

Research Article

Hyers-Ulam-Rassias and Ulam-Gavruta-Rassias Stabilities of an Additive Functional Equation in Several Variables

Paisan Nakmahachalasint

Received 1 June 2007; Revised 12 June 2007; Accepted 24 June 2007

Recommended by Martin J. Bohner

It is well known that the concept of Hyers-Ulam-Rassias stability was originated by Th. M. Rassias (1978) and the concept of Ulam-Gavruta-Rassias stability was originated by J. M. Rassias (1982–1989) and by P. Găvruta (1999). In this paper, we give results concerning these two stabilities.

Copyright © 2007 Paisan Nakmahachalasint. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

1. Introduction

In 1940, Ulam [13] proposed the Ulam stability problem of additive mappings. In the next year, Hyers [5] considered the case of approximately additive mappings $f : E \rightarrow E'$, where E and E' are Banach spaces and f satisfies inequality $\|f(x+y) - f(x) - f(y)\| \leq \varepsilon$ for all $x, y \in E$. It was shown that the limit $L(x) = \lim_{n \rightarrow \infty} 2^{-n} f(2^n x)$ exists for all $x \in E$ and that L is the unique additive mapping satisfying $\|f(x) - L(x)\| \leq \varepsilon$. In 1978, Rassias [14] generalized the result to an approximation involving a sum of powers of norms. In 1982–1989, Rassias [8–11] treated the Ulam-Gavruta-Rassias stability on linear and nonlinear mappings and generalized Hyers result to the following theorem.

THEOREM 1.1 (J. M. Rassias). *Let $f : E \rightarrow E'$ be a mapping, where E is a real-normed space and E' is a Banach space. Assume that there exist $\theta > 0$ such that*

$$\|f(x+y) - f(x) - f(y)\| \leq \theta \|x\|^p \|y\|^q \quad (1.1)$$

for all $x, y \in E$, where $r = p + q \neq 1$. Then there exists a unique additive mapping $L : E \rightarrow E'$

such that

$$\|f(x) - L(x)\| \leq \frac{\theta}{|2 - 2^r|} \|x\|^r \quad (1.2)$$

for all $x \in E$.

However, the case $r = 1$ in the above inequality is singular. A counterexample has been given by Găvruta [2]. The above-mentioned stability involving a product of different powers of norms is called Ulam-Gavruta-Rassias stability by Bouikhalene and Elqorachi [1], Ravi and ArunKumar [12], and Nakmahachalasint [6]. In recent years, some other authors [3, 4, 7] have investigated the stability of additive mapping in various forms.

In this paper, we propose an n -dimensional additive functional equation and investigate its Hyers-Ulam-Rassias and Ulam-Gavruta-Rassias stabilities.

2. The functional equation and the solution

THEOREM 2.1. *Let $n > 1$ be an integer and let X, Y be real vector spaces. A mapping $f : X \rightarrow Y$ satisfies the functional equation*

$$nf\left(\sum_{i=1}^n x_i\right) = \sum_{i=1}^n f(x_i) + \sum_{1 \leq i < j \leq n} f(x_i + x_j) \quad \forall x_1, x_2, \dots, x_n \in X \quad (2.1)$$

if and only if f satisfies the Cauchy functional equation

$$f(x + y) = f(x) + f(y) \quad \forall x, y \in X. \quad (2.2)$$

Proof. We first suppose that a mapping $f : X \rightarrow Y$ satisfies (2.2). By the additivity of the Cauchy functional equation, we have

$$\begin{aligned} \sum_{i=1}^n f(x_i) + \sum_{1 \leq i < j \leq n} f(x_i + x_j) &= \sum_{i=1}^n f(x_i) + \sum_{1 \leq i < j \leq n} (f(x_i) + f(x_j)) \\ &= n \sum_{i=1}^n f(x_i) = nf\left(\sum_{i=1}^n x_i\right) \end{aligned} \quad (2.3)$$

for all $x_1, x_2, \dots, x_n \in X$. Hence, f satisfies (2.1).

Now suppose that a mapping $f : X \rightarrow Y$ satisfies (2.1). Putting $x_1 = x_2 = \dots = x_n = 0$ in (2.1), we have $nf(0) = nf(0) + \binom{n}{2}f(0)$, which leads to $f(0) = 0$. Putting $x_1 = x, x_2 = y$ and, if $n > 2$, $x_3 = x_4 = \dots = x_n = 0$ in (2.1), we get

$$nf(x + y) = f(x) + f(y) + (n - 2)f(x) + (n - 2)f(y) + f(x + y) \quad \forall x, y \in X, \quad (2.4)$$

which simplifies to $f(x + y) = f(x) + f(y)$ as desired. \square

3. Hyers-Ulam-Rassias stability

The following theorem treats the Hyers-Ulam-Rassias stability of (2.1).

THEOREM 3.1. *Let $n > 1$ be an integer, let X be a real vector space, and let Y be a Banach space. Given real numbers $\delta, \theta \geq 0$ and $p \in (0, 1) \cup (1, \infty)$ with $\delta = 0$ when $p > 1$. If a mapping $f : X \rightarrow Y$ satisfies the inequality*

$$\left\| nf\left(\sum_{i=1}^n x_i\right) - \sum_{i=1}^n f(x_i) - \sum_{1 \leq i < j \leq n} f(x_i + x_j) \right\| \leq \delta + \theta \sum_{i=1}^n \|x_i\|^p \quad (3.1)$$

for all $x_1, x_2, \dots, x_n \in X$, then there exists a unique additive mapping $L : X \rightarrow Y$ that satisfies (2.1) and the inequality

$$\|f(x) - L(x)\| \leq \frac{2\delta}{n} + \frac{2\theta}{(n-1)|2-2^p|} \|x\|^p \quad \forall x \in X. \quad (3.2)$$

The mapping L is given by

$$L(x) = \begin{cases} \lim_{m \rightarrow \infty} 2^{-m} f(2^m x) & \text{if } 0 < p < 1 \\ \lim_{m \rightarrow \infty} 2^m f(2^{-m} x) & \text{if } p > 1 \end{cases} \quad \forall x \in X. \quad (3.3)$$

Proof. Putting $x_1 = x_2 = \dots = x_n = 0$ in (3.1), we have $\|nf(0) - nf(0) - \binom{n}{2}f(0)\| \leq \delta$. Thus, $\|f(0)\| \leq 2\delta/(n^2 - n)$. Setting $x_1 = x_2 = x$ and, if $n > 2$, $x_3 = x_4 = \dots = x_n = 0$ in (3.1), we have

$$\left\| nf(2x) - 2f(x) - (n-2)f(0) - f(2x) - 2(n-2)f(x) - \binom{n-2}{2}f(0) \right\| \leq \delta + 2\theta\|x\|^p, \quad (3.4)$$

which simplifies to

$$(n-1) \left\| f(2x) - 2f(x) - \frac{n-2}{2}f(0) \right\| \leq \delta + 2\theta\|x\|^p. \quad (3.5)$$

Therefore,

$$\|2f(x) - f(2x)\| \leq \frac{n-2}{2} \|f(0)\| + \frac{\delta + 2\theta\|x\|^p}{n-1} \leq \frac{2\delta}{n} + \frac{2\theta}{n-1} \|x\|^p. \quad (3.6)$$

We first consider the case where $0 < p < 1$. Rewrite the above inequality (3.6) as

$$\|f(x) - 2^{-1}f(2x)\| \leq \frac{\delta}{n} + \frac{\theta}{n-1} \|x\|^p. \quad (3.7)$$

For every positive integer m ,

$$\begin{aligned} \|f(x) - 2^{-m}f(2^m x)\| &= \left\| \sum_{i=0}^{m-1} (2^{-i}f(2^i x) - 2^{-(i+1)}f(2^{i+1}x)) \right\| \\ &\leq \sum_{i=0}^{m-1} \|2^{-i}f(2^i x) - 2^{-(i+1)}f(2^{i+1}x)\| \\ &= \sum_{i=0}^{m-1} 2^{-i} \|f(2^i x) - 2^{-1}f(2 \cdot 2^i x)\|. \end{aligned} \quad (3.8)$$

Substituting x with $x, 2x, 2^2x, \dots, 2^{m-1}x$ in (3.7), the above inequality becomes

$$\|f(x) - 2^{-m}f(2^m x)\| \leq \frac{\delta}{n} \sum_{i=0}^{m-1} 2^{-i} + \frac{\theta}{n-1} \|x\|^p \sum_{i=0}^{m-1} 2^{i(p-1)}. \quad (3.9)$$

Consider the sequence $\{2^{-m}f(2^m x)\}$. For all positive integers $k < l$, we have

$$\begin{aligned} \|2^{-k}f(2^k x) - 2^{-l}f(2^l x)\| &= 2^{-k} \|f(2^k x) - 2^{-(l-k)}f(2^{l-k} \cdot 2^k x)\| \\ &\leq 2^{-k} \left(\frac{\delta}{n} \sum_{i=0}^{l-k-1} 2^{-i} + \frac{\theta}{n-1} \|2^k x\|^p \sum_{i=0}^{l-k-1} 2^{i(p-1)} \right) \\ &\leq \frac{2^{-k}\delta}{n} \sum_{i=0}^{\infty} 2^{-i} + \frac{\theta}{n-1} 2^{-k(1-p)} \|x\|^p \sum_{i=0}^{\infty} 2^{i(p-1)}. \end{aligned} \quad (3.10)$$

The right-hand side of the above inequality approaches 0 as $k \rightarrow \infty$. Therefore, $L(x) = \lim_{m \rightarrow \infty} 2^{-m}f(2^m x)$ is well defined. Taking the limit of (3.9) as $m \rightarrow \infty$, we have

$$\|f(x) - L(x)\| \leq \frac{\delta}{n} \sum_{i=0}^{\infty} 2^{-i} + \frac{\theta}{n-1} \|x\|^p \sum_{i=0}^{\infty} 2^{i(p-1)} = \frac{2\delta}{n} + \frac{2\theta}{(n-1)(2-2^p)} \|x\|^p \quad \forall x \in X. \quad (3.11)$$

To show that L satisfies (2.1), replace each x_i in (3.1) with $2^m x_i$. This results in

$$\left\| nf \left(\sum_{i=1}^n 2^m x_i \right) - \sum_{i=1}^n f(2^m x_i) - \sum_{1 \leq i < j \leq n} f(2^m x_i + 2^m x_j) \right\| \leq \left(\delta + \theta \sum_{i=1}^n \|2^m x_i\|^p \right). \quad (3.12)$$

Dividing the above inequality by 2^m and taking the limit as $m \rightarrow \infty$, we obtain

$$\left\| nL \left(\sum_{i=1}^n x_i \right) - \sum_{i=1}^n L(x_i) - \sum_{1 \leq i < j \leq n} f(x_i + x_j) \right\| \leq \lim_{m \rightarrow \infty} \left(\frac{\delta}{2^m} + \frac{\theta}{2^{m(1-p)}} \sum_{i=1}^n \|x_i\|^p \right) = 0, \quad (3.13)$$

which verifies that L indeed satisfies (2.1).

To prove the uniqueness of L , suppose there is a mapping $L' : X \rightarrow Y$ such that L' satisfies (2.1) and (3.2). The additivity of L and L' is asserted by Theorem 2.1; hence,

$$\begin{aligned} \|L(x) - L'(x)\| &= 2^{-m} \|L(2^m x) - L'(2^m x)\| \\ &\leq 2^{-m} (\|L(2^m x) - f(2^m x)\| + \|L'(2^m x) - f(2^m x)\|) \\ &\leq 2^{-m} \cdot 2 \left(\frac{2\delta}{n} + \frac{2\theta}{(n-1)(2-2^p)} \|2^m x\|^p \right) \xrightarrow{m \rightarrow \infty} 0. \end{aligned} \quad (3.14)$$

Thus, $L(x) = L'(x)$ for all $x \in X$.

For the case $p > 1$, $\delta = 0$ and (3.7) must be replaced by

$$\|f(x) - 2f(2^{-1}x)\| \leq \frac{2\theta}{n-1} \|2^{-1}x\|^p. \quad (3.15)$$

The rest of the proof can be done in the same fashion as that of the case $0 < p < 1$. \square

4. Ulam-Gavruta-Rassias stability

The following theorem treats the Ulam-Gavruta-Rassias stability of (2.1).

THEOREM 4.1. *Let $n > 1$ be an integer, let X be a real vector space, and let Y be a Banach space. Given real numbers $\delta, \theta \geq 0$ and $p \in (0, 1) \cup (1, \infty)$ with $\delta = 0$ when $p > 1$. If a mapping $f : X \rightarrow Y$ satisfies the inequality*

$$\left\| nf\left(\sum_{i=1}^n x_i\right) - \sum_{i=1}^n f(x_i) - \sum_{1 \leq i < j \leq n} f(x_i + x_j) \right\| \leq \delta + \theta \sum_{1 \leq i < j \leq n} \|x_i\|^{p/2} \|x_j\|^{p/2} \quad (4.1)$$

for all $x_1, x_2, \dots, x_n \in X$, then there exists a unique additive mapping $L : X \rightarrow Y$ that satisfies (2.1) and the inequality

$$\|f(x) - L(x)\| \leq \frac{2\delta}{n} + \frac{\theta}{(n-1)|2-2^p|} \|x\|^p \quad \forall x \in X. \quad (4.2)$$

The mapping L is given by (3.3).

Proof. We make the same substitution as in the proof of Theorem 3.1 and obtain instead of (3.5) the following inequality:

$$(n-1) \left\| f(2x) - 2f(x) - \frac{n-2}{2} f(0) \right\| \leq \delta + \theta \|x\|^p \quad \forall x \in X. \quad (4.3)$$

The rest of the proof, apart from a multiplicative factor of 2 appears before θ , can be carried over from that of Theorem 3.1. \square

It should be remarked that in the case where $n = 2$, functional equation (2.1) reduces to the Cauchy functional equation, and the Ulam-Gavruta-Rassias stability of this problem has been treated by J. M. Rassias, and the result has been restated in Theorem 1.1.

Acknowledgment

The author would like to thank the referee for valuable comments.

References

- [1] B. Bouikhalene and E. Elqorachi, "Ulam-Gavruta-Rassias stability of the Pexider functional equation," *International Journal of Applied Mathematics & Statistics*, vol. 7, no. Fe07, pp. 27–39, 2007.
- [2] P. Găvruta, "An answer to a question of John M. Rassias concerning the stability of Cauchy equation," in *Advances in Equations and Inequalities*, Hadronic Math. Ser., pp. 67–71, Hadronic Press, Palm Harbor, Fla, USA, 1999.
- [3] S.-M. Jung, "Hyers-Ulam-Rassias stability of Jensen's equation and its application," *Proceedings of the American Mathematical Society*, vol. 126, no. 11, pp. 3137–3143, 1998.
- [4] K.-W. Jun and H.-M. Kim, "Stability problem of Ulam for generalized forms of Cauchy functional equation," *Journal of Mathematical Analysis and Applications*, vol. 312, no. 2, pp. 535–547, 2005.
- [5] D. H. Hyers, "On the stability of the linear functional equation," *Proceedings of the National Academy of Sciences of the United State of America*, vol. 27, no. 4, pp. 222–224, 1941.
- [6] P. Nakmahachalasint, "On the generalized Ulam-Gavruta-Rassias stability of mixed-type linear and Euler-Lagrange-Rassias functional equations," *International Journal of Mathematics and Mathematical Sciences*, vol. 2007, Article ID 63239, 10 pages, 2007.
- [7] W.-G. Park and J.-H. Bae, "On a Cauchy-Jensen functional equation and its stability," *Journal of Mathematical Analysis and Applications*, vol. 323, no. 1, pp. 634–643, 2006.
- [8] J. M. Rassias, "On approximation of approximately linear mappings by linear mappings," *Journal of Functional Analysis*, vol. 46, no. 1, pp. 126–130, 1982.
- [9] J. M. Rassias, "On approximation of approximately linear mappings by linear mappings," *Bulletin des Sciences Mathématiques*, vol. 108, no. 4, pp. 445–446, 1984.
- [10] J. M. Rassias, "Solution of a problem of Ulam," *Journal of Approximation Theory*, vol. 57, no. 3, pp. 268–273, 1989.
- [11] J. M. Rassias, "Solution of a stability problem of Ulam," *Discussiones Mathematicae*, vol. 12, pp. 95–103, 1992.
- [12] K. Ravi and M. Arunkumar, "On the Ulam-Gavruta-Rassias stability of the orthogonally Euler-Lagrange type functional equation," *International Journal of Applied Mathematics & Statistics*, vol. 7, no. Fe07, pp. 143–156, 2007.
- [13] S. M. Ulam, *Problems in Modern Mathematics*, chapter 6, John Wiley & Sons, New York, NY, USA, 1964.
- [14] Th. M. Rassias, "On the stability of the linear mapping in Banach spaces," *Proceedings of the American Mathematical Society*, vol. 72, no. 2, pp. 297–300, 1978.

Paisan Nakmahachalasint: Department of Mathematics, Faculty of Science,
Chulalongkorn University, Bangkok 10330, Thailand
Email address: paisan.n@chula.ac.th

Special Issue on Intelligent Computational Methods for Financial Engineering

Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

Guest Editors

Lean Yu, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; yulean@amss.ac.cn

Shouyang Wang, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; sywang@amss.ac.cn

K. K. Lai, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; mskkklai@cityu.edu.hk