A FUNCTIONAL EQUATION PROPOSED BY R. BELLMAN

E. G. STRAUS

R. Bellman (Bull. Amer. Math. Soc. vol. 64 (1958) p. 178, problem 14) has posed (essentially) the following problem:

Let \( f(u_0, u_1, \ldots, u_n) \) be analytic for \( u_0 \neq 0 \) and satisfy the functional equation

\[
(1) \quad f(uv, (uv)', \ldots, (uv)^{(n)}) = f(u, u', \ldots, u^{(n)}) + f(v, v', \ldots, v^{(n)})
\]

for arbitrary \( x \) and arbitrary nonzero \( n \) times differentiable functions \( u(x), v(x) \). What is the form of \( f \) for general \( n \)?

At the suggestion of R. Bellman and of N. J. Fine (who has given another solution of this problem), we give here a solution which seems to stress the proper setting of the problem.

Set \( u = e^s, v = e^t \); then we can write

\[
f(u, u', \ldots, u^{(n)}) = g(s, s', \ldots, s^{(n)}),
\]

and the functional equation (1) becomes

\[
(2) \quad g(s + l, s' + t', \ldots, s^{(n)} + t^{(n)}) = g(s, \ldots, s^{(n)}) + g(l, \ldots, t^{(n)})
\]

for arbitrary \( x \), and arbitrary \( n \) times differentiable \( s, t \).

Applying (2) to the functions

\[
s = \sum_{k=0}^{n} \frac{s_k(x - x_0)^k}{k!}
\]

we get for \( G(s) = g(s, s', \ldots, s^{(n)}) \) that at \( x = x_0 \)

\[
G(s) = G \left( \sum \frac{s_k(x - x_0)^k}{k!} \right) = \sum G \left( \frac{s_k(x - x_0)^k}{k!} \right)
\]

\[
= g(s_0, 0, \ldots, 0) + g(0, s_1, 0, \ldots, 0) + \cdots
\]

\[
+ g(0, 0, \cdots, 0, s_n)
\]

\[
= \sum_{k=0}^{n} g_k(s_k).
\]

As a result of (2) we see that each of the functions \( g_k(s_k) \) is additive. Summing up we have the following

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Solutions have also been given by W. F. Trench and by J. Aczél and M. Hosszu.
Theorem 1. Let $f(x, u_0, u_1, u_2, \ldots, u_n)$ be a function of $n+2$ variables so that

$$f(x, u_0, (u_0)', \ldots, (u_0)^{(n)}) = f(x, u, (u)', \ldots, (u)^{(n)}) + f(x, v, (v)', \ldots, (v)^{(n)})$$

for all $x$ and all nonzero $n$ times differentiable $u, v$. Then

$$f(x, u, (u)', \ldots, (u)^{(n)}) = \sum_{k=0}^{n} f_k(x, \frac{d^k \log u}{dx^k})$$

where each $f_k(x, y)$ is additive in $y$. In particular, under any one of the usual conditions (e.g., continuity, measurability, boundedness) on $f_k(x, y)$ as a function of $y$ we obtain

$$f(x, u', \ldots, (u)^{(n)}) = \sum_{k=0}^{n} a_k(x) \frac{d^k \log u}{dx^k}.$$ 

In Bellman's problem $f$ did not directly depend on $x$ so that the $a_k$ in (5) would be constant.

We can now make several observations. The first (whose formulation is due to R. Steinberg) is that the function $uv$ in (1) and (4) could be replaced by $\psi(u, v) = \phi_1(u) + \phi_2(v)$, where $\phi_1$ is an $n$ times differentiable function and $\phi_2' \neq 0$, where the range of $\phi_2$ is the entire real line. So we have the following

Theorem 2. Let $f(x, u_0, u_1, \ldots, u_n)$ be a function of $n+2$ variables so that

$$f(x, \psi(u, v), (\psi(u, v)'), \ldots, (\psi(u, v))^{(n)}) = f(x, u, \ldots, (u)^{(n)}) + f(x, v, \ldots, (v)^{(n)}).$$

Then

$$f(x, u, (u)', \ldots, (u)^{(n)}) = \sum_{k=0}^{n} f_k(x, \frac{d^k \phi_2(u)}{dx^k}) + a(x)$$

where $f_k(x, y)$ is additive in $y$, and under suitable regularity conditions

$$f(x, u, (u)', \ldots, (u)^{(n)}) = \sum_{k=0}^{n} a_k(x) \frac{d^k \phi_2(u)}{dx^k} + a(x).$$

Proof. We set $s = \phi_2(u)$, $t = \phi_2(v)$. Then we can write

$$f(x, u, (u)', \ldots, (u)^{(n)}) = g(x, s, \ldots, s^{(n)})(= g(x, s) \text{ for short})$$

and

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Thus \( (6) \) becomes
\[
(6') \quad h(x, s + t, \cdots, s^{(n)}) = g(x, s, \cdots, s^{(n)}) + g(x, t, \cdots, t^{(n)})
\]
for all \( n \) times differentiable functions \( s, t \) at a point \( x \).

For \( t = 0 \) we obtain
\[
h(x, s) = g(x, s) + g(x, 0) = g(x, s) + a(x)
\]
and for
\[
k(x, s) = g(x, s) - a(x) = h(x, s) - 2a(x)
\]
equation \( (6') \) becomes
\[
(6'') \quad k(x, s + t) = k(x, s) + k(x, t).
\]

This equation is analogous to (2) and leads to (7). We can now use (7) to analyze the functions \( \phi_i \) and \( a \) to obtain
\[
\phi_1(u) = \phi_2^{-1}(u + c) \quad \text{and} \quad a(x) = f_0(x, c)
\]
for some constant \( c \).

Finally the fact that differentiation operators only were used was merely due to the fact they satisfy relations of the form
\[
D^k f(s) = g(s, Ds, D^2 s, \cdots, D^k s)
\]
for all \( k \) times differentiable \( s \) and arbitrarily given \( k \) times differentiable \( f \). We could replace these \( D^k \) by arbitrary linear operators \( T_1, \cdots, T_n \) which satisfy identities of the form
\[
(T_i \phi_i(s))(x) = g_i(s, T_1 s, \cdots, T_n s) \quad i = 1, \cdots, n
\]
for all \( x, s \) in the prescribed function space and the function \( \phi_i \) as in Theorem 2.

It is quite unnecessary to restrict the operator \( f(u, u', \cdots, u^{(n)}) \) to dependence on a finite number of derivatives; the same result would hold if we had a differential operator of infinite order, or more generally, if we had operators \( T_i \) satisfying (8) and so that for every \( x \) there exist functions \( s_i \) with \( (T_i s_i)(x) = \delta_{ij} \).

We forego the statement of this theorem in all its gruesome generality.

University of California, Los Angeles