

85. A Nonsymmetric Partial Difference Functional Equation Analogous to the Wave Equation

By Shigeru HARUKI

Okayama University of Science

(Communicated by Kōsaku YOSIDA, M. J. A., Nov. 12, 1985)

§ 1. Introduction. The purpose of this note is to announce the general solution of the nonsymmetric partial difference functional equation

$$(N) \quad \frac{f(x+t, y) + f(x-t, y) - 2f(x, y)}{t^2} = \frac{f(x, y+s) + f(x, y-s) - 2f(x, y)}{s^2}$$

analogous to the well-known wave equation

$$\left(\frac{\partial^2}{\partial x^2} - \frac{\partial^2}{\partial y^2} \right) f(x, y) = 0$$

with the aid of generalized polynomials when no regularity assumptions are imposed on f .

Let R be the set of all real numbers, and let f be a function on the plane $R \times R$ taking values in R . Define the divided symmetric partial difference operators $\triangle_{x,t}$ and $\triangle_{y,t}$ by

$$(\triangle_{x,t} f)(x, y) = [f(x+t/2, y) - f(x-t/2, y)]/t$$

$$(\triangle_{y,t} f)(x, y) = [f(x, y+t/2) - f(x, y-t/2)]/t$$

for all $x, y \in R$ and for all $t \in R \setminus \{0\}$.

The symmetric partial difference functional equation

$$((\triangle_{x,t}^2 - \triangle_{y,t}^2) f)(x, y) = 0$$

analogous to the wave equation or, in expanded form,

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

for all $x, y, t \in R$ has been studied by J. Aczél, H. Haruki, M. A. McKiernan and G. N. Sakovič [1], J. A. Baker [2], D. P. Flemming [3], D. Girod [4], H. Haruki [5], M. Kucharzewski [7], M. A. McKiernan [10], and others.

In this note we will consider the nonsymmetric partial difference functional equation

$$((\triangle_{x,t}^2 - \triangle_{y,s}^2) f)(x, y) = 0$$

which is equivalent to the above expanded form (N) for all $x, y \in R$ and for all $s, t \in R \setminus \{0\}$ and $s \neq t$. Equation (N) is stated in [3] without finding a solution.

§ 2. The general solution of (N). The result is as follows.

Theorem 1. A function $f: R \times R \rightarrow R$ satisfies functional equation (N) for all $x, y \in R$, $s, t \in R \setminus \{0\}$, and $s \neq t$ if and only if there exist

(i) additive functions $A, B: R \rightarrow R$,

(ii) a function $C: R \times R \rightarrow R$ which is additive in both variables, and

(iii) *polynomials*

$$P_1(x) = a_1 + a_3x^2/2 + a_5x^3/6$$

$$P_2(y) = a_7 + a_3y^2/2 + a_4y^3/6$$

$$P_3(x, y) = a_5xy^2/2 + a_4yx^2/2 + a_6xy^3/6 + a_6yx^3/6,$$

where $a_1, a_3, a_4, a_5, a_6,$ and a_7 are constants, such that

$$f(x, y) = A(x) + B(y) + C(x, y) + P_1(x) + P_2(y) + P_3(x, y)$$

for all $x, y \in R$.

If some suitable regularity assumptions are imposed on f , then by applying well-known results of an additive function, Theorem 1 implies that f of (N) is given by a certain ordinary polynomial of bounded degree.

The general solution of (N) is obtained by algebraic manipulations.

§ 3. A process of the proof. In order to solve equation (N) we first consider the difference functional equation

$$(\nabla_y^2 \psi)(x) = \phi(x)$$

where $\psi, \phi : R \rightarrow R$ and the symmetric divided difference operator ∇_y is defined by

$$(\nabla_y \psi)(x) = [\psi(x + y/2) - \psi(x - y/2)]/y.$$

The above equation is equivalent to

$$(P) \quad [\psi(x + y) + \psi(x - y) - 2\psi(x)]/y^2 = \phi(x)$$

for all $x \in R$ and $y \in R \setminus \{0\}$. It is clear that if $\phi \equiv 0$, then ψ also satisfies the difference functional equation

$$(\Delta_y^2 \psi)(x) = 0$$

for all $x, y \in R$. Here $\Delta_y := E^y - I$ is the ordinary forward difference operator,

$$(E^y \psi)(x) := \psi(x + y), \quad (\Delta_y^{n+1} \psi)(x) := ((\Delta_y (\Delta_y^n)) \psi)(x)$$

for a given integer $n \geq 1$, and I is the identity operator. Notice that the ring of operators generated by this family of operators is commutative and distributive. It was shown by S. Mazur and W. Orlicz [8] and M. A. McKiernan [9], among others, that the general solution of the finite difference functional equation

$$(D) \quad (\Delta_y^{n+1} \psi)(x) = 0$$

for all $x, y \in R$ can be expressed in terms of symmetric multi-additive functions. Specifically, let A_k denote a symmetric function on $R^k \rightarrow R$, additive in each variable. Let A^k be the diagonalization of A_k , that is, A^k is a map from R to R defined by

$$A^k(x) = A_k(x_1, \dots, x_k)_{x_1 = \dots = x_k = x}.$$

Then the general solution of (D) is given by a generalized polynomial of degree at most n such that

$$\psi(x) = A^0(x) + A^1(x) + A^2(x) + \dots + A^n(x)$$

for all $x \in R$, where $A^0(x) = A^0$ is taken to be a constant.

The proof of Theorem 1 is based on the following theorem :

Theorem 2. *Two functions $\psi, \phi : R \rightarrow R$ satisfy equation (P) for all $x \in R$ and $y \in R \setminus \{0\}$ if and only if there exists an additive function $A^1 : R \rightarrow R$ such that*

$$\begin{aligned}\psi(x) &= A^0 + A^1(x) + Bx^2/(2!) + Cx^3/(3!) \\ \phi(x) &= B + Cx\end{aligned}$$

where A^0, B and C are constants.

To prove Theorem 2 we need the following two lemmas. One of them is:

Lemma 1. *If two unknown functions $\psi, \phi: R \rightarrow R$ satisfy equation (P) for all $x \in R$ and $y \in R \setminus \{0\}$, then ϕ also satisfies the equation*

$$(\Delta_y^2 \phi)(x) = 0$$

for all $x, y \in R$.

The other is:

Lemma 2. *Retain all assumptions of Lemma 1. Then ψ also satisfies the equation*

$$(\Delta_y^4 \psi)(x) = 0$$

for all $x, y \in R$.

In addition, some regularity assumptions are imposed only on ψ in the above Theorem 2, then it can be readily shown that ψ and ϕ are ordinary polynomials of bounded degree. For example, it is known in [6] that if ψ satisfies equation (D) for all $x, y \in R$ and is bounded on a set of positive Lebesgue measure, then $\psi \in C^\infty$ and the only solution of (D) is given by an ordinary polynomial of degree at most n . Hence, we have the following result: Let ψ be bounded on a set of positive Lebesgue measure. Then $\psi, \phi \in C^\infty$ and the only solutions of (P) are given by

$$\begin{aligned}\psi(x) &= c_0 + c_1x + c_2x^2/(2!) + c_3x^3/(3!) \\ \phi(x) &= d^2\psi(x)/dx^2 = c_2 + c_3x\end{aligned}$$

where $\{c_j\}$ are constants. These are also the only continuous solutions of (P).

References

- [1] J. Aczél, H. Haruki, M. A. McKiernan, and G. N. Sakovič: *Aequationes Math.*, **1**, 37–53 (1968).
- [2] J. A. Baker: *Canad. Math. Bull.*, **12**, 837–846 (1969).
- [3] D. P. Fleming: *SIAM J. Appl. Math.*, **23**, 221–224 (1972).
- [4] D. Girod: *Aequationes Math.*, **9**, 157–164 (1973).
- [5] H. Haruki: *ibid.*, **5**, 118–119 (1970).
- [6] J. H. B. Kemperman: *Trans. Amer. Math. Soc.*, **86**, 28–56 (1957).
- [7] M. Kucharzewski: *Aequationes Math.*, **4**, 399–400 (1970).
- [8] S. Mazur and W. Orlicz: *Studia Math.*, **5**, 50–68 (1934).
- [9] M. A. McKiernan: *Ann. Polon. Math.*, **19**, 331–336 (1967).
- [10] —: *Aequationes Math.*, **8**, 263–266 (1972).