

## On a problem of D. Brydak

By M. Czerni (Kraków)

### 1. Introduction

At the Third International Symposium on functional equations and inequalities at Noszvaj (Hungary) in September 1986, D. BRYDAK put the following slightly reformulated problem (see supplement in [2] p. 36):

Let  $f : J \rightarrow J$ , where  $J = [0, \alpha)$ ,  $\alpha > 0$  be strictly increasing and continuous in  $J$ . Moreover, let  $0 < f(x) < x$  for  $x \in (0, \alpha)$ . Let  $g : J \rightarrow \mathbb{R}_+$  be a continuous in  $J$ . Let the equation

$$(1) \quad \varphi[f(x)] = g(x)\varphi(x), \quad x \in J,$$

have a continuous solution, positive in  $(0, \alpha)$  and depending on an arbitrary function. Let  $\psi : J \rightarrow \mathbb{R}_+$  be a continuous solution of the inequality

$$(2) \quad \psi[f(x)] \leq g(x)\psi(x), \quad x \in J.$$

Does there always exist a solution  $\varphi : J \rightarrow \mathbb{R}$  of equation (1) such that the limit

$$(3) \quad \lim_{x \rightarrow 0^+} \frac{\psi(x)}{\varphi(x)}$$

exists?

The answer to the above question is negative. In the present paper we are going to characterize such continuous, nonnegative solutions  $\psi$  of (2) that for every solution  $\varphi$  of (1) vanishing at zero only, the limit (3) does not exist.

At first we formulate assumptions about the given functions  $f$  and  $g$  as follows:

(**H**<sub>1</sub>) Let  $f : J \rightarrow J$  be strictly increasing and continuous in an interval  $J = [0, \alpha)$ . Moreover

$$(4) \quad 0 < f(x) < x \quad \text{for} \quad x \in (0, \alpha).$$

(**H<sub>2</sub>**) Let  $g : J \rightarrow \mathbb{R}$  be continuous in the interval  $J$  and  $g(x) > 0$  for  $x \in (0, \alpha)$ .

In the sequel we shall consider the following classes of functions:

*Definition 1.* We denote by  $\Psi$  the family of all continuous, nonnegative solutions  $\psi : J \rightarrow \mathbb{R}$  of the inequality (2) satisfying the condition

$$\psi(0) = 0.$$

We denote by  $\Phi$  the family of all solutions  $\varphi : J \rightarrow \mathbb{R}$  of equation (1) satisfying the conditions

$$\varphi(x) \neq 0 \quad \text{for} \quad x \in (0, \alpha), \quad \varphi(0) = 0.$$

It is necessary for further considerations to have the condition  $\Phi \neq \emptyset$  fulfilled. For this reason (see [1]) we shall assume

(**H<sub>3</sub>**) The sequence  $\{G_n\}_{n \in \mathbb{N}}$  given by

$$(5) \quad G_n(x) = \prod_{i=0}^{n-1} g[f^i(x)] \quad \text{for } x \in J, \quad n \in \mathbb{N}$$

where  $f^i$  is the  $i$ -th iterate of the function  $f$ , i.e.  $f^0 = Id$ ,  $f^{n+1} = f \circ f^n$  converges to zero almost uniformly in the interval  $J$ .

*Remark.* If hypothesis (**H<sub>3</sub>**) is fulfilled, then equation (1) has a continuous solution in  $J$  depending on an arbitrary function and every continuous solution  $\varphi$  satisfies the condition  $\varphi(0) = 0$  (see [4] p. 48). In particular (**H<sub>3</sub>**) implies that equation (1) has a continuous solution, positive in  $(0, \alpha)$ .

Finally, we introduce the following subclass of  $\Phi$ :

*Definition 2.* Let  $\psi \in \Psi$  and  $a \in \mathbb{R}$ . We denote by  $\Phi_a^\psi$  the family of all functions  $\varphi \in \Phi$  such that the limit (3) exists and is equal to  $a$ .

Thus we may reformulate Brydak's problem as follows:

Is the formula

$$\bigwedge_{\psi \in \Psi} \bigvee_{a \in \mathbb{R}} \Phi_a^\psi \neq \emptyset$$

true?

## 2. Results

The following theorem contain results which are proved in [1] and will be needed in the sequel.

**Theorem 1.** *Let the hypotheses  $(\mathbf{H}_1) - (\mathbf{H}_3)$  be fulfilled and let  $\psi \in \Psi$ . Then there exists the limit*

$$\psi_0(x) := \lim_{n \rightarrow \infty} \frac{\psi[f^n(x)]}{G_n(x)} \quad \text{for } x \in (0, \alpha),$$

where  $\{G_n\}$  is defined by formula (5) and the function

$$(6) \quad \varphi_0(x) = \begin{cases} \psi_0(x) & \text{for } x \in (0, \alpha) \\ 0 & \text{for } x = 0 \end{cases}$$

is a solution of equation (1) in  $J$ , upper semicontinuous in  $J$ , continuous at zero and fulfilling the inequalities

$$(7) \quad 0 \leq \varphi_0(x) \leq \psi(x).$$

Introduce the notation

$$\gamma_n(x) = \frac{\psi[f^n(x)]}{\varphi[f^n(x)]} \quad x \in J, \quad n \in \mathbb{N}.$$

Now, we formulate the following

**Theorem 2.** *Let the hypotheses  $(\mathbf{H}_1) - (\mathbf{H}_3)$  be fulfilled and let  $\psi \in \Psi$  and  $a \in \mathbb{R}$ . If  $\varphi \in \Phi_a^\psi$ , then for every  $x_0 \in (0, \alpha)$  the sequence  $(\gamma_n)$  converges to  $a$ , uniformly in the interval  $(0, x_0]$ . Moreover*

$$(8) \quad a\varphi(x) = \varphi_0(x) \quad \text{for } x \in J$$

where  $\varphi_0$  is given by formula (6).

PROOF. Let us fix an  $x_0 \in J \setminus \{0\}$  and suppose that  $(\gamma_n)$  does not converge to  $a$ , uniformly in  $(0, x_0]$ , i.e.

$$(9) \quad \bigvee_{\varepsilon > 0} \bigwedge_{n \in \mathbb{N}} \bigvee_{k_n \geq n} \bigvee_{x_n \in (0, x_0]} |\gamma_{k_n}(x_n) - a| \geq \varepsilon > 0.$$

Without loss of generality we may assume that the sequence  $\{k_n\}$  is strictly increasing. But from hypothesis  $(\mathbf{H}_1)$  we obtain

$$0 < f^{k_n}(x_n) \leq f^{k_n}(x_0)$$

and this implies that  $\lim_{n \rightarrow \infty} f^{k_n}(x_n) = 0$ , by virtue of (4). Thus the estimation in (9) proves that  $\lim_{x \rightarrow 0} \frac{\psi(x)}{\varphi(x)}$  is not equal to  $a$ , contrary to our assumption on  $\varphi$ . This ends the proof of the first part of the theorem.

We have also

$$\begin{aligned} \varphi_0(x) = \psi_0(x) &= \lim_{n \rightarrow \infty} \frac{\psi[f^n(x)]\varphi(x)}{G_n(x)\varphi(x)} = \\ &= \left( \lim_{n \rightarrow \infty} \gamma_n(x) \right) \varphi(x) = a\varphi(x) \quad \text{for } x \neq 0 \end{aligned}$$

and

$$\varphi_0(0) = 0 = a\varphi(0).$$

Thus we obtain (8).

**Theorem 3.** *Let the hypotheses  $(\mathbf{H}_1) - (\mathbf{H}_3)$  be fulfilled and let  $\psi \in \Psi$ ,  $\varphi \in \Phi$  and  $a \in \mathbb{R}$ . If there exists an  $x_0 \in J \setminus \{0\}$  such that the sequence  $(\gamma_n)$  converges to  $a$ , uniformly in the interval  $[f(x_0), x_0]$ , then  $\varphi \in \Phi_a^\psi$ .*

PROOF. It is sufficient to show that the limit (3) exists. Let us fix an  $\varepsilon > 0$ . Thus there exists a positive integer  $N$  that for every  $n > N$  and  $x \in [f(x_0), x_0]$  we have

$$(10) \quad |\gamma_n(x) - a| < \varepsilon.$$

Let us put  $\delta := f^{N+1}(x_0)$ . If we take  $t \in (0, \delta)$ , then  $t = f^n(x)$  for some  $n > N$  and  $x \in [f(x_0), x_0]$  (see [4] p.21). Thus we obtain

$$\left| \frac{\psi(t)}{\phi(t)} - a \right| < \varepsilon$$

by virtue of (10) and this ends the proof of the theorem.

Now, we are going to give some simple result concerning the case where  $\phi_0(x)$  is identically equal to zero.

**Theorem 4.** *Let the hypotheses  $(\mathbf{H}_1) - (\mathbf{H}_3)$  be fulfilled and let  $\psi \in \Psi$  be such that  $\varphi_0(x) = 0$  for  $x \in J$ . If  $\varphi \in \Phi$  fulfils the condition*

$$\bigvee_{x_0 \in J \setminus \{0\}} \bigvee_{m > 0} \bigwedge_{x \in [f(x_0), x_0]} |\varphi(x)| > m,$$

then  $\varphi \in \Phi_0^\psi$ .

PROOF. Since the sequence  $\left( \frac{\psi[f^n(x)]}{G_n(x)} \right)$  is decreasing for every  $x \in J$  (see [1]), in view of the Dini's theorem  $\lim_{n \rightarrow \infty} \frac{\psi[f^n(x)]}{G_n(x)} = 0$ , uniformly in  $[f(x_0), x_0]$ . Consequently for every  $\varepsilon > 0$  there exists such a positive integer  $N$  that for  $n > N$  and  $x \in [f(x_0), x_0]$  we have

$$|\gamma_n(x)| = \left| \frac{\psi[f^n(x)]}{G_n(x)\varphi(x)} \right| \leq \frac{1}{m} \left( \frac{\psi[f^n(x)]}{G_n(x)} \right) < \varepsilon$$

and by virtue of Theorem 3 this ends the proof of the theorem.

Finally, we shall prove

**Theorem 5.** *Let the hypotheses  $(\mathbf{H}_1)$  –  $(\mathbf{H}_3)$  be fulfilled,  $\psi \in \Psi$  and  $a \in \mathbb{R} \setminus \{0\}$ . If  $\varphi \in \Phi_a^\psi$ , then the solution  $\phi_0$  defined by (6) is continuous in  $J$ .*

PROOF. Since the limit (3) exists and is not equal to zero then  $\psi(x) \neq 0$  for every  $x$  in a vicinity of zero. Thus, and because of  $(\mathbf{H}_1)$  there exists an  $x_0 \in J \setminus \{0\}$  such that

$$M := |a|^{-1} \max_{x \in [f(x_0), x_0]} \psi(x) > 0.$$

Let us fix an  $\varepsilon > 0$ . By virtue of Theorem 2, for  $\frac{\varepsilon}{M}$  there exists such an  $N > 0$  that for  $n > N$  and  $x \in (0, x_0]$  we have

$$(11) \quad |\gamma_n(x) - a| < \frac{\varepsilon}{M}.$$

Hence, in view of (8) and (11) we obtain

$$\begin{aligned} \left| \frac{\psi[f^n(x)]}{G_n(x)} - \varphi_0(x) \right| &= \left| \frac{\psi[f^n(x)]\varphi(x)}{G_n(x)\varphi(x)} - \varphi_0(x) \right| = |\gamma_n(x)\varphi(x) - \varphi_0(x)| = \\ &= \frac{\varphi_0(x)}{|a|} |\gamma_n(x) - a| \leq M \frac{\varepsilon}{M} = \varepsilon \quad \text{for } x \neq 0. \end{aligned}$$

Moreover, let us note that the estimation

$$0 \leq \frac{\psi[f^n(x)]}{G_n(x)} \leq \psi(x)$$

implies that for every  $n \in \mathbb{N}$

$$\lim_{x \rightarrow 0} \frac{\psi[f^n(x)]}{G_n(x)} = 0.$$

Thus the decreasing sequence

$$\eta_n(x) := \begin{cases} \frac{\psi[f^n(x)]}{G_n(x)} & \text{for } x \in (0, x_0] \\ 0 & \text{for } x = 0 \end{cases}$$

of continuous functions tends uniformly to  $\varphi_0$  on  $[0, x_0]$  and this proves that  $\varphi_0$  is continuous in  $[0, x_0]$ . Consequently (see [4] p. 70)  $\varphi_0$  is continuous in  $J$ . This ends the proof of the theorem.

### 3. Concluding remarks

Let  $\psi \in \Psi$ . There are four possible cases.

*Case 1:*  $\varphi_0$  is continuous and  $\varphi_0 > 0$  on  $J \setminus \{0\}$ .

In this case  $\varphi_0 \in \Phi_1^\psi$ . (see [1], Theorem 3.9).

*Case 2:*  $\varphi_0(x) = 0$  for  $x \in J$ .

In this case  $\Phi_0^\psi \neq \emptyset$ , by virtue of Theorem 4. Indeed, it is sufficient to take an arbitrary function  $\bar{\varphi}$  defined in  $[f(x_0), x_0]$  and fulfilling the conditions

$$\begin{aligned}\bar{\varphi}[f(x_0)] &= g(x_0)\bar{\varphi}(x_0), \\ |\bar{\varphi}(x)| &> m, \quad x \in [f(x_0), x_0].\end{aligned}$$

Thus we can construct its extension  $\varphi$ , using equation (1), successively in the intervals  $[f^{k+1}(x_0), f^k(x_0)]$  for any integer values of  $k$ . (see [4] p. 32). If we put additionally  $\varphi(0) = 0$  then  $\varphi \in \Phi_0^\psi$ .

*Case 3:*  $\varphi_0$  is continuous, it is not identically equal to zero but there exists such an  $\bar{x} \in J \setminus \{0\}$  that  $\varphi_0(\bar{x}) = 0$ .

In this case  $\Phi_a^\psi = \emptyset$  for every  $a \in \mathbb{R}$ , by virtue of (8).

*Case 4:*  $\varphi_0$  is not continuous.

In this case  $\Phi_a^\psi = \emptyset$  for every  $a \in \mathbb{R}$ , by virtue of Theorem 5. An example of such a function  $\psi \in \Psi$  that  $\phi_0$  is not continuous is found in [3].

Consequently, the answer to Brydak's problem is negative (case 3 and 4).

### References

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MAREK CZERNI  
DEPT. OF MATHEMATICS  
PEDAGOGICAL UNIVERSITY OF CRACOW  
PODCHORĄŻYCH 2  
PL-30-084 KRAKÓW  
POLAND

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