

49. On the Mean Value Property of Harmonic and Complex Polynomials

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1. Introduction. Throughout this note K denotes either the field of complex numbers C or the field of real numbers R . Let n be a fixed integer > 2 , and θ denote the number $\exp(2\pi i/n)$.

In 1935 S. Kakutani and M. Nagumo [1], and independently, in 1936 J. L. Walsh [3] proved the following theorems concerning the mean value property (MVP) of harmonic and complex polynomials.

Theorem A (Kakutani-Nagumo-Walsh). *If $f: C \rightarrow R$ is continuous, the MVP*

$$\sum_{y=0}^{n-1} f(x + \theta^y) = n f(x)$$

holds for all $x, y \in C$ if, and only if, $f(x)$ is a harmonic polynomial of degree at most $n-1$.

Theorem B. *An entire function f satisfies the MVP for all $x, y \in C$ if and only if f is given by a complex polynomial of degree at most $n-1$.*

The above theorems are direct or indirect motivations for the generalizations and applications of various papers.

The main purpose of this note is to inform some more generalizations of Theorems A and B from the standpoint of the theory of finite difference functional equations.

2. The general solution. Definition. A mapping $Q^p: C \rightarrow K$ is called a homogeneous polynomial of degree p if and only if there exists a p -additive symmetrical mapping $Q_p: C^p \rightarrow K$; that is, $Q_p(x_1, \dots, x_p) = Q_p(x_{i_1}, \dots, x_{i_p})$ for all $x_1, \dots, x_p \in C$ and for all permutations (i_1, \dots, i_p) of the sequence $(1, \dots, p)$ and Q_p is an additive function in each x_q , $1 \leq q \leq p$, such that $Q^p(x) = Q_p(x, \dots, x)$ for all $x \in C$. We say that Q_p is associated with Q^p or that Q_p generates Q^p .

We agree that for $p=0$ a homogeneous polynomial of degree zero is a constant.

Definition. Let β be any non-negative integer. If $f: C \rightarrow K$ is a finite sum $f = Q^0 + Q^1 + \dots + Q^\beta$ of homogeneous polynomials, then f is called a generalized polynomial of degree at most β .

Notation. Let $Q_{(n-r,r)}(x; y)$ denote the value of $Q_n(x_1, \dots, x_n)$ for $x_i = x$, $i=1, \dots, n-r$ and $x_i = y$, $i=n-r+1, \dots, n$. In particular

$$Q_{(0,n)}(y; x) = Q_{(n,0)}(x; y) = Q^n(x).$$

Theorem 1. *A function $f : C \rightarrow K$ satisfies the MVP for all $x, y \in C$ if and only if there exists a generalized polynomial of degree at most $n-1$ such that*

$$(*) \quad f(x) = Q^0 + Q^1(x) + \dots + Q^{n-1}(x) \quad \text{for all } x \in C,$$

where the homogeneous polynomials $Q^p : C \rightarrow K$ for $p = 1, \dots, n-1$ must satisfy the equation

$$\sum_{\nu=0}^{n-1} \sum_{\delta=1}^{n-1} \sum_{\sigma=1}^{\delta} \binom{\delta}{\sigma} Q_{(\delta-\sigma, \sigma)}(x; \delta^\nu y) = 0 \quad \text{for all } x, y \in C.$$

For $f : C \rightarrow K$ and for $y \in C$ we define the usual difference operator Δ_y by $\Delta_y f(x) = f(x+y) - f(x)$. For $y_i \in C, i = 1, 2, \dots, n$, we inductively define the n -th order difference operator $\Delta_{y_1 \dots y_n}^n$ by

$$\Delta_{y_1 \dots y_n}^n f(x) = (\Delta_{y_1 \dots y_{n-1}}^{n-1} \Delta_{y_n} f)(x).$$

Notice that the ring of operators generated by this family of operators is commutative and distributive.

The proof of Theorem 1 is based on Lemma 1 and Fundamental Theorem below. Let G and H be additive Abelian groups. Let S be any field and G, H be unital S -modules. Let $f : G \rightarrow H$ satisfy the equation

$$\sum_{i=0}^n \gamma_i f(x + \alpha_i y) = 0 \quad \text{for all } x, y \in G,$$

where $n > 2$ is a given integer, $\gamma_i \neq 0, \alpha_i \neq 0 (= \alpha_0)$ for $i = 0, 1, \dots, n$ are fixed elements in S and $\alpha_j \neq \alpha_k$ for $j \neq k$. The above equation is a generalization of the well-known difference functional equation

$$\Delta_y^n f(x) = 0, \quad \text{i.e.,} \quad \sum_{i=0}^n (-1)^{n-i} \binom{n}{i} f(x + iy) = 0$$

for all $x, y \in G$. More generally we have

Lemma 1. *Let $f_i : G \rightarrow H$ for $i = 0, 1, \dots, n$ satisfy the equation*

$$(**) \quad \sum_{i=0}^n f_i(x + \alpha_i y) = 0 \quad \text{for all } x, y \in G,$$

where $\alpha_i \neq 0$ for $i = 0, 1, \dots, n$ are fixed elements in S and $\alpha_j \neq \alpha_k$ for $j \neq k$. Then equation $(**)$ implies

$$\Delta_u^n f_i(x) = 0$$

for each $i = 0, 1, \dots, n$ and for all $x, u \in G$.

The following general theorem of S. Mazur and W. Orlicz [2] in the theory of finite difference functional equations plays a fundamental role in our study.

Fundamental Theorem. *Let M, N be fixed integers ≥ 0 . Let X be an Abelian additive semigroup with unit element 0 and $mx = x + x + \dots + x$ for integer $m > 0, x \in X$, and let F be an Abelian group and $my = y + y + \dots + y$ for integer $m > 0, y \in F$. Let $f : X \rightarrow F$. The following three statements are equivalent if $M^N \neq 0$ in F :*

(a) $\Delta_y^{N+1} f(x) = 0 \quad \text{for all } x, y \in X,$

(b) $\Delta_{y_1 \dots y_{N+1}}^{N+1} f(x) = 0$ for all $x, y_1, \dots, y_{N+1} \in X$,

(c) f is a generalized polynomial of degree at most N , that is, $f(x) = Q^0 + Q^1(x) + \dots + Q^N(x)$ for all $x \in X$, where $Q^p : X \rightarrow F$ for $p = 0, 1, \dots, N$ are homogeneous polynomials.

3. Solutions bounded on a set of positive measure. Theorem 2. If a function $f : C \rightarrow R$ satisfies the MVP for all $x, y \in C$, then (*) holds for all $x \in C$, where $Q^p : C \rightarrow R$ for $p = 0, 1, \dots, n-1$. Moreover, f is bounded on a set of positive Lebesgue measure if and only if f is given by a harmonic polynomial of degree at most $n-1$.

Theorem 3. If a function $f : C \rightarrow C$ satisfies the MVP for all $x, y \in C$, then (*) holds for all $x \in C$. Further, f is bounded on a set of positive Lebesgue measure if and only if f is a complex polynomial of the form

$$f(x) = \sum_{s=0}^{n-1} a_{0,s} x^s + \sum_{r=1}^{n-1} a_{r,r} \bar{x}^r,$$

where \bar{x} denotes the conjugate of x .

The detailed proofs of the above results stated in this note will be published in the Pacific J. Math.

References

- [1] S. Kakutani and M. Nagumo: About the functional equation $\sum_{\nu=0}^{n-1} f(z + e^{(2\nu\pi/n)i\xi}) = nf(z)$. Zenkoku Shijô Danwakai, **66**, 10-12 (1935) (in Japanese).
- [2] S. Mazur and W. Orlicz: Grundlegende Eigenschaften der polynomischen Operationen. Studia Math., **5**, 50-68 (1934).
- [3] J. L. Walsh: A mean value theorem for polynomials and harmonic polynomials. Bull. Amer. Math. Soc., **42**, 923-930 (1936).