

On some generalisations of the Fréchet functional equations

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- 1875 Darboux showed that an additive function that is not linear is necessarily discontinuous everywhere,
- 1905 Hamel provided such a solution using Zorn's lemma to get a basis (of \mathbb{R} as a \mathbb{Q} -vector space) which now bears his name.

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In general, when studying such an equation, one tries to obtain the weakest hypothesis under which the solutions are polynomials.

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The solutions of Fréchet functional equation that are locally integrable are the polynomials of order at most $m - 1$, although other conditions exist.

Theorem

Let $m \in \mathbb{N}$ and $f : \mathbb{R} \rightarrow \mathbb{R}$ be a function that is bounded almost everywhere on a neighborhood of a point $x_0 \in \mathbb{R}$.

If $\Delta_h^m f = 0$ is satisfied on a neighborhood of x_0 for almost every h sufficiently small, then f can be written as a polynomial of degree at most $m - 1$ on a neighborhood of x_0 .

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- The proof becomes much simpler if one assumes the measurability of f .
- This result is still valid in \mathbb{R}^n , using $f = g * \Phi$ with $\Phi \in D(\mathbb{R}^n)$, $\int \Phi dx = 1$ and $g = f \chi_{B(x_0, \epsilon)}$.

- f bounded a.e. near $x_0 \Rightarrow$ bounded everywhere near x_0 .

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- Newton's interpolation formula:

$$f(x + qrh) = \sum_{j=0}^q \frac{\Delta_{rh}^j f(x)}{j!} (q)_j,$$

where $(q)_j$ is the falling factorial ($\prod_{k=0}^{j-1} (q - k)$ for $j > 0$).

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- Using the Stirling numbers of the first kind $s(j, k)$ and of second kind $S(k, l)$ ($l \in \{0, \dots, m-1\}$),

$$\frac{\Delta_h^l f(x)}{l!} = \sum_{m=l-1}^{m-1} \sum_{j=k}^q \frac{\Delta_{rh}^j f(x)}{j!} s(j, k) r^{-k} S(k, l),$$

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- so that $|\frac{\Delta_h^l f(x)}{l!}| \leq C' \sum_{k=l}^{m-1} \frac{|h|^k}{(\epsilon - h)^k}$ and f is continuous near x_0 (take $l = 1$).

For $T \in D'(\mathbb{R}^n)$, let us define $\Delta_h^m T(\phi) = T(\Delta_{-h}^m \phi)$, for $h \in \mathbb{R}^n$ and $\phi \in D(\mathbb{R}^n)$.

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Since $\lim_{h \rightarrow 0} \frac{\Delta_h^m T}{h^m} = T^{(m)}$ for $T \in D'(\mathbb{R})$, if T satisfies $\Delta_h^m T = 0$ for h sufficiently small, T is associated to a polynomial of order at most $m - 1$.

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In particular, if $f \in L_{loc}^1(\mathbb{R}^n)$ satisfies $\Delta_h^m f = 0$ for almost every h , then f is a polynomial of degree at most $m - 1$.

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We naturally set $\Delta_h = R_h^* - I$ where R_h is the pullback of R_h and $\Delta_{h_1, \dots, h_m}^m = \Delta_{h_m} \circ \dots \circ \Delta_{h_1}$.

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In the same way, ${}_h\Delta = L_h^* - I$.

We will consider the solutions locally satisfying

$$\Delta_{h_1, \dots, h_m}^m f(x) = 0 \quad (*)$$

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at x_0 , for h near the identity.

We will only consider solutions that are bounded a.e. in a neighborhood of x_0 .

Proposition

A function $f : G \rightarrow \mathbb{R}$ satisfies $\Delta_{h_1, \dots, h_m}^m f(x) = 0$ at 1 iff it satisfies $h_1, \dots, h_m \Delta^m f(x) = 0$ at 1.

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Theorem

If $f : G \rightarrow \mathbb{R}$ is bounded a.e. in a neighborhood of x_0 and satisfies the local Fréchet equation $(*)'$ at x_0 then f is smooth in a neighborhood of x_0 .

Each $X \in \mathfrak{g}$ has a natural action on C^1 functions by the action of the associated left-invariant vector field as a derivation; \mathcal{L}_X will denote the left-invariant vector field associated to X .

Theorem

Let \mathfrak{g} be the Lie algebra of G and E_1, \dots, E_n be a basis of \mathfrak{g} ; A function $f : G \rightarrow \mathbb{R}$ that is bounded a.e. in a neighborhood of x_0 is a solution of the local Fréchet equation $(*)'$ at x_0 of order m iff there exists a neighborhood U of x_0 in G and a neighborhood V of 0 in \mathfrak{g} s.t.

$$\begin{aligned} f(x \exp X) &= \sum_{j=0}^{m-1} \frac{\mathcal{L}_X^j f(x)}{j!} \\ &= f(x) + \sum_{j=1}^{m-1} \sum_{1 \leq i_1, \dots, i_j \leq n} \frac{\mathcal{L}_{E_{i_1}} \cdots \mathcal{L}_{E_{i_j}} f(x)}{j!} X_{i_1} \cdots X_{i_j}, \end{aligned}$$

for all $X \in V$ and $x \in U$.

We will say that f is locally right-abelian at x_0 if $f(xyz) = f(xzy)$ for x near x_0 and y, z near the identity.

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Theorem

If $f : G \rightarrow \mathbb{R}$ is locally bounded a.e. in a neighborhood of x_0 and locally right-abelian at x_0 , then it is a solution of the local Fréchet equation $(*)$ or $(*)'$ at x_0 of order m iff there exist $f_1, \dots, f_k \in \text{Hom}_{\text{loc}}(G, \mathbb{R})$, real numbers a_α for $\alpha \in \mathbb{N}^k$ and a neighborhood U of the identity such that

$$f(x_0 h) = \sum_{|\alpha| < m} a_\alpha f_1(h)^{\alpha_1} \cdots f_k(h)^{\alpha_k},$$

for all $h \in U$, where $k = \dim(\text{Hom}_{\text{loc}})$.

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for all $h \in U$, where $k = \dim(\text{Hom}_{\text{loc}})$.

If G is simply connected, f_j belongs to $\text{Hom}(G, \mathbb{R})$ and a global solution is given by the previous identity, with $x_0 = 1$ and any $h \in G$.

Theorem

If G is unimodular, $T \in D'(G)$ is a solution of the local Fréchet equation $(*)'$ at x_0 of order m iff there exists a neighborhood U of x_0 such that $T|_U$ is a distribution associated to the smooth function $f : G \rightarrow \mathbb{R}$ such that

$$f(x \exp X) = \sum_{j=0}^{m-1} \frac{\mathcal{L}_X^j f(x)}{j!},$$

for $x \in U$ and X in a neighborhood of 0 in \mathfrak{g} .

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Proposition

On $\mathbb{R}^n \times (S^1)^k$, the global solutions of the Fréchet equation (*) or (*') of order m are of the form

$$f(x, y) = \sum_{|\alpha| < m} a_\alpha x^\alpha,$$

for $x \in \mathbb{R}^n$ and $y \in (S^1)^k$.

Proposition

For the $(ax + b)$ -group, the solutions of the local Fréchet equation $(*)$ or $(*)'$ of order m at 1 are given by $f(x, y) = \sum_{j=0}^{m-1} a_j \ln^j x$.

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Proposition

For the $SL(2, \mathbb{R})$, the solutions of the local Fréchet equation $(*)$ or $(*)'$ of order m at 1 are constant near the identity.

Proposition

If G is a two-step nilpotent Lie group, $f : G \rightarrow \mathbb{R}$ is a solution of the local Fréchet equation $(*)$ or $(*)'$ at x_0 of order m iff $f \circ L_{x_0} \circ \exp$ is a polynomial of degree at most $m - 1$.

If G is not nilpotent, we have

$$\mathfrak{g} \supset \mathfrak{g}^{(1)} \supset \mathfrak{g}^{(2)} \supset \dots \supset \mathfrak{g}^{(N)} = \mathfrak{g}^{(N+n)},$$

with $\mathfrak{g}^{(1)} = [\mathfrak{g}, \mathfrak{g}]$ and $\mathfrak{g}^{(j)} = [\mathfrak{g}, \mathfrak{g}^{j-1}]$.

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Definition

Let N be the smallest integer s.t. $\mathfrak{g}^{(N)} = \mathfrak{g}^{(N+1)}$; the space of fundamental monomials of on G is $(\mathfrak{g}^{(N)})^\perp$.

The set of functions $f : G \rightarrow \mathbb{R}$ s.t. $f \circ \exp$ is a polynomial in a neighborhood of 0 generated by a basis of fundamental monomials form will be denoted $P(G)$.

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Elements of $P(G)$ are solutions of the local Fréchet equation (*').

Theorem

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In particular, the solutions for semi-simple Lie groups are constant in a neighborhood of 1.

