{2}\right) \right| = \left| f\left(\frac{x}{2}\right) \right| \left| f\left(\frac{y}{2}\right) \right| \le \frac{\left| f^2\left(\frac{x}{2}\right) \right| + \left| f^2\left(\frac{y}{2}\right) \right|}{2}$$
$$= \frac{\left| f(x) \right| + \left| f(y) \right|}{2}.$$

Hence f(z) satisfies the condition of our theorem. Hence we have $f(z) \equiv 0$

or $f(z) = \exp(\alpha z)$ where α is an arbitrary complex constant.

Solution of (4). Putting $g(z) = f(e^z)$, by (4) we have

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

By the above result we have $f(z) \equiv 0$ or $f(z) \equiv 1$ or $f(z) = z^n$ where n is an arbitrary natural number.

Solution of (5). By (5) we have

$$|f(x+y)|+|f(x-y)| \ge 2|f(x)|$$
,

which implies

$$\left| f\left(\frac{x+y}{2}\right) \right| \leq \frac{|f(x)| + |f(y)|}{2}.$$

Hence f(z) satisfies the condition of our theorem, and we can conclude $f(z) = (\alpha z + \beta)^2$, $g(z) = \alpha^2 z^2$ where α , β are both arbitrary complex constants.

Solution of (6). By the above result we have $f(z) = \alpha z^2$ where α is an arbitrary complex constant.

Mathematical Institute Osaka University

References

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