

ON A SYSTEM OF SIMULTANEOUS ITERATIVE FUNCTIONAL EQUATIONS

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Abstract. A system of two simultaneous functional equations in a single variable, related to a generalized Gołąb-Schinzel functional equation, is considered.

Introduction. The Gołąb-Schinzel type functional equation

$$f(x + yf(x)^p) = f(x)f(y),$$

where p is a fixed integer number, was studied in [3] (cf. also [4] where more general equation was considered). Suppose that a function $f : \mathbb{R} \rightarrow \mathbb{R}$ is a solution of this equation. Setting here $x = \alpha$ and next $x = \beta$ gives the system of two simultaneous Schröder functional equations

$$f(a^p x + \alpha) = af(x), \quad f(b^p x + \beta) = bf(x),$$

which may be interpreted as a Gołąb-Schinzel type equation on a restricted domain. In the present note we examine a little more general system

$$(*) \quad f(Ax + \alpha) = af(x), \quad f(Bx + \beta) = bf(x).$$

We show that, in the case when $A\beta + \alpha \neq B\alpha + \beta$, under some modest regularity assumptions, there are only constant solutions. Therefore, the main results are concerned with the case $A\beta + \alpha = B\alpha + \beta$. It turns out that, in this case, if $\log A$ and $\log B$ are not commensurable, and system (*) has a nontrivial continuous solution, then there exists a real $p \neq 0$, such that

$$A = a^p, \quad B = b^p.$$

The main results give the general form of solutions which are continuous at a point or Lebesgue measurable.

The Lebesgue measurable solutions of (*) with $A = B = 1$ was considered by W.E. Clark and A. Mukherjea [2]. The continuous (at least at one point) solutions of the system of functional equations

$$f(x+a) = f(x) + \alpha, \quad f(x+b) = f(x) + \beta,$$

was considered by the present author in [9] (cf. also M. Kuczma, B. Choczewski and R. Ger [7], §§ 9.5, 9.6.6 and 6.1).

1. Some auxiliary results. Denote by \mathbf{N} , \mathbf{Z} , \mathbf{Q} , respectively, the set of positive integers, integers, and rational numbers.

LEMMA 1. *Let $\alpha, \beta, a, b, A, B; A \neq 0 \neq B$, be fixed real numbers. Suppose that $f: \mathbf{R} \rightarrow \mathbf{R}$ satisfies the system of functional equations*

$$(1) \quad f(Ax + \alpha) = af(x), \quad f(Bx + \beta) = bf(x), \quad x \in \mathbf{R}.$$

1^0 . *If $A\beta + \alpha \neq B\alpha + \beta$ then f is periodic, and for every $n, m \in \mathbf{N}$,*

$$(2) \quad p_{n,m} := \beta(1+B+\dots+B^{m-1})(A^n-1) + \alpha(1+A+\dots+A^{n-1})(1-B^m)$$

is a period of f .

2^0 . *If $A\beta + \alpha = B\alpha + \beta$ and $A \neq 1$ then*

$$f\left(A^n B^m \left(x - \frac{\alpha}{1-A}\right) + \frac{\alpha}{1-A}\right) = a^n b^m f(x), \quad x \in \mathbf{R}, \quad n, m \in \mathbf{Z}.$$

PROOF. From (1), by induction,

$$f(A^n x + \alpha(1+A+\dots+A^{n-1})) = a^n f(x),$$

$$f(B^m x + \beta(1+B+\dots+B^{m-1})) = b^m f(x),$$

for all $x \in \mathbf{R}$ and $n, m \in \mathbf{N}$. Hence, replacing x by $B^m x + \beta(1+B+\dots+B^{m-1})$ in the first of these equations, we get

$$f(A^n B^m x + \beta A^n (1+B+\dots+B^{m-1}) + \alpha(1+A+\dots+A^{n-1})) = a^n b^m f(x),$$

for all $x \in \mathbb{R}$ and $n, m \in \mathbb{N}$. In the same way, replacing x by $A^n x + \alpha(1 + A + \dots + A^{n-1})$ in the second equation gives

$$f(A^n B^m x + \alpha B^m(1 + A + \dots + A^{n-1}) + \beta(1 + B + \dots + B^{m-1})) = a^n b^m f(x),$$

for all $x \in \mathbb{R}$ and $n, m \in \mathbb{N}$. Comparing the left-hand sides of the above two formulas with x replaced by $A^{-n} B^{-m} x$, we immediately get

$$f(x + p_{n,m}) = f(x), \quad x \in \mathbb{R}, \quad n, m \in \mathbb{N}.$$

Since $p_{1,1} = \beta(A - 1) + \alpha(1 - B) = (A\beta + \alpha) - (B\alpha + \beta) \neq 0$, the function f is periodic. This proves 1^o.

To prove 2^o note that

$$\beta = \alpha \frac{B - 1}{A - 1}.$$

Hence, applying the first formula of the previous part of the proof, we get

$$\begin{aligned} & a^n b^m f(x) \\ &= f(A^n B^m x + \beta A^n(1 + B + \dots + B^{m-1}) + \alpha(1 + A + \dots + A^{n-1})) \\ &= f\left(A^n B^m x + \alpha \frac{B - 1}{A - 1} A^n(1 + B + \dots + B^{m-1}) + \alpha(1 + A + \dots + A^{n-1})\right) \\ &= f\left(A^n B^m x + \frac{\alpha}{A - 1}(A^n B^m - 1)\right) \end{aligned}$$

for all $x \in \mathbb{R}$ and $n, m \in \mathbb{N}$. It is easy to check that this formula is also true for all $n, m \geq 0$, $n, m \in \mathbb{Z}$. Taking $n = 0$ we obtain

$$f\left(B^m x + \frac{\alpha}{A - 1}(B^m - 1)\right) = b^m f(x), \quad x \in \mathbb{R}, \quad m \in \mathbb{Z}, \quad m \geq 0.$$

Replacing here x by $B^{-m}[x - \frac{\alpha}{A-1}(B^m - 1)]$ gives

$$f\left(B^{-m} x + \frac{\alpha}{A - 1}(B^{-m} - 1)\right) = b^{-m} f(x), \quad x \in \mathbb{R}, \quad m \in \mathbb{N}.$$

Thus we have shown that

$$f\left(B^m x + \frac{\alpha}{A - 1}(B^m - 1)\right) = b^m f(x), \quad x \in \mathbb{R}, \quad m \in \mathbb{Z}.$$

In the same way we prove that

$$f\left(A^n x + \frac{\alpha}{A-1}(A^n - 1)\right) = a^n f(x), \quad x \in \mathbb{R}, \quad n \in \mathbb{Z}.$$

Take now arbitrary $n, m \in \mathbb{Z}$. Applying the last two formulas we have

$$\begin{aligned} a^n b^m f(x) &= a^n (b^m f(x)) = a^n f\left(B^m x + \frac{\alpha}{A-1}(B^m - 1)\right) \\ &= f\left(A^n [B^m x + \frac{\alpha}{A-1}(B^m - 1)] + \frac{\alpha}{A-1}(A^n - 1)\right) \\ &= f\left(A^n B^m x + \frac{\alpha}{A-1}(A^n B^m - 1)\right) = f\left(A^n B^m \left(x - \frac{\alpha}{1-A}\right) + \frac{\alpha}{1-A}\right) \end{aligned}$$

for all $x \in \mathbb{R}$, which completes the proof. \square

A function $f : \mathbb{R} \rightarrow \mathbb{R}$ is called microperiodic if it has arbitrarily small positive periods. In the sequel we need also the following result due to A. Lomnicki [8] (for short proofs cf. R. Ger, Z. Kominek and M. Sablik [5], and M. Kuczma [6]).

LEMMA 2. *Every Lebesgue measurable microperiodic function $f : \mathbb{R} \rightarrow \mathbb{R}$ is constant almost everywhere.*

2. Main results. We begin this section with the following

PROPOSITION 1. *Let $\alpha, \beta, a, b, A, B; A \neq 0 \neq B$, be fixed real numbers such that*

$$A\beta + \alpha \neq B\alpha + \beta,$$

and

$$(3) \quad \inf \{up_{k,l} + vp_{n,m} : up_{k,l} + vp_{n,m} > 0; k, l, m, n \in \mathbb{N}; u, v \in \mathbb{Z}\} = 0,$$

where the numbers $p_{n,m}$ are defined by (2). Suppose that $f : \mathbb{R} \rightarrow \mathbb{R}$ satisfies the system of functional equations

$$f(Ax + \alpha) = af(x), \quad f(Bx + \beta) = bf(x), \quad x \in \mathbb{R}.$$

1⁰. *If f is continuous at least at one point then f is constant. Moreover, if $a \neq 1$ or $b \neq 1$ then $f \equiv 0$.*

2⁰. *If f is Lebesgue measurable then f is constant almost everywhere in \mathbb{R} . Moreover, if $a \neq 1$ or $b \neq 1$ then $f = 0$ almost everywhere.*

PROOF. Put

$$\mathbf{D} := \{up_{k,l} + vp_{n,m} : k, l, m, n \in \mathbf{N}; u, v \in \mathbf{Z}\}.$$

According to Lemma 1.1⁰ we have

$$f(x + p_{n,m}) = f(x), \quad x \in \mathbf{R}.$$

It follows that $f(x + p) = f(x)$ for all $p \in \mathbf{D}$ and $x \in \mathbf{R}$. By (3) the set \mathbf{D} is dense in \mathbf{R} , and consequently f is microperiodic. The continuity of f at least at one point implies that f is continuous everywhere and, of course, f must be constant. The part 2⁰ is a consequence of Lemma 2. \square

REMARK 1. Note that the condition (3) is satisfied if for some $k, l, m, n \in \mathbf{N}$ the numbers $p_{k,l}$ and $p_{n,m}$ are not commensurable.

The above proposition shows that the case $A\beta + \alpha \neq B\alpha + \beta$ is not very interesting. Therefore in the sequel we assume that

$$A\beta + \alpha = B\alpha + \beta.$$

REMARK 2. Suppose that $A \neq 1 \neq B$. Then the numbers $\alpha/(1 - A)$ and $\beta/(1 - B)$ are, respectively, the unique fixed points of the functions $g_1, g_2 : \mathbf{R} \rightarrow \mathbf{R}$, $g_1(x) := Ax + \alpha$ and $g_2(x) = Bx + \beta$. Since the condition $A\beta + \alpha = B\alpha + \beta$ can be written in the form

$$\frac{\alpha}{1 - A} = \frac{\beta}{1 - B},$$

it means that $\xi := \alpha/(1 - A)$ is a common fixed point of these functions. If moreover A and B are positive then

$$g_i((\xi, \infty)) = (\xi, \infty) \text{ and } g_i((-\infty, \xi)) = (-\infty, \xi), \quad i = 1, 2.$$

It follows that for every function $f : (\xi, \infty) \rightarrow \mathbf{R}$ satisfying (*) for all $x \in (\xi, \infty)$, the counterpart of Lemma 1.2⁰ remains true.

REMARK 3. To obtain another interpretation of the condition $A\beta + \alpha = B\alpha + \beta$ suppose that there exists a bijective solution of (*). Then the inverse function f^{-1} satisfies the functional equations

$$Af^{-1}(x) + \alpha = f^{-1}(ax), \quad Bf^{-1}(x) + \beta = f^{-1}(bx), \quad x \in \mathbf{R}.$$

Setting here $x = 0$ we get $Af^{-1}(0) + \alpha = f^{-1}(0)$ and $Bf^{-1}(0) + \beta = f^{-1}(0)$ which implies that $\alpha/(1-A) = f^{-1}(0) = \beta/(1-B)$ must be a common fixed point of the linear functions mentioned in Remark 2.

Note also that if system (*) has a nontrivial solution satisfying a modest regularity condition, then the numbers $A, B, a,$ and b are dependent. In fact, we have the following

THEOREM 1. *Let $\alpha, \beta \in \mathbb{R}$ and $a, b, A, B \in (0, \infty), A \neq 1 \neq B,$ be such that*

$$\frac{\log A}{\log B} \notin \mathbb{Q}, \quad \frac{\alpha}{1-A} = \frac{\beta}{1-B}.$$

Suppose that $f : \mathbb{R} \rightarrow \mathbb{R}$ satisfies the system of equations

$$f(Ax + \alpha) = af(x), \quad f(Bx + \beta) = bf(x), \quad x \in \mathbb{R}.$$

If $\log \circ |f|$ is bounded on a neighbourhood of a point then there exists $p \in \mathbb{R}, p \neq 0,$ such that

$$A = a^p, \quad B = b^p.$$

PROOF. By assumption there exist $x_0 \in \mathbb{R}, \delta > 0,$ and $M > 0$ such that

$$-M \leq \log |f(x)| \leq M, \quad x \in (x_0 - \delta, x_0 + \delta).$$

Since $\log A$ and $\log B$ are not commensurable, in view of Kronecker theorem, the set

$$\{n \cdot \log A + m \cdot \log B : n, m \in \mathbb{Z}\}$$

is dense in \mathbb{R} . It follows that there exist sequences $n_k, m_k \in \mathbb{Z} \setminus \{0\}, k \in \mathbb{N},$ such that

$$\lim_{k \rightarrow \infty} (n_k \log A + m_k \log B) = 0.$$

Consequently,

$$\lim_{k \rightarrow \infty} \frac{m_k}{n_k} = -\frac{\log A}{\log B},$$

and

$$\lim_{k \rightarrow \infty} A^{n_k} B^{m_k} = 1.$$

From Lemma 1.2⁰ we have

$$\left| f \left(A^{n_k} B^{m_k} \left(x_0 - \frac{\alpha}{1-A} \right) + \frac{\alpha}{1-A} \right) \right| = a^{n_k} b^{m_k} |f(x_0)|, \quad k \in \mathbb{N}.$$

Since

$$\lim_{k \rightarrow \infty} \left(A^{n_k} B^{m_k} \left(x_0 - \frac{\alpha}{1-A} \right) + \frac{\alpha}{1-A} \right) = x_0,$$

we infer that there is a $k_0 \in \mathbb{N}$ such that

$$-M \leq \log (a^{n_k} b^{m_k} |f(x_0)|) \leq M, \quad k \geq k_0,$$

what can be written in the form

$$-M - \log |f(x_0)| \leq n_k \log a + m_k \log b \leq M - \log |f(x_0)|, \quad k \geq k_0.$$

Note that

$$\lim_{k \rightarrow \infty} |n_k| = \lim_{k \rightarrow \infty} |m_k| = +\infty$$

(in the opposite case $\log A$ and $\log B$ would be commensurable). Dividing the last inequalities by n_k , and then letting $k \rightarrow \infty$ implies

$$\lim_{k \rightarrow \infty} \frac{m_k}{n_k} = -\frac{\log a}{\log b}.$$

It follows that

$$\frac{\log A}{\log B} = \frac{\log a}{\log b},$$

which may be written in the following equivalent form

$$\frac{\log A}{\log a} = \frac{\log B}{\log b}.$$

Hence, putting

$$p := \frac{\log A}{\log a},$$

we get $A = a^p$ and $B = b^p$ what was to be shown. \square

Justified by Theorem 1 we examine system (*) assuming that there is a $p \in \mathbb{R}$, $p \neq 0$, such that $A = a^p$, $B = b^p$.

THEOREM 2. Let $\alpha, \beta, p \in \mathbb{R}$, $p \neq 0$, and $a, b \in (0, \infty)$, $a \neq 1 \neq b$, be such that

$$\frac{\log a}{\log b} \notin \mathbb{Q}, \quad \frac{\alpha}{1-a^p} = \frac{\beta}{1-b^p},$$

and put

$$\xi := \frac{\alpha}{1-a^p}.$$

1°. If $f : (\xi, \infty) \rightarrow \mathbb{R}$ satisfies the system of functional equations

$$f(a^p x + \alpha) = af(x), \quad f(b^p x + \beta) = bf(x), \quad x > \xi,$$

and it is continuous at least at one point, then there is a constant $c \in \mathbb{R}$ such that

$$f(x) = c(x - \xi)^{1/p}, \quad x > \xi.$$

2°. If $f : (-\infty, \xi) \rightarrow \mathbb{R}$ satisfies the system of functional equations

$$f(a^p x + \alpha) = af(x), \quad f(b^p x + \beta) = bf(x), \quad x < \xi,$$

and it is continuous at least at one point, then there is a constant $c \in \mathbb{R}$ such that

$$f(x) = c(\xi - x)^{1/p}, \quad x < \xi.$$

3°. If $f : \mathbb{R} \rightarrow \mathbb{R}$ satisfies the system of functional equations

$$f(a^p x + \alpha) = af(x), \quad f(b^p x + \beta) = bf(x), \quad x \in \mathbb{R},$$

and in each of the intervals (ξ, ∞) and $(-\infty, \xi)$ there is at least one point of continuity of f , then there are $c_1, c_2 \in \mathbb{R}$ such that

$$f(x) = \begin{cases} c_1(x - \xi)^{1/p}, & x > \xi \\ 0, & x = \xi. \\ c_2(\xi - x)^{1/p}, & x < \xi \end{cases}$$

PROOF. 1°. Since $\frac{\log a}{\log b} \notin \mathbb{Q}$, by the Kronecker theorem, the set

$$\mathbf{D} = \{a^n b^m : n, m \in \mathbb{Z}\}$$

is dense in $(0, \infty)$. Applying Lemma 1.2° with $A = a^p$ and $B = b^p$ (cf. also Remark 2) we obtain

$$(4) \quad f((x - \xi)t^p + \xi) = tf(x), \quad x > \xi, \quad t \in \mathbf{D}.$$

Let $x_0 > \xi$ be a point of the continuity of f , and $x > \xi$ arbitrary. Since $(x_0 - \xi)/(x - \xi) > 0$, there exists a sequence $t_k \in \mathbf{D}$, $k \in \mathbb{N}$, such that

$$\lim_{k \rightarrow \infty} t_k = \left(\frac{x_0 - \xi}{x - \xi} \right)^{1/p}.$$

Note that

$$\lim_{k \rightarrow \infty} ((x - \xi)t_k^p + \xi) = x_0.$$

Taking $t = t_k$ in (4) gives

$$f((x - \xi)t_k^p + \xi) = t_k f(x), \quad k \in \mathbf{N}.$$

Letting $k \rightarrow \infty$, and making use of the continuity of f at the point x_0 , in this relation yields

$$f(x_0) = \left(\frac{x_0 - \xi}{x - \xi} \right)^{1/p} f(x).$$

Hence, putting

$$c := f(x_0)(x_0 - \xi)^{-1/p},$$

we obtain

$$f(x) = c(x - \xi)^{1/p},$$

which completes the proof of 1^o.

To prove 2^o suppose that f is continuous at a point $x_0 < \xi$, and take an arbitrary $x < \xi$. Then $(x_0 - \xi)/(x - \xi)$ is positive, and we can repeat the same argument as in the part 1^o.

Suppose that $f : \mathbf{R} \rightarrow \mathbf{R}$ satisfies the considered system of functional equations. Setting $x = \xi$ in the first of these equations gives $f(\xi) = af(\xi)$. Since $a \neq 1$, we get $f(\xi) = 0$. Now 3^o is a consequence of 1^o and 2^o. This completes the proof. \square

EXAMPLE. Consider the system of functional equations

$$f(4x + 3) = 2f(x), \quad f(9x + 8) = 3f(x), \quad x \in \mathbf{R},$$

where $f : \mathbf{R} \rightarrow \mathbf{R}$. Thus we have $a = 2$, $\alpha = 3$, $b = 3$, $\beta = 8$, and $p = 2$. Because $\log 2 / \log 3$ is irrational, and $\alpha / (1 - a^p) = \beta / (1 - b^p) = -1$, the numbers α , β , a , b , and p satisfy the assumptions of Theorem 2. If f is continuous at two points x_1 and x_2 such that $x_1 < -1 < x_2$ then, by Theorem 2, there exist $c_1, c_2 \in \mathbf{R}$ such that

$$f(x) = \begin{cases} c_1 \sqrt{x+1}, & x > -1 \\ 0, & x = -1. \\ c_2 \sqrt{-1-x}, & x < -1 \end{cases}$$

THEOREM 3. Let $\alpha, \beta, p \in \mathbf{R}$, $p \neq 0$, and $a, b \in (0, \infty)$, $a \neq 1 \neq b$, be such that

$$\frac{\log a}{\log b} \notin \mathbf{Q}, \quad \frac{\alpha}{1 - a^p} = \frac{\beta}{1 - b^p},$$

and put

$$\xi := \frac{\alpha}{1 - a^p}.$$

1°. If $f : (\xi, \infty) \rightarrow \mathbb{R}$ satisfies the system of functional equations

$$f(a^p x + \alpha) = af(x), \quad f(b^p x + \beta) = bf(x), \quad x > \xi,$$

and for a nonempty open interval $I \subset (\xi, \infty)$ the restriction $f|_I$ is Lebesgue measurable, then there is a constant $c \in \mathbb{R}$ such that

$$f(x) = c(x - \xi)^{1/p} \quad \text{a. e. in } (\xi, \infty).$$

2°. If $f : (-\infty, \xi) \rightarrow \mathbb{R}$ satisfies the system of functional equations

$$f(a^p x + \alpha) = af(x), \quad f(b^p x + \beta) = bf(x), \quad x < \xi,$$

and for a nonempty open interval $I \subset (-\infty, \xi)$ the restriction $f|_I$ is Lebesgue measurable, then there is a constant $c \in \mathbb{R}$ such that

$$f(x) = c(\xi - x)^{1/p} \quad \text{a. e. in } (-\infty, \xi).$$

3°. If $f : \mathbb{R} \rightarrow \mathbb{R}$ satisfies the system of functional equations

$$f(a^p x + \alpha) = af(x), \quad f(b^p x + \beta) = bf(x), \quad x \in \mathbb{R},$$

and each of the intervals (ξ, ∞) and $(-\infty, \xi)$ contains a nonempty open interval I such that $f|_I$ is Lebesgue measurable, then there are $c_1, c_2 \in \mathbb{R}$ such that

$$f(x) = \begin{cases} c_1(x - \xi)^{1/p}, & x > \xi \\ 0, & x = \xi \\ c_2(\xi - x)^{1/p}, & x < \xi \end{cases} \quad \text{a.e. in } \mathbb{R}$$

PROOF. 1°. Let $f : (\xi, \infty) \rightarrow \mathbb{R}$ be a solution of the considered system of functional equations which is Lebesgue measurable on a nonempty open interval $I \subset (\xi, \infty)$. Define $f_0 : (\xi, \infty) \rightarrow \mathbb{R}$ by

$$f_0(x) = (x - \xi)^{1/p}, \quad x > \xi.$$

It is easy to verify that the function $\phi : (\xi, \infty) \rightarrow \mathbb{R}$,

$$\phi(x) := \frac{f(x)}{f_0(x)}, \quad x > \xi,$$

satisfies the simultaneous system of functional equations

$$(5) \quad \phi(a^p x + \alpha) = \phi(x), \quad \phi(b^p x + \beta) = \phi(x), \quad x > \xi.$$

Note that the family of functions $(h^t : t \in \mathbf{R})$, $h^t : (\xi, \infty) \rightarrow \mathbf{R}$, defined by

$$(6) \quad h^t(x) = a^{pt}(x - \xi) + \xi, \quad x > \xi, \quad t \in \mathbf{R},$$

is a continuous iteration group. Thus there exists a homeomorphism $\gamma : \mathbf{R} \rightarrow (\xi, \infty)$ (cf. J. Aczél [1], Chapter 6) such that

$$(7) \quad h^t(x) = \gamma(\gamma^{-1}(x) + t), \quad x > \xi, \quad t \in \mathbf{R}.$$

Hence

$$h^1(x) = a^p x + \alpha = \gamma(\gamma^{-1}(x) + 1), \quad x > \xi.$$

Put

$$r := \frac{\log b}{\log a}.$$

Taking $t = r$ in (6), and making use of the assumption $a^p \beta + \alpha = b^p \alpha + \beta$, gives

$$h^r(x) = b^p x + \beta = \gamma(\gamma^{-1}(x) + r), \quad x > \xi.$$

Therefore we can write (5) in the form

$$\phi[\gamma(\gamma^{-1}(x) + 1)] = \phi(x), \quad \phi[\gamma(\gamma^{-1}(x) + r)] = \phi(x), \quad x > \xi.$$

It follows that the function $\phi \circ \gamma : \mathbf{R} \rightarrow \mathbf{R}$ satisfies the system of equations

$$\phi \circ \gamma(s + 1) = \phi \circ \gamma(s), \quad \phi \circ \gamma(s + r) = \phi \circ \gamma(s), \quad s \in \mathbf{R},$$

which means that $\phi \circ \gamma$ is periodic of periods 1 and r . Hence, by an obvious induction,

$$\phi \circ \gamma(s + n + mr) = \phi \circ \gamma(s), \quad s \in \mathbf{R}, \quad n, m \in \mathbf{Z}.$$

Since r is irrational, $\{n + mr : n, m \in \mathbf{Z}\}$ is a dense set in \mathbf{R} , and consequently $\phi \circ \gamma$ is microperiodic.

From (6) and (7) we get

$$\gamma(\gamma^{-1}(x) + t) = a^{pt}(x - \xi) + \xi, \quad x > \xi, \quad t \in \mathbf{R}.$$

Setting $x = \gamma(0)$ gives

$$\gamma(t) = a^{pt}(\gamma(0) - \xi) + \xi, \quad t \in \mathbf{R},$$

so γ is a diffeomorphism. By assumption $\phi = f/f_0$ is measurable on a nonempty open interval $I \subset (\xi, \infty)$. It follows that the function $\phi \circ \gamma$ is measurable on the open interval $\gamma^{-1}(I)$. The microperiodicity of $\phi \circ \gamma$ implies that it is Lebesgue measurable on \mathbb{R} . By Lemma 2 there is a $c \in \mathbb{R}$ such that $\phi \circ \gamma = c$ almost everywhere in \mathbb{R} . Hence $\phi = c$ a.e. in \mathbb{R} , and from the definition of ϕ we obtain $f = cf_0$ a.e. in \mathbb{R} . This completes the proof of 1°. The proof of 2° is analogous. Part 3° is an obvious consequence of 1° and 2°. \square

REMARK 4. In Theorem 1 (and consequently in Theorems 2 and 3) we have assumed that $A, B \in (0, \infty)$ and $A \neq 1 \neq B$. It is easy to verify that if $A \neq 1, B = 1$, or $A = 1, B \neq 1$, the condition (3) is fulfilled and we can apply the Proposition. The case $A = 1 = B$, as we have already mentioned, was considered in [2].

Note also that if $f : \mathbb{R} \rightarrow \mathbb{R}$ is a solution of system (*), then

$$f(A^2x + \alpha(A + 1)) = a^2 f(x), \quad f(B^2x + \beta(B + 1)) = b^2 f(x), \quad x \in \mathbb{R}.$$

Thus, without any loss of generality we could assume that the numbers A, B, a , and b are positive.

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