

ON A MODIFIED HYERS-ULAM STABILITY OF HOMOGENEOUS EQUATION

SOON-MO JUNG

Mathematical Part
College of Science & Technology
Hong-Ik University
339-800 Chochiwon, SOUTH KOREA

(Received February 21, 1996)

ABSTRACT. In this paper, a generalized Hyers-Ulam stability of the homogeneous equation shall be proved, i.e., if a mapping f satisfies the functional inequality $\|f(yx) - y^k f(x)\| \leq \varphi(x, y)$ under suitable conditions, there exists a unique mapping T satisfying $T(yx) = y^k T(x)$ and $\|T(x) - f(x)\| \leq \Phi(x)$

KEY WORDS AND PHRASES: Functional equation, homogeneous equation, stability.

1991 AMS SUBJECT CLASSIFICATION CODES: 39B72, 39B52.

1. INTRODUCTION

It is well-known that if a real-valued mapping f defined on non-negative real numbers is a solution of the homogeneous equation, i.e. if f satisfies

$$f(yx) = y^k f(x), \quad (1.1)$$

where k is a given real number, then $f(x) = cx^k$ for some $c \in \mathbb{R}$.

In this note, we shall investigate a generalized Hyers-Ulam stability of the homogeneous equation (1.1) with extended domain and range by using ideas from the paper of Găvruta [1].

Let $(X, +, \cdot)$ be a field and $(X, +, \|\cdot\|)$ a real Banach space. In addition, we assume $\|xy\| = \|x\| \|y\|$ for all $x, y \in X$. For convenience, we write x^2, x^3, \dots instead of $x \cdot x, (x \cdot x) \cdot x, \dots$. If there is no confusion we use 0 and 1 to denote the 'zero-element' and the unity (the neutral element with respect to ' \cdot ') in X , respectively. By x^{-1} we denote the multiplicatively inverse element of x . Suppose k is a natural number. Let $\varphi : X \times X \rightarrow [0, \infty)$ be a mapping such that

$$\Phi_z(x) = \sum_{j=0}^{\infty} \|z\|^{-(j+1)k} \varphi(z^j x, z) < \infty \quad (1.2)$$

or

$$\tilde{\Phi}_z(x) = \sum_{j=0}^{\infty} \|z\|^{jk} \varphi(z^{-(j+1)} x, z) < \infty \quad (1.3)$$

for some $z \in X$ with $\|z\| > 1$ and all $x \in X$. Moreover, we assume that

$$\begin{cases} \Phi_z(w^n x) = o(\|w\|^{nk}) & (\text{if } \Phi_z(x) < \infty) \\ \tilde{\Phi}_z(w^n x) = o(\|w\|^{nk}) & (\text{if } \tilde{\Phi}_z(x) < \infty) \end{cases}, \quad (1.4)$$

as $n \rightarrow \infty$, for some $w \in X$ and all $x \in X$. Let a mapping $f : X \rightarrow X$ satisfy

$$\|f(yx) - y^k f(x)\| \leq \varphi(x, y) \quad (1.5)$$

and

$$\begin{cases} \varphi(z^n x, y) = o(\|f(z^n x)\|) \text{ as } n \rightarrow \infty & (\text{if } \Phi_z(x) < \infty) \\ \varphi(z^{-n} x, y) = o(\|f(z^{-n} x)\|) \text{ as } n \rightarrow \infty & (\text{if } \tilde{\Phi}_z(x) < \infty) \end{cases}, \quad (1.6)$$

for all x and $y \neq 0$ in X . If (1.3) holds true then we further assume $f(0) = 0$. Our main result is the following theorem.

THEOREM. There exists a unique mapping $T : X \rightarrow X$ satisfying (1.1) and

$$\|T(x) - f(x)\| \leq \begin{cases} \Phi_z(x) & (\text{if } \Phi_z(x) < \infty) \\ \tilde{\Phi}_z(x) & (\text{if } \tilde{\Phi}_z(x) < \infty) \end{cases}, \quad (1.7)$$

for all $x \in X$

2. PROOF OF THEOREM

'We use induction on n to prove

$$\|y^{-nk} f(y^n x) - f(x)\| \leq \sum_{j=0}^{n-1} \|y\|^{-(j+1)k} \varphi(y^j x, y) \quad (2.1)$$

for any $n \in \mathbb{N}$. By (1.5), it is clear for $n = 1$. If we assume that (2.1) is true for n , we get for $n + 1$

$$\begin{aligned} \|y^{-(n+1)k} f(y^{n+1} x) - f(x)\| &\leq \|y\|^{-(n+1)k} \|f(y y^n x) - y^k f(y^n x)\| + \|y^{-nk} f(y^n x) - f(x)\| \\ &\leq \|y\|^{-(n+1)k} \varphi(y^n x, y) + \sum_{j=0}^{n-1} \|y\|^{-(j+1)k} \varphi(y^j x, y) \\ &= \sum_{j=0}^n \|y\|^{-(j+1)k} \varphi(y^j x, y) \end{aligned}$$

by using (1.5) and (2.1).

(a) First, we assume that $\Phi_z(x) < \infty$ for some $z \in X$ with $\|z\| > 1$ and all $x \in X$. Let $n > m > 0$. It then follows from (2.1) and (1.2) that

$$\begin{aligned} \|z^{-nk} f(z^n x) - z^{-mk} f(z^m x)\| &= \|z\|^{-mk} \|z^{-(n-m)k} f(z^{n-m} z^m x) - f(z^m x)\| \\ &\leq \|z\|^{-mk} \sum_{j=0}^{n-m-1} \|z\|^{-(j+1)k} \varphi(z^j z^m x, z) \\ &= \sum_{j=m}^{n-1} \|z\|^{-(j+1)k} \varphi(z^j x, z) \rightarrow 0 \quad \text{as } m \rightarrow \infty. \end{aligned}$$

Therefore, $(z^{-nk} f(z^n x))$ is a Cauchy sequence. Since X is a Banach space, we may define

$$T(x) = \lim_{n \rightarrow \infty} z^{-nk} f(z^n x)$$

for all $x \in X$. From the definition of T , (1.2) and (2.1) we can easily verify the truth of the first relation in (1.7).

Suppose x and $y \neq 0$ to be arbitrary elements of X . By (2.1) we have

$$\|y^{-k} f(yz^n x) - f(z^n x)\| \leq \|y\|^{-k} \varphi(z^n x, y).$$

It follows from the inequality just above and (1.6) that

$$\|f(z^n x)^{-1} y^{-k} f(yz^n x) - 1\| \leq \|y\|^{-k} \|f(z^n x)\|^{-1} \varphi(z^n x, y) \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Hence, it holds

$$\lim_{n \rightarrow \infty} f(z^n x)^{-1} y^{-k} f(yz^n x) = 1. \quad (2.2)$$

By (2.2) we can show that for all x and $y \neq 0$ in X

$$\begin{aligned} T(yx) &= \lim_{n \rightarrow \infty} z^{-nk} f(z^n yx) \\ &= y^k \lim_{n \rightarrow \infty} z^{-nk} f(z^n x) \lim_{n \rightarrow \infty} f(z^n x)^{-1} y^{-k} f(z^n yx) \\ &= y^k T(x). \end{aligned}$$

Besides, it is not difficult to show that $T(0) = 0$. Hence, $T(yx) = y^k T(x)$ holds true for all $x, y \in X$

Let $U : X \rightarrow X$ be another mapping which fulfills (1.1) and (1.7). By using (1.1), (1.7) and (1.4) we get

$$\|T(x) - U(x)\| = \|w\|^{-nk} \|T(w^n x) - U(w^n x)\| \leq 2\|w\|^{-nk} \Phi_z(w^n x) \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Hence, it is clear that $T(x) = U(x)$ for all $x \in X$.

(b) Now, we consider the case $\tilde{\Phi}_z(x) < \infty$ for some $z \in X$ with $\|z\| > 1$ and all $x \in X$. By replacing x in (2.1) with $y^{-n} x$ we get

$$\|f(x) - y^{nk} f(y^{-n} x)\| \leq \sum_{j=0}^{n-1} \|y\|^{jk} \varphi(y^{-(j+1)} x, y) \quad (2.3)$$

for any $n \in \mathbb{N}$. As in part (a), if $n > m > 0$ then we obtain

$$\|z^{nk} f(z^{-n} x) - z^{mk} f(z^{-m} x)\| \leq \sum_{j=m}^{n-1} \|z\|^{jk} \varphi(z^{-(j+1)} x, z) \rightarrow 0 \text{ as } m \rightarrow \infty,$$

by using (2.3) and (1.3). We may define

$$T(x) = \lim_{n \rightarrow \infty} z^{nk} f(z^{-n} x)$$

for all $x \in X$. Hence, the second inequality in (1.7) is obvious in view of (2.3).

For arbitrary x and $y \neq 0$ in X , it follows from (2.1) and (1.6) that

$$\lim_{n \rightarrow \infty} f(z^{-n} x)^{-1} y^{-k} f(yz^{-n} x) = 1 \quad (2.4)$$

as in part (a) above. By using (2.4), we get for x and $y \neq 0$ in X

$$\begin{aligned} T(yx) &= \lim_{n \rightarrow \infty} z^{nk} f(z^{-n} yx) \\ &= y^k \lim_{n \rightarrow \infty} z^{nk} f(z^{-n} x) \lim_{n \rightarrow \infty} f(z^{-n} x)^{-1} y^{-k} f(yz^{-n} x) \\ &= y^k T(x). \end{aligned}$$

Since $f(0) = 0$ is assumed in the case of $\tilde{\Phi}_z(x) < \infty$, it also holds $T(yx) = y^k T(x)$ for $y = 0$.

The uniqueness of T can be proved as in (a).

3. EXAMPLES

EXAMPLE 1. Let $\varphi(x, y) = \delta + \theta \|x\|^a \|y\|^b$ ($\delta \geq 0, \theta \geq 0, 0 \leq a < k, b \geq 0$) be given in the functional inequality (1.5). If a mapping $f : X \rightarrow X$ satisfies the first condition in (1.6) then there exists a unique mapping $T : X \rightarrow X$ fulfilling (1.1) and

$$\|T(x) - f(x)\| \leq \delta(\|z\|^k - 1)^{-1} + \theta\|z\|^b(\|z\|^k - \|z\|^a)^{-1}\|x\|^a$$

for any $x, z \in X$ with $\|z\| > 1$. In particular, if $\delta > 0$ and $\theta = 0$ then f itself satisfies (1.1).

EXAMPLE 2. Assume that $\varphi(x, y) = \theta\|x\|^a\|y\|^b$ ($\theta \geq 0, a > k, b \geq 0$) is given in the functional inequality (1.5). If a mapping $f : X \rightarrow X$ satisfies the second condition in (1.6) then there exists a unique mapping $T : X \rightarrow X$ which satisfies (1.1) and

$$\|T(x) - f(x)\| \leq \theta\|z\|^b(\|z\|^a - \|z\|^k)^{-1}\|x\|^a$$

for all $x, z \in X$ with $\|z\| > 1$.

If $\varphi(x, y) = \theta\|x\|^k g(\|y\|)$ for some mapping $g : [0, \infty) \rightarrow [0, \infty)$ then our method to get stability for the homogeneous equations (1.1) cannot be applied. By modifying an example in the paper of Rassias and Šemrl [2] we shall introduce a mapping $f : \mathbb{R} \rightarrow \mathbb{R}$ satisfying (1.5) and (1.6) with some φ and such that $|f(x)||x|^{-k}$ (for $x \neq 0$) is unbounded.

EXAMPLE 3. Let us define $f(x) = x^k \log|x|$ for $x \neq 0$ and $f(0) = 0$. Then f satisfies (1.5) and both conditions of (1.6) with $\varphi(x, y) = |x|^k|y|^k|\log|y||$ ($y \neq 0$) and $\varphi(x, 0) = 0$, even though φ satisfies neither (1.2) nor (1.3). In this case we can expect no analogy to the results of Example 1 and 2. Really, it holds

$$\lim_{n \rightarrow \infty} |T(x) - f(x)||x|^{-k} = \infty$$

for each mapping $T : \mathbb{R} \rightarrow \mathbb{R}$ fulfilling (1.1).

REFERENCES

- [1] GĂVRUTA, P., A generalization of the Hyers-Ulam-Rassias stability of approximately additive mappings, *J. Math. Anal. Appl.* **184** (1994), 431-436.
- [2] RASSIAS, TH.M. and ŠEMRL, P., On the behavior of mappings which do not satisfy Hyers-Ulam stability, *Proc. Amer. Math. Soc.* **114** (1992), 989-993.

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; mskklai@cityu.edu.hk