

CONTINUOUS SOLUTIONS OF THE FUNCTIONAL EQUATION $f^n(x) = f(x)$

G. M. EWING AND W. R. UTZ

In this note the authors find all continuous real functions defined on the real axis and such that for an integer $n \geq 2$, and for each x ,

$$(1) \quad f^n(x) = f(x).$$

The symbol f^n denotes f iterated n times.

The following two classes of functions occur as solutions.

CLASS I.

(a₁) *The function $f(x)$ is continuous for all real x ,*

(b₁) *$f(x) \equiv x$ on a connected subset S of the x -axis, and*

(c₁) *$g \leq f(x) \leq G$, in which g and G denote, respectively, the infimum and supremum of $f(x)$ on S .*

The set S must be a point, a closed interval, a closed ray, or the entire x -axis. Thus Class I includes all constants and the function x . If S is a closed interval $[a, b]$ then $f(x)$ is arbitrary outside of $[a, b]$ except for continuity and the condition $a \leq f(x) \leq b$. If S is a ray, $f(x)$ is similarly described.

CLASS II.

(a₂) *The function $f(x)$ is continuous for all real x and either,*

(b₂) *$f^2(x) \equiv x$, or*

(c₂) *$f^2(x) \equiv x$ on a non-degenerate closed interval $[a, b]$, $f(a) = b$, $f(b) = a$, and $a \leq f(x) \leq b$.*

A function satisfies (b₂) if and only if $y = f(x)$ implies $x = f(y)$. Its graph is, accordingly, symmetric with respect to the line $y = x$. If $f(x)$ is a solution of (b₂), then the inverse of the transformation $x \rightarrow f(x)$ is clearly single valued and continuous. Hence the transformation $x \rightarrow f(x)$ defines a homeomorphism of the x -axis onto itself.

One can easily see that Classes I and II have only the function x in common.

LEMMA 1. *$f(x)$ is a continuous solution of $f^2(x) = f(x)$ if, and only if, $f(x)$ is of Class I.*

Proof. That every Class I function is a solution is easily verified. Conversely, if $f(x)$ is a continuous solution then $x = f(r)$ satisfies $f(x) = x$ for every real r . In case $f(x) = x$ has only one solution, $f(x)$ is constant and hence of Class I. If $f(x) = x$ has two solutions a and b , $a < b$, then $f(a) = a$ and $f(b) = b$; and given c between a and b there exists, from the continuity of $f(x)$,

Received October 22, 1951.

a number m , $a < m < b$, such that $f(m) = c$. It follows that $f(c) = ff(m) = f(m) = c$, and hence if $f(x) = x$ at the ends of an interval the relation holds identically on the interval. The maximal set S on which $f(x) = x$ is thus connected. The continuity of $f(x)$ implies that S is closed. Finally $f(x)$ has property (c₁), for if there exists an r not in S such that $f(r)$ does not satisfy (c₁), the relation $f(x) = ff(x) = f^2(x)$ with $x = r$, contradicts the fact that S is maximal.

LEMMA 2. *If $f^n(x) = x$ on a non-degenerate closed connected subset S of the real axis and if $f(x)$ maps S continuously into S , then*

- (i) *$f(x)$ is a homeomorphism of S onto itself,*
- (ii) *if S is an interval $[a, b]$, $f(x) \equiv x$ on S or $f^2(x) \equiv x$ on S and $f(x)$ is equivalent to a reflection of $[a, b]$ about the single fixed point p ,*
- (iii) *if S is a ray, $f(x) \equiv x$ on S , and*
- (iv) *if S is the entire axis, $f(x) \equiv x$ on S or $f^2(x) \equiv x$ on S and $f(x)$ is equivalent to a reflection of S about the single fixed point p .*

Proof. Conclusions (i) for the case of an interval and (ii) are special cases of results in Whyburn [2, pp. 240, 264].

If S is a ray, the mapping [2, p. 240] is (1-1) and onto. Thus $f(x)$ is monotone on the ray and the end point is fixed under $f(x)$. If there were an interior point b of the ray such that $f(b) \neq b$, the monotonicity of $f(x)$ would imply that $f^n(b) \neq b$. Hence (iii), which implies (i) for the ray.

If S is the real axis, the mapping is again (1-1) and onto and $f(x)$ is monotone. If $f(x)$ increases with x , we see that $f(x) \equiv x$ by the argument employed for the ray. If $f(x)$ is monotone decreasing its graph cuts $y = x$ in exactly one point and $f(x)$ is topologically equivalent to a reflection of the x -axis about the abscissa of this point.

COROLLARY 1. *If n is odd, the functional equation $f^n(x) = x$ has only the function x as a continuous solution. If n is even, the continuous solutions of $f^n(x) = x$ are those of $f^2(x) = x$.*

Proof. By conclusion (iv) of Lemma 2, there are two possibilities. If $n = 2m + 1$ and if $f^2(x) \equiv x$ then $f^{2m}(x) \equiv f^2 f^2 \dots f^2(x) \equiv x$, and hence $f^{2m+1}(x) \equiv f(x) \equiv x$. If n is even, the stated result is immediate from Lemma 2 since $f(x) \equiv x$ is a solution of $f^2(x) = x$.

THEOREM 1. *The continuous real solutions of $f^n(x) = f(x)$, $n \geq 2$, are the functions of Class I if n is even and the functions of Classes I and II if n is odd.*

Proof. If $f(x)$ is of Class I then $f^2(x) = f(x)$. Whence

$$f^3(x) = f^2(x) = f(x), \dots$$

If $f(x)$ is of Class II we verify that $f^3(x) = f(x)$. Then

$$f^5(x) = f^3(x) = f(x), \quad f^7(x) = f^5(x) = f(x), \dots$$

Conversely, let $f(x)$ be a continuous solution of $f^n(x) = f(x)$. Then

$$f^{n-1} f^{n-1}(x) = f^{n-2} f^n(x) = f^{n-2} f(x) = f^{n-1}(x)$$

so that $f^{n-1}(x)$ is of Class I by Lemma 1. Let S be the maximal subset of the x -axis on which $f^{n-1}(x) \equiv x$.

If S is a point, then $f^{n-1}(x) \equiv c$ and $f(x) \equiv ff^{n-1}(x) \equiv f(c)$, so that $f(x)$ is of Class I.

If S is the closed interval $[a, b]$ then $f^{n-1}(x) \equiv x$ on $[a, b]$ and $a \leq f^{n-1}(x) \leq b$ by (b₁) and (c₁). Moreover $a \leq f(x) \leq b$, as a consequence of the relations

$$(2) \quad f(x) = f^n(x) = f^{n-1}f(x).$$

Thus $f(x)$ maps the real axis into $[a, b]$. In particular $[a, b]$ goes into $[a, b]$ and Lemma 2 is applicable. If $f(x) \equiv x$ on $[a, b]$, $f(x)$ is of Class I. The other possibility is that $f^2(x) \equiv x$ on $[a, b]$, and that $f(a) = b, f(b) = a$, in which event $f(x)$ is of Class II.

If $f^{n-1}(x) \equiv x$ on a ray, we see that $f(x)$ maps the reals into $[a, \infty]$ or $[-\infty, b]$. Hence $f(x) \equiv x$ on the ray by Lemma 2 and is of Class I.

Finally, if S is the x -axis, the desired conclusion is given by Corollary 1.

The functional equation

$$(3) \quad f^n(x) = f^m(x),$$

m and n integers, $1 < m < n$, has among its continuous solutions the functions of Classes I and II if $m + n$ is even and those of Class I if $m + n$ is odd. In either case, if $f(x)$ is a solution of (3) there exists an integer k such that $f^k(x)$ is of Class I. However, each equation (3) has continuous solutions in neither of our classes. For example $f^3(x) = f^2(x)$ has the solution

$$f(x) = \begin{cases} \sin \pi x & x > 1 \\ 0 & |x| \leq 1 \\ -x-1 & -2 \leq x < -1 \\ 1 & x < -2. \end{cases}$$

Let $y = f(x)$ denote a transformation of a topological space X into itself. A necessary and sufficient condition that $f^2(x) = f(x)$ have $f(x)$ as a continuous solution is that the set S of fixed points under $f(x)$ be non-vacuous and that $f(x)$ map X continuously into S . That $f(x)$ be a continuous solution of $f^2(x) = f(x)$ is a restriction on both S and $f(x)$. If X is the real axis these restrictions are given by our Lemma 1. In general the solutions of $f^2(x) = f(x)$ are the "retractions" of the space X . These have been studied by Borsuk [1] but results for higher-dimensional or abstract cases comparable to those of Lemma 1 do not seem to be available and appear difficult to achieve.

REFERENCES

1. K. Borsuk, *Sur les retractes*, Fund. Math., 17 (1931), 152-170.
2. G. T. Whyburn, *Analytic topology* (Amer. Math. Soc. Colloquium Publications, vol. 28, 1942).

*The Sandia Corporation
and
The University of Missouri*