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The Generalized Stability of an n-Dimensional Jensen Type Functional Equation

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Abstract : In this paper, we will investigate the generalized Hyer-Ulam-Rassias stability of an *n*-dimensional functional equation,

$$\sum_{i=1}^{n} p_i f(x_i) = f\left(\sum_{i=1}^{n} p_i x_i\right),$$

where n > 1 is an integer, and p_1, \ldots, p_n are positive real number with

$$\sum_{i=1}^{n} p_i = 1.$$

Keywords : functional equation; Jensen functional equation; stability; generalized stability

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1 Introduction and preliminaries

In 1940 S.M. Ulam[6] proposed the famous stability problem of linear functions. In 1941 D.H. Hyers[1] considered the case of an approximately additive function $f: E \to E'$ where E and E' are Banach spaces and f satisfies the inequality

$$||f(x+y) - f(x) - f(y)|| \le \varepsilon$$

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for all $x, y \in E$ and for some $\varepsilon > 0$. It was shown that the limit

$$L(x) = \lim_{n \to \infty} 2^{-n} f(2^n x)$$

exists for all $x \in E$ and that $L: E \to E'$ is the unique additive function satisfying

$$\|f(x) - L(x)\| \le \epsilon.$$

Hyers' theorem was generalized by Aoki[7] and Bourgin[2] for additive mappings by considering bounded Cauchy differences. In 1978 Th.M. Rassias[8] considered an approximately additive function $f: E \to E'$ satisfying

$$||f(x+y) - f(x) - f(y)|| \le \theta(||x||^p + ||y||^p)$$

for all $x, y \in E$ where $\theta \ge 0$ and $0 \le p < 1$ are constants. Since then, the stability problem has been widely investigated for different types of functional equations. The Jensen functional equation given by

$$\frac{f(x) + f(y)}{2} = f\left(\frac{x+y}{2}\right)$$

has close connection [3, 4] with the Cauchy functional equation

$$f(x) + f(y) = f(x+y).$$

Stability of Jensen equation has been studied at first by Kominek[?]. In 1998, S.M. Jung[5] investigated the Hyers-Ulam stability for Jensen's equation on a restricted domain.

In this paper, we will extend the Jensen functional equation to an n-dimensional version,

$$\sum_{i=1}^{n} p_i f(x_i) = f\left(\sum_{i=1}^{n} p_i x_i\right),$$
(1.1)

where n > 1 is an integer, and p_1, \ldots, p_n are positive rational numbers with

$$\sum_{i=1}^{n} p_i = 1, \tag{1.2}$$

will study a general solution and investigate its generalized stability. We will also discuss Hyers-Ulam stability and Hyers-Ulam-Rassias stability.

For our convenience, we let n > 1 be an integer, p_1, \ldots, p_n be positive rational numbers with (1.2), X be a real vector space and Y be a Banach spaces.

2 Main Results

In this section, we will study the general solution and generalized stability of (1.1). The results are as follows.

2.1 General Solution

Theorem 2.1. Let X and Y be real vector spaces. A mapping $f : X \to Y$ satisfies the functional equation (1.1) where n > 1 is an integer, and $p_1, \ldots p_n$ are positive rational numbers with $\sum_{i=1}^{n} p_i = 1$ for all $x_1, \ldots x_n \in X$, if and only if f(x) = A(x) - f(0) for all $x \in X$ where $A : X \to Y$ is additive function and f(0) is a constant.

Proof. (Neccessity) Suppose $f: X \to Y$ satisfies the functional equation (1.1). Define a function $g: X \to y$ by

$$g(x) = f(x) - f(0)$$

for all $x \in X$. Note that g(0) = 0. Consider

$$g\left(\sum_{i=1}^{n} p_{i} x_{i}\right) = f\left(\sum_{i=1}^{n} p_{i} x_{i}\right) - f(0) = \sum_{i=1}^{n} p_{i} f(x_{i}) - f(0)$$
$$= \sum_{i=1}^{n} p_{i} g(x_{i}).$$
(2.1)

Thus g is satisfies (1.1). Let $s \in \{1, \ldots n\}$. Then set $x_s = x$ and $x_1 = \ldots = x_{s-1} = x_{s+1} = \ldots = x_n = 0$, then (2.1) becomes

$$g(p_s x) = p_s g(x)$$
 for all $s \in \{1, \dots, n\}$ for all $x \in X$. (2.2)

Next, we put $x_s = x, x_{s+1} = y$ and $x_1 = \ldots = x_{s-1} = x_{s+2} = \ldots = x_n = 0$ in (2.1) and using (2.2), we will have

$$g(p_s x + p_{s+1} y) = p_s g(x) + p_{s+1} g(y)$$

for all $x, y \in X$. Therefore g is additive function, by definition of g we get f(x) = A(x) - f(0) for all $x \in X$.

(Sufficiency) Suppose f(x) = A(x) - f(0) for all $x \in X$ where $A : X \to Y$ is additive function and f(0) is a constant. Then,

$$f\left(\sum_{i=1}^{n} p_i x_i\right) = A\left(\sum_{i=1}^{n} p_i x_i\right) - f(0) = A\left(\sum_{i=1}^{n} p_i x_i\right) - \sum_{i=1}^{n} p_i f(0)$$
$$= \sum_{i=1}^{n} p_i (A(x_i) - f(0)) = \sum_{i=1}^{n} p_i f(x_i).$$

This completes the proof.

2.2 Generalied Stabiltiy

Theorem 2.2. Let $\phi: X^n \to [0, \infty)$ be a function. For each integer $s = 1, \ldots, n$, let $\phi_s: X \to [0, \infty)$ be a function such that

$$\phi_s(x) = \phi(\underbrace{0, \dots, 0}_{s-1}, x, \underbrace{0, \dots, 0}_{n-s})$$
(2.3)

and $\sum_{i=0}^{\infty} p_s^{-i} \phi(p_s^i x)$ converges and $\lim_{m \to \infty} p_s^{-m} \phi(p_s^m x_1, \dots, p_s^m x_n) = 0$ for all $x_1, \dots, x_n \in X$. If a function $f: X \to Y$ satisfies the inequality

$$\left\|\sum_{i=1}^{n} p_i f(x_i) - f\left(\sum_{i=1}^{n} p_i x_i\right)\right\| \le \phi(x_1, \dots, x_n)$$

$$(2.4)$$

for all $x_1, \ldots, x_n \in X$, then there exists a unique function $L: X \to Y$ that satisfies functional equation (1.1) and the inequality

$$\left\| f(x) - L(x) \right\| \le \sum_{i=0}^{\infty} p_s^{-i-1} \phi_s(p_s^i x)$$
 (2.5)

for all $x \in X$. The function L is given by

$$L(x) = f(0) + \lim_{m \to \infty} p_s^{-m} \left(f(p_s^m x) - f(0) \right)$$
(2.6)

for all $x \in X$.

Proof. Suppose $f:X\to Y$ satisfies the inequality (2.4). Define a function $g:X\to Y$ by

$$g(x) = f(x) - f(0)$$
(2.7)

for all $x_1, \ldots, x_n \in X$. It should be noted that g(0) = 0. By (1.2), we get

$$\left\|\sum_{i=1}^{n} p_i g(x_i) - g\left(\sum_{i=1}^{n} p_i x_i\right)\right\| \le \phi(x_1, \dots, x_n)$$

$$(2.8)$$

for all $x_1, \ldots, x_n \in X$. Let $s \in \{1, \ldots, n\}$. Set $x_s = x$ and $x_1 = \cdots = x_{s-1} = x_{s+1} = \cdots = x_n = 0$, then (2.8) becomes

$$\left\| p_s g(x) - g(p_s x) \right\| \le \phi_s(x) \tag{2.9}$$

for all $x \in X$. Rewrite the above equation to

$$\left\|g(x) - p_s^{-1}g(p_s x)\right\| \le p_s^{-1}\phi_s(x)$$
(2.10)

for all $x \in X$. For each positive integer m and each $x \in X$, we have

$$\begin{split} \left\| g(x) - p_s^{-m} g(p_s^m x) \right\| &= \left\| \sum_{i=0}^{m-1} \left(p_s^{-i} g(p_s^i x) - p_s^{-(i+1)} g(p_s^{i+1} x) \right) \right\| \\ &\leq \sum_{i=0}^{m-1} \left\| p_s^{-i} g(p_s^i x) - p_s^{-(i+1)} g(p_s^{i+1} x) \right\| \\ &= \sum_{i=0}^{m-1} p_s^{-i} \left\| g(p_s^i x) - p_s^{-1} g(p_s p_s^i x) \right\| \\ &\leq \sum_{i=0}^{m-1} p_s^{-i-1} \phi_s(p_s^i x). \end{split}$$
(2.11)

Consider the sequence $\{p_s^{-m}g(p_s^mx)\}$. For each positive integers k < l and each $x \in X$,

$$\begin{split} \left\| p_s^{-k} g(p_s^k x) - p_s^{-l} g(p_s^l x) \right\| &= p_s^{-k} \left\| g(p_s^k x) - p_s^{-(l-k)} g(p_s^{l-k} p_s^k x) \right\| \\ &\leq p_s^{-k} \sum_{i=0}^{l-k-1} p_s^{-i-1} \phi_s(p_s^{i+k} x) \\ &\leq p_s^{-k-1} \sum_{i=0}^{\infty} p_s^{-i} \phi_s(p_s^{i+k} x). \end{split}$$

Since $\sum_{i=0}^{\infty} p_s^{-i} \phi(p_s^i x)$ converges, $\lim_{k \to \infty} p_s^{-k-1} \sum_{i=0}^{\infty} p_s^{-i} \phi_s(p_s^{i+k} x) = 0$; therefore,

$$L(x) = f(0) + \lim_{m \to \infty} p_s^{-m} g(p_s^m x)$$
(2.12)

is well-defined in the Banach space Y. Moreover, as $m \to \infty$, (2.11) becomes

$$\left\|g(x) + f(0) - L(x)\right\| \le \sum_{i=0}^{\infty} p_s^{-i-1} \phi_s(p_s^i x).$$

Recalling the definition of g(x), we see that inequality (2.5) is valid.

To show that L indeed satisfies (1.1), replace each x_i in (2.8) with $p_s^m x_i$,

$$\left\|\sum_{i=1}^{n} p_i g(p_s^m x_i) - g\left(p_s^m \sum_{i=1}^{n} p_i x_i\right)\right\| \le \phi(p_s^m x_1, \dots, p_s^m x_n).$$
(2.13)

If we multiply the above inequality by p_s^{-m} and take the limit as $m \to \infty$, then by the definition of L in (2.12) and (1.2), we obtain

$$\left\|\sum_{i=1}^{n} p_i L(x_i) - L\left(\sum_{i=1}^{n} p_i x_i\right)\right\| \le \lim_{m \to \infty} p_s^{-m} \phi(p_s^m x_1, \dots, p_s^m x_n) = 0, \quad (2.14)$$

which implies that

$$\sum_{i=1}^{n} p_i L(x_i) = L\left(\sum_{i=1}^{n} p_i x_i\right)$$
(2.15)

for all $x_1, \ldots, x_n \in X$.

To prove the uniqueness, suppose there is another function $L' : X \to Y$ satisfying (1.1) and (2.5). Observe that if we replace x_s by x and put $x_1 = \cdots = x_{s-1} = x_{s+1} = \cdots = x_n = 0$ in (2.15), then

$$p_s L(x) + (1 - p_s)L(0) = L(p_s x)$$
(2.16)

for all $x \in X$, and

$$L(0) = f(0) + \lim_{m \to \infty} p_s^{-m} g(0) = f(0).$$

The function L' obviously possesses the same properties. Therefore,

$$p_s(L(x) - L'(x)) = L(p_s x) - L'(p_s x)$$
(2.17)

for all $x \in X$. We can prove by mathematical induction that for each positive integer m,

$$p_{s}^{m} \left(L(x) - L^{'}(x) \right) = L(p_{s}^{m}x) - L^{'}(p_{s}^{m}x)$$

for all $x \in X$. Therefore, for each positive integer m,

$$\begin{split} \left\| L(x) - L^{'}(x) \right\| &= p_{s}^{-m} \left\| L(p^{m}x) - L^{'}(p_{s}^{m}x) \right\| \\ &\leq p_{s}^{-m} \left(\left\| L(p^{m}x) - f(p_{s}^{m}x) \right\| + \left\| L^{'}(p_{s}^{m}x) - f(p_{s}^{m}x) \right\| \right) \\ &\leq 2p_{s}^{-m} \sum_{i=0}^{\infty} p_{s}^{-i-1} \phi_{s}(p_{s}^{i+m}x) \end{split}$$

for all $x \in X$. Since $\sum_{i=0}^{\infty} p_s^{-i} \phi(p_s^i x)$ converges, $\lim_{m \to \infty} p_s^{-m} \sum_{i=0}^{\infty} p_s^{-i-1} \phi(p_s^{i+m} x) = 0$. We conclude that L(x) = L'(x) for all $x \in X$.

Theorem 2.3. Let $\phi: X^n \to [0, \infty)$ be a function. For each integer $s = 1, \ldots, n$, let $\phi_s: X \to [0, \infty)$ be a function such that (2.3) and $\sum_{i=0}^{\infty} p_s^i \phi(p_s^{-i}x)$ converges and $\lim_{m \to \infty} p_s^m \phi(p_s^{-m}x_1, \ldots, p_s^{-m}x_n) = 0$ for all $x_1, \ldots, x_n \in X$.

If a function $f : X \to Y$ satisfies the inequality (2.4) then there exists a unique function $L : X \to Y$ that satisfies functional equation (1.1) and the inequality

$$\left\|f(x) - L(x)\right\| \le \sum_{i=1}^{\infty} p_s^{i-1} \phi_s(p_s^{-i}x)$$
 (2.18)

for all $x \in X$. The function L is given by

$$L(x) = f(0) + \lim_{m \to \infty} p_s^m f(p_s^{-m} x)$$
(2.19)

for all $x \in X$.

Proof. Let $f : X \to Y$ satisfy the inequality (2.4). Referring the process (2.7)-(2.10), we can replace inequality (2.10) with

$$||g(x) - p_s g(p_s^{-1}x)|| \le \phi_s(p_s^{-1}x)$$

for all $x \in X$. For each positive integer m and each $x \in X$, we get

$$\begin{split} \left\| g(x) - p_s^m g(p_s^{-m} x) \right\| &= \left\| \left(\sum_{i=1}^m p_s^{i-1} g(p_s^{-(i-1)} x) - p_s^i g(p_s^{-i} x) \right) \right\| \\ &\leq \sum_{i=1}^m \left\| p_s^{i-1} g(p_s^{-(i-1)} x) - p_s^i g(p_s^{-i} x) \right\| \\ &= \sum_{i=1}^m p_s^{i-1} \left\| g(p_s^{-(i-1)} x) - p_s g(p_s^{-1} p_s^{-(i-1)} x) \right\| \\ &\leq \sum_{i=1}^m p_s^{i-1} \phi_s(p_s^{-i} x). \end{split}$$
(2.20)

We investigate the sequence $\{p_s^m g(p_s^{-m}x)\}$. For each positive integer k < l and each $x \in X$,

$$\begin{split} \left\| p_s^k g(p_s^{-k}x) - p_s^l g(p_s^{-l}x) \right\| &= p_s^k \left\| g(p_s^{-k}x) - p_s^{l-k}g(p_s^{-(l-k)}p_s^{-k}x) \right\| \\ &\leq p_s^k \sum_{i=1}^{l-k} p_s^{i-1}\phi_s(p_s^{-i-k}x) \\ &\leq p_s^{k-1} \sum_{i=1}^{\infty} p_s^i\phi_s(p_s^{-i-k}x). \end{split}$$

Since $\sum_{i=0}^{\infty} p_s^i \phi(p_s^{-i}x)$ converges, $\lim_{k \to \infty} p_s^{k-1} \sum_{i=0}^{\infty} p_s^i \phi_s(p_s^{-i-k}x) = 0$. Thus,

$$L(x) = f(0) + \lim_{m \to \infty} p_s^m g(p_s^{-m} x)$$
(2.21)

is well-defined in the Banach space Y. Furthermore, (2.20) becomes as $m \to \infty$,

$$||g(x) + f(0) - L(x)|| \le \sum_{i=1}^{\infty} p_s^{i-1} \phi_s(p_s^{-i}x).$$

By the definition of g(x), inequality (2.18) is valid.

In order to show that L satisfies (1.1). We replace each x_i by $p_s^{-m}x_i$ in (2.8) and multiply p_s^m , then take the limit as $m \to \infty$, we have

$$\left\|\sum_{i=1}^{n} p_i L(x_i) - L\left(\sum_{i=1}^{n} p_i x_i\right)\right\| \le \lim_{m \to \infty} p_s^m \phi(p_s^{-m} x_1, \dots, p_s^{-m} x_n) = 0,$$

which implies (2.15).

To prove the uniqueness, suppose there is another function $L': X \longrightarrow Y$ satisfying (1.1) and (2.5). Replacing x by $p_s^{-1}x$ and put $x_1 = \cdots = x_{s-1} = x_{s+1} = \cdots = x_n = 0$ in (2.15); consequently, (2.17) becomes

$$p_s(L(p_s^{-1}x) - L'(p_s^{-1}x)) = L(x) - L'(x).$$

For each positive m, we can show by mathematical induction that

$$p_{s}^{m} \left(L(p_{s}^{-m}x) - L'(p_{s}^{-m}x) \right) = L(x) - L'(x)$$

for all $x \in X$. Therefore, for each positive integer m,

$$\begin{split} \|L(x) - L'(x)\| &= p_s^m \|L(p^{-m}x) - L'(p_s^{-m}x)\| \\ &\leq p_s^m \left(\|L(p^{-m}x) - f(p_s^{-m}x)\| + \|L'(p_s^{-m}x) - f(p_s^{-m}x)\| \right) \\ &\leq 2p_s^m \sum_{i=1}^\infty p_s^{i-1} \phi_s(p_s^{-i-m}x) \end{split}$$

for all $x \in X$. Since $\sum_{i=1}^{\infty} p_s^i \phi(p_s^{-i}x)$ converges, $\lim_{m \to \infty} p_s^m \sum_{i=0}^{\infty} p_s^{i-1} \phi(p_s^{-i-m}x) = 0$. We obtain that L(x) = L'(x) for all $x \in X$.

2.3 Stability

This section will give the stability of (1.1) in various case. The following theorem proves stability of (1.1).

Theorem 2.4. Let $\varepsilon > 0$ be a real number. If a function $f : X \to Y$ satisfies the inequality

$$\left\|\sum_{i=1}^{n} p_i f(x_i) - f\left(\sum_{i=1}^{n} p_i x_i\right)\right\| \le \varepsilon$$
(2.22)

for all $x_1, \ldots, x_n \in X$, then there exists a unique function $L: X \to Y$ that satisfies (1.1) and

$$\left\|f(x) - L(x)\right\| \le \frac{\varepsilon}{1 - p_{\min}}$$

for all $x \in X$, where $p_{\min} = \min\{p_1, \ldots, p_n\}$.

Proof. Let

$$\phi(x_1,\ldots,x_n)=\varepsilon$$

for all $x_1, \ldots, x_n \in X$ in Theorem 2.3. We can see that Theorem 2.3 holds for every $s = 1, \ldots, n$. We choose s such that $p_s = p_{\min} = \min\{p_1, \ldots, p_n\}$. Then (2.18) becomes

$$\left\|f(x) - L(x)\right\| \le \varepsilon \sum_{i=1}^{\infty} p_s^{i-1} = \frac{\varepsilon}{1 - p_s} = \frac{\varepsilon}{1 - p_{\min}}$$

for all $x \in X$ as desired.

The following theorem proves the stability of (1.1).

Theorem 2.5. Let $\varepsilon > 0$ and r > 0 be real numbers with $r \neq 1$. If a function $f: X \to Y$ satisfies the inequality

$$\left\|\sum_{i=1}^{n} p_i f(x_i) - f\left(\sum_{i=1}^{n} p_i x_i\right)\right\| \le \varepsilon \sum_{i=1}^{n} \|x_i\|^r$$

$$(2.23)$$

for all $x_1, \ldots, x_n \in X$, then there exists a unique function $L: X \to Y$ that satisfies (1.1) and

$$\left\|f(x) - L(x)\right\| \le \frac{\varepsilon}{M} \|x\|^r$$

 $\label{eq:started} \textit{for all } x \in X, \textit{ where } M = \max_{i=1,\ldots,n} \mid p_i - p_i^r \mid.$

Proof. In the case 0 < r < 1, let

$$\phi(x_1,\ldots,x_n) = \varepsilon \sum_{i=1}^n \|x_i\|^r$$

for all $x_1, \ldots, x_n \in X$ in Theorem 2.3. Then we can see that Theorem 2.3 holds for every $s = 1, \ldots, n$. We choose s such that

$$| p_s - p_s^r | = M = \max_{i=1,\dots,n} | p_i - p_i^r |.$$

Thus, (2.5) becomes

$$\begin{split} \left\| f(x) - L(x) \right\| &\leq \varepsilon \sum_{i=1}^{\infty} p_s^{i-1} \| p_s^{-i} x \|^r = \varepsilon \| x \|^r p_s^{-1} \sum_{i=1}^{\infty} p_s^{i(1-r)} \\ &= \varepsilon p_s^{-1} \| x \|^r \Big(\frac{p_s^{1-r}}{1 - p_s^{1-r}} \Big) = \frac{\varepsilon}{p_s^r - p_s} \| x \|^r = \frac{\varepsilon}{M} \| x \|^r \end{split}$$

for all $x \in X$. In the case r > 1, let

$$\phi(x_1,\ldots,x_n) = \varepsilon \sum_{i=1}^n \|x_i\|^r$$

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for all $x_1, \ldots, x_n \in X$ in Theorem 2.1. Since Theorem 2.1 holds for every $s = 1, \ldots, n$, (2.5) becomes

$$\begin{split} \left\| f(x) - L(x) \right\| &\leq \varepsilon \sum_{i=0}^{\infty} p_s^{-i-1} \| p_s^i x \|^r = \varepsilon \| x \|^r p_s^{-1} \sum_{i=0}^{\infty} p_s^{i(r-1)} \\ &= \varepsilon \| x \|^r p_s^{-1} \Big(\frac{1}{1 - p_s^{r-1}} \Big) = \frac{\varepsilon}{p_s - p_s^r} \| x \|^r = \frac{\varepsilon}{M} \| x \|^r \end{split}$$

for all $x \in X$. This completes the proof.

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