

CHARACTERIZATION AND INDEPENDENCE PROPERTIES OF  
SOLUTIONS OF FUNCTIONAL EQUATIONS



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เอกสารนี้เป็นเอกสารที่สงวนไว้สำหรับการใช้งานภายในสถาบันเทคโนโลยีพระจอมเกล้าเจ้าคุณทหารลาดกระบัง  
ไม่ว่ากรณีใดๆ ทั้งสิ้น อีกทั้งห้ามมิให้ดัดแปลงเนื้อหา และต้องอ้างอิงถึงเจ้าของเอกสารทุกครั้งที่มีการนำไปใช้

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ไม่ว่ากรณีใดๆ ทั้งสิ้น อีกทั้งห้ามมิให้ดัดแปลงเนื้อหา และต้องอ้างอิงถึงเจ้าของเอกสารทุกครั้งที่มีการนำไปใช้

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ในปี ค.ศ. 2004 เบนซีได้พิสูจน์ว่าสมการเชิงฟังก์ชัน

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

เมื่อ  $x, y, z$  แทนมุมภายในของรูปสามเหลี่ยม สามารถใช้จำแนกฟังก์ชันแทนเจนต์ได้ กล่าวคือมีคำตอบเป็นฟังก์ชันแทนเจนต์ ผลที่ได้ยืนยันถึงความถูกต้องของข้อสันนิษฐานของเดวิสัน ต่อมาในปี ค.ศ. 2014 เองคราวิทซ์และคณะ ได้ขยายผลของเบนซีโดยการหาผลเฉลยของสมการเชิงฟังก์ชันที่มีตัวแปรเสริม  $n$  ตัว ที่แทนของมุมภายในของรูป  $n$  เหลี่ยมนูนปกติ สมการนี้ใช้จำแนกฟังก์ชันแทนเจนต์ได้เช่นกัน ถัดมาในปี ค.ศ. 2016 เองคราวิทซ์และคณะได้หาผลเฉลยของสมการเชิงฟังก์ชันที่แตกต่างจากงานวิจัยในปี 2014 แต่ยังคงใช้จำแนกฟังก์ชันแทนเจนต์ได้ จากการวิเคราะห์วิธีพิสูจน์ในงานวิจัยขององคราวิทซ์และคณะ พบว่าวิธีการนี้สามารถประยุกต์ใช้หาผลเฉลยของสมการเชิงฟังก์ชันอื่น ๆ ที่มีคำตอบอยู่ในรูปฟังก์ชันตรีโกณมิติ ในวิทยานิพนธ์นี้ จุดประสงค์แรกคือ การหาผลเฉลยของสมการเชิงฟังก์ชันที่มีตัวแปรเสริม  $n$  ตัว แทนจุดที่อยู่ในระนาบเกิน ภายใต้เงื่อนไขที่ขยายการเป็นมุมภายในของรูปหลายเหลี่ยมนูนปกติ และนำผลลัพธ์ไปใช้จำแนกฟังก์ชันตรีโกณมิติและฟังก์ชันไฮเพอร์โบลิก

ในปี ค.ศ. 1962 พอพเพนต์ได้พิสูจน์ความเป็นอิสระเชิงพีชคณิตเหนือจำนวนนับของฟังก์ชันเลขคณิตเชิงการคูณ ต่อมาในปี ค.ศ. 1984 ริชและชเวอเกอร์ได้พิสูจน์ความเป็นอิสระของฟังก์ชันการบวกและฟังก์ชันซีกาลังบนเซตของจำนวนเชิงซ้อนและพบว่า

- i) ถ้าฟังก์ชันการบวกเป็นอิสระเชิงเส้นแล้วฟังก์ชันเหล่านั้นจะเป็นอิสระเชิงพีชคณิต
- ii) ถ้าฟังก์ชันซีกาลังมีสมบัติต่างกันเป็นคู่ ๆ แล้วฟังก์ชันเหล่านั้นจะเป็นอิสระเชิงเส้น
- iii) ฟังก์ชันซีกาลังเป็นอิสระเชิงพีชคณิตก็ต่อเมื่อฟังก์ชันเหล่านั้นเป็นอิสระเชิงการคูณ

ถัดมาในปี ค.ศ. 1999 และ 2006 คาซอพรอสกีและคณะ วิเคราะห์ความเป็นอิสระเชิงเส้นของฟังก์ชันเลขคณิตเชิงการคูณและพบว่า ถ้าฟังก์ชันเลขคณิตเชิงการคูณ  $I, f_1, \dots, f_n$  มีสมบัติไม่สมมูลต่อกันเป็นคู่ ๆ แล้ว  $f_1, \dots, f_n$  เป็นอิสระเชิงเส้นเหนือจำนวนเชิงซ้อน ต่อมาในปี ค.ศ. 2011 และ 2012

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โคมาซูและคณะ ได้สร้างเกณฑ์ทดสอบความเป็นอิสระเชิงพีชคณิตของฟังก์ชันเลขคณิต และนำเกณฑ์ดังกล่าวไปใช้ตรวจสอบกับอนุกรมซีตาไฟน์ชชีและซีตาลูคัส นอกจากนี้โคมาซูและคณะยังได้สร้างเกณฑ์ตรวจสอบความเป็นอิสระเชิงเส้นของฟังก์ชันเลขคณิตโดยใช้รอนสเกียนด้วย จุดประสงค์ที่สองของวิทยานิพนธ์คือ การเติมเต็มผลลัพธ์ของโคมาซูและคณะ โดยวิเคราะห์ความเป็นอิสระเชิงเส้นของฟังก์ชันเลขคณิต เพื่อหาเกณฑ์ทั่วไปที่ใช้ตรวจสอบความเป็นอิสระเชิงเส้นของฟังก์ชันเลขคณิต ตลอดจนเกณฑ์อื่น ๆ ที่ใช้ตรวจสอบความเป็นอิสระของฟังก์ชันเลขคณิตที่เป็นผลเฉลยของสมการการบวก สมการการคูณ สมการเลขชี้กำลัง และสมการลอการิทึม

คำสำคัญ : ฟังก์ชันเลขคณิต สมการเชิงฟังก์ชัน ฟังก์ชันที่มีผลบวกเป็นค่าคงตัว ฟังก์ชันตรีโกณมิติ ฟังก์ชันไฮเพอร์โบลิก ความเป็นอิสระ



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## Abstract

In 2004, Benz confirmed the result of Davison by showing that the functional equation

$$f(x)f(y)f(z) = f(x) + f(y) + f(z),$$

with the three angles  $x, y, z$  of a non-degenerate triangle, can be used to characterize the tangent function. In 2014, Hengkrawit et al. generalized this result by solving a functional equation, with  $n$  parameters representing the angles of a non-degenerate convex  $n$ -gon, which characterizes the tangent function. In 2016, Hengkrawit et al also solved a functional equation different from their (2014) work but can also be used to characterize tangent function. Analyzing the proof in the works of Hengkrawit et al, we see that this method can be applied to characterize other trigonometric functions. Our first objective in this thesis is to solve two functional equations, with  $n$  parameters corresponding to points in a hyperplane subject to a condition generalizing the angles of a non-degenerate convex  $n$ -gon, and use the result to characterize major trigonometric and hyperbolic functions.

In 1962, Popken proved the algebraic dependence of multiplicative arithmetic functions. In 1984, Reich and Schwaiger proved results about the independence of additive and exponential functions on  $\mathbb{C}$ . They found that (i) if the additive functions are linearly independent, then they are algebraically independent, (ii) if the exponential functions are pairwise distinct, then they are linearly independent, and (iii) the exponential functions are algebraically independent if and only if they are multiplicatively independent. In 1999 and 2006, Kaczorowski et al. investigated the linear dependence of multiplicative arithmetic functions. They found that if the multiplicative arithmetic functions  $f_1, f_2, \dots, f_n$  are pairwise non-equivalent, then the functions  $f_1, \dots, f_n$

are  $\mathbb{C}$ -linearly independent. In 2011 and 2012, Komatsu et al. established some algebraic independence criteria of arithmetic functions and applied it to test the formal Fibonacci and Lucas zeta series. They also established criteria for linear independence of arithmetic functions by using Wronskian. Our second objective in this thesis is to complement the results of Komatsu et al by investigating the  $\mathbb{C}$ -linear independence of arithmetic functions. To this end, we establish general criteria for linear independence of arithmetic functions, as well as several other criteria for arithmetic functions which are solutions of additive, multiplicative, exponential and logarithmic equations.

Keywords : Arithmetic function, Functional equation, Functions with constant sum, Trigonometric function, Hyperbolic function, Independence.



## Acknowledgements

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Last but not least, I am extremely happy to complete this thesis and I want to announce to the world that "at last, I am successful".

Kanet Ponpetch

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เอกสารนี้เป็นเอกสารที่สงวนไว้สำหรับการใช้งานเพื่อการศึกษาเท่านั้น ไม่อนุญาตให้นำไปใช้ประโยชน์ด้านการค้า  
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# Chapter 1

## Introduction

### 1.1 Research Motivation

Functional equations are equations in which the unknown variables are functions. In this thesis, we investigate two problems of functional equations. Firstly, we consider the problem of using functional equations to characterize trigonometric functions. In 2014, Hengkrawit et al [1] solved a functional equation with  $n$  parameters, representing the angles of a convex  $n$ -gon, and used it to characterize the tangent function. This functional equation generalizes the one originally considered by Davison [2] and later proved by Benz [3] where the parameters are the three angles of a triangle. More specifically, the case  $n = 3$  which is Davison-Benz's theorem states that the function  $f : (0, \pi/2) \rightarrow (0, \infty)$  satisfying

$$f(x)f(y)f(z) = f(x) + f(y) + f(z) \quad (1.1)$$

with

$$x + y + z = \pi \quad (1.2)$$

is of the form

$$f(x) = \tan\left(kx + (1-k)\frac{\pi}{3}\right),$$

with an arbitrary constant  $k \in [-1/2, 1]$ .

In 2016, Hengkrawit et al [4] further solved a functional equation different generalization of (1.1) and used it to characterize the tangent function.

Analyzing the proof in [1], we see the following key steps:

- first, the functional equation, generalization of (1.1), is bijectively transformed into a new functional equation, henceforth referred to as a constant sum functional equation or CSFE for short, showing that the unknown function possesses a constant sum over a set of  $n$  parameters lying in a hyperplane, i.e., points subject to a condition generalizing (1.2), referred to as a hyperplane condition or HC for short;
- second, by suitable change of variables the CSFE and HC are simplified in order to determine all the possible solution functions;
- third, the modified CSFE for each possible solution function is strategically transformed into a Cauchy's additive functional equation over restricted domains, and its shape is determined.

Moreover, there are many mathematicians [5, 6, 7, 8, 9] investigated a functional equation related to the additive formulas of sine, cosine, hyperbolic sine and hyperbolic

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cosine under the different assumptions. So then we investigate a functional equation related to the generalization additive formulas of trigonometric and hyperbolic functions under some special conditions.

For this problem, we proceed to characterize trigonometric and hyperbolic functions by solving a functional equation involving a function with a constant sum over points lying in a hyperplane and by solving general CSFE's for a single unknown function subject to HC's extending the work in [1]. Then we characterize hyperbolic functions by solving general CSFE's for a finite number of unknown functions subject to HC. This CSFE generalizes the following result in the book of Kannappan [10, Theorem 1.76, p. 58]: the functions  $f_i : (0, 1) \rightarrow \mathbb{R}$  satisfy the functional equation

$$\sum_{i=1}^n f_i(p_i) = 0, \quad 0 < p_i < 1 \quad (i = 1, \dots, n), \quad \sum_{i=1}^n p_i = 1, \quad (1.3)$$

for arbitrary (but fixed)  $n \geq 3$ , if and only if, there exists an additive function  $A : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$f_i(x) = A(x) + b_i, \quad x \in (0, 1), \quad (1.4)$$

where  $b_i$  ( $i = 1, \dots, n$ ) are constants with  $A(1) + \sum_{i=1}^n b_i = 0$ .

Consider next the problem of independence of functions originated from the following sources. In 1962, Popken [11, 12] proved the algebraic dependence of arithmetic functions and multiplicative arithmetic functions. In 1984, Reich and Schwaiger [13, 14] dealt the independence of additive and exponential functions sending  $\mathbb{C}$  into  $\mathbb{C}$ . They found that

- if the additive functions are linearly independent, then they are algebraically independent;
- if the exponential functions are pairwise distinct, then they are linearly independent;
- the exponential functions are algebraically independent if and only if they are multiplicatively independent.

In 1999 and 2006, Kaczorowski et al [15, 16] investigated the linear dependence of multiplicative arithmetic functions. They found that if the multiplicative arithmetic functions  $I, f_1, \dots, f_n$  are pairwise non-equivalent (recall that two multiplicative arithmetic functions  $f$  and  $g$  are equivalent if  $f(p^m) = g(p^m)$  for all  $m \in \mathbb{N}$  and all but finitely many primes  $p$ ), then  $f_1, \dots, f_n$  are  $\mathbb{C}$ -linearly independent. In 2011 and 2012, Komatsu et al [17, 18] established some algebraic independence criteria of arithmetic functions and applied it to test the formal Fibonacci and Lucas zeta series. They also established criteria for linear dependence of arithmetic functions by using Wronskian. For this problem, general criteria for linear dependence are proved. Then we prove that additive

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arithmetic functions are always linearly dependent, while for exponential arithmetic functions, we show that they are always linearly independent. Next, we establish the conditions for a finite set of nonzero pairwise distinct multiplicative arithmetic functions to be linearly independent, and prove the conditions for linear independence of multiplicative functions based on an old method of Popken [12]. Finally, we show a necessary condition for linear independence of a finite set of nonzero pairwise distinct logarithmic arithmetic functions. Several examples illustrating the so-obtained criteria are worked out in order to compare with the existing criteria.

## 1.2 Objectives of the study

- 1) To prove theorems that can be used to characterize trigonometric and hyperbolic functions by using functional equations under the constant sum condition over a hyperplane.
- 2) To prove theorems about independence of functions satisfying four types of functional equations, namely; additive, multiplicative, exponential and logarithmic functional equations.

## 1.3 Scopes of the study

- 1) For the first objective, we investigate the following two types of the functions
  - a function whose domain and range are open intervals,
  - functions whose domain is a closed interval and range is the set of real numbers.
- 2) For the second objective, we investigate the functions where domain is the set of natural numbers and range is the set of complex numbers.

## 1.4 Benefits of the study

- 1) Characterizations of trigonometric sine, trigonometric cosine, hyperbolic sine, hyperbolic cosine and hyperbolic tangent functions are obtained.
- 2) Independence criteria of arithmetic functions satisfying additive, multiplicative, exponential and logarithmic functional equations are obtained.

## 1.5 Research Methodology

- 1) Study the works of Hengrawit et al [1] and related papers.
- 2) Solve two functional equations exhibiting functions with a constant sum over points lying in a hyperplane.

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- 3) Apply results in 2) to characterize trigonometric and hyperbolic functions.
- 4) Study arithmetic functions.
- 5) Study the works of of Popken [12], Kaczorowski et al [15, 16] and Komatsu et al [17, 18].
- 6) Complement the results in [17, 18] by finding general criteria for linear dependence of arithmetic functions as well as several other criteria for arithmetic functions which are solutions of additive equation, multiplicative equation, exponential equation and logarithmic equation.
- 7) Summarize obtained results and write a thesis.

Table 1.1: Research schedule

Activities	Time frame							
	2015	2016		2017		2018		2019
	Jun.-Dec.	Jan.-Jun.	Jun.-Dec.	Jan.-Jun.	Jun.-Dec.	Jan.-Jun.	Jun.-Dec.	Jan.-Apr.
Step 1	→							
Step 2		→						
Step 3			→					
Step 4				→				
Step 5					→			
Step 6						→		
Step 7								→

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## Chapter 2

### Preliminaries

In this chapter, we start with some definitions.

**Definition 2.1.** ([19]). Let  $A$  and  $B$  be sets. The set  $A \times B := \{(a, b) | a \in A, b \in B\}$  is the Cartesian product of  $A$  and  $B$ .

**Definition 2.2.** ([19]). A binary operation  $\circ$  on a nonempty set  $S$  is a mapping of the Cartesian product  $S \times S$  into  $S$ . For each  $(a, b) \in S \times S$ , we will denote the element  $\circ((a, b))$  of  $S$  by  $a \circ b$ .

**Definition 2.3.** ([20]). A set  $S$  with a binary operation  $\circ$ , denoted by  $(S, \circ)$ , is said to be a semigroup if  $(a \circ b) \circ c = a \circ (b \circ c)$  for all  $a, b, c \in S$ . If  $a \circ b = b \circ a$  for all  $a, b \in S$ , then  $S$  is called commutative semigroup.

**Definition 2.4.** ([19]). A set  $G$  with a binary operation  $\circ$ , denoted by  $(G, \circ)$ , is said to be a group if the following conditions are satisfied:

- 1)  $(a \circ b) \circ c = a \circ (b \circ c)$  for all  $a, b, c \in G$
- 2) There is element  $e \in G$  such that for all  $x \in G$ ,  $e \circ x = x \circ e = x$ .
- 3) For each  $a \in G$ , there is an element  $a' \in G$  such that  $a \circ a' = a' \circ a = e$ .

Moreover, if  $a \circ b = b \circ a$  for all  $a, b \in G$ , then  $G$  is called an abelian group.

**Definition 2.5.** ([19, 20]). A set  $R$  with two binary operations  $+$  (addition) and  $\cdot$  (multiplication), denoted by  $(R, +, \cdot)$ , is said to be a ring if the following conditions are satisfied:

- 1)  $(R, +)$  is an abelian group.
- 2)  $(R, \cdot)$  is semigroup.
- 3) For all  $a, b, c \in R$ , the left distributive law  $a \cdot (b + c) = a \cdot b + a \cdot c$  and the right distributive law  $(a + b) \cdot c = a \cdot c + b \cdot c$  hold.

Moreover, if  $a \cdot b = b \cdot a$  for all  $a, b \in R$ , then  $R$  is called a commutative ring. The zero element of the ring  $R$ , denoted by  $0$ , is the additive identity element of abelian group  $(R, +)$ . If the semigroup  $(R, \cdot)$  has identity element, then  $R$  is called a ring with identity. The identity element of a ring  $R$ , denoted by  $1$ , is the multiplicative identity element of semigroup  $(R, \cdot)$  which is called a unity.

**Definition 2.6.** ([19]). Let  $R$  be a ring with unity  $1 \neq 0$ . An element  $u \in R$  is a unit of  $R$  if it has a multiplicative inverse. If every nonzero element of  $R$  are unit, then  $R$  is a divisor ring (or skew field). A field is a commutative divisor ring. A noncommutative divisor ring is called a strictly skew field.

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Definition 2.7. ([19]). Let  $R$  be a commutative ring with unity and let  $a, b \in R$ .

- If there exists  $c \in R$  such that  $a = bc$ , then  $a$  divides  $b$  (or  $a$  is factor of  $b$ ), denoted by  $a|b$ . While  $a$  does not divide  $b$  denoted by  $a \nmid b$ .
- If  $a = bu$  where  $u$  is a unit in  $R$ , then  $a$  and  $b$  are associates in  $R$ .

Definition 2.8. ([19]). If  $a$  and  $b$  are two nonzero elements of a ring  $R$  such that  $ab = 0$ , then  $a$  and  $b$  are zero divisor.

Definition 2.9. [19] An integral domain  $D$  is a commutative ring with unity  $1 \neq 0$  and contain no zero divisor.

Definition 2.10. ([19]). An integral domain  $D$  is called a unique factorization domain (UFD) if the following conditions are satisfied:

- 1) Every element of  $D$  that is neither  $0$  nor a unit can be factored into a product of a finite number of irreducibles.
- 2) If  $p_1, \dots, p_r$  and  $q_1, \dots, q_s$  are two factorizations of the same element of  $D$  into irreducibles, then  $r = s$  and  $q_j$  can be renumbered so that  $p_i$  and  $q_i$  are associates.

Definition 2.11. ([21]). An integer  $n (> 1)$  is called a prime if the only positive divisors of  $n$  are  $1$  and  $n$ . If  $n (> 1)$  is not prime, then  $n$  is called a composite.

Theorem 2.1. ([21, Theorem 1.3 on p. 15]). Given integers  $a$  and  $b$ , there is one and only one number  $d$  with the following properties:

- 1)  $d \geq 0$ .
- 2)  $d|a$  and  $d|b$ .
- 3) If there is a number  $\ell$  such that  $\ell|a$  and  $\ell|b$ , then  $\ell|d$ .

Definition 2.12. ([21]). The number  $d$  of Theorem 2.1 is called the greatest common divisor of  $a$  and  $b$  which is denoted by  $\gcd(a, b)$ . If  $\gcd(a, b) = 1$ , then  $a$  and  $b$  are said to be relatively prime.

Definition 2.13. ([22]). (The greatest integer or the floor function,  $\lfloor \cdot \rfloor : \mathbb{R} \rightarrow \mathbb{Z}$ )

For each  $x \in \mathbb{R}$ ,  $\lfloor x \rfloor$  is greatest integer less than or equal to  $x$ .

Definition 2.14. ([23]). The function  $f : \mathbb{R} \rightarrow \mathbb{R}$  is said to be even function if  $f(-x) = f(x)$  for all  $x \in \mathbb{R}$  and is said to be odd function if  $f(-x) = -f(x)$  for all  $x \in \mathbb{R}$ .

Definition 2.15. ([23]). The system of equations

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n &= b_2 \\ &\dots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n &= b_m, \end{aligned} \tag{2.1}$$

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where  $a_{ij}$  and  $b_i$  ( $1 \leq i \leq m$  and  $1 \leq j \leq n$ ) are scalars in a field  $F$  and  $x_1, x_2, \dots, x_n$  are  $n$  variables taking values in  $F$ , is called a system of  $m$  linear equations in  $n$  unknowns over the field  $F$ . This system is called homogeneous if  $b_i = 0$  for all  $i = 1, \dots, m$ . Otherwise this system is called nonhomogeneous. The  $m \times n$  matrix

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$

is called the coefficient matrix of the system (2.1).

**Definition 2.16.** ([23, 24]). Let  $A$  be an  $n \times n$  matrix. Then  $A$  is invertible if there exists an  $n \times n$  matrix  $B$  such that  $AB = BA = I_n$ , where

$$I_n = \begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix}$$

The matrix  $B$  is called the inverse of  $A$  and is denoted by  $A^{-1}$ . An invertible matrix is said to be nonsingular, and a square matrix with no inverse is called a singular matrix.

**Definition 2.17.** ([23, 24]). The  $n \times n$  matrix in the form

$$V = \begin{pmatrix} 1 & x_1 & x_1^2 & \cdots & x_1^n \\ 1 & x_2 & x_2^2 & \cdots & x_2^n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^n \end{pmatrix}$$

is called a Vandermonde matrix. The determinant of a Vandermonde matrix is

$$\det(V) = \begin{vmatrix} 1 & x_1 & x_1^2 & \cdots & x_1^n \\ 1 & x_2 & x_2^2 & \cdots & x_2^n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & x_n^2 & \cdots & x_n^n \end{vmatrix} = \prod_{0 \leq i < j \leq n} (x_j - x_i).$$

**Definition 2.18.** ([23]). Let  $f_1, f_2, \dots, f_n$  be  $(n-1)$ -differentiable functions. Then its Wronskian matrix is given by

$$W(f_1, f_2, \dots, f_n) := \begin{vmatrix} f_1 & f_2 & f_3 & \cdots & f_n \\ f_1' & f_2' & f_3' & \cdots & f_n' \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ f_1^{n-1} & f_2^{n-1} & f_3^{n-1} & \cdots & f_n^{n-1} \end{vmatrix}$$

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## 2.1 Some Properties in Functional Equations

**Definition 2.19.** ([25]) Functional equations are equations in which the unknown variables are functions.

**Definition 2.20.** ([10]). A function  $A : \mathbb{R} \rightarrow \mathbb{R}$  is said to be additive, if

$$A(x + y) = A(x) + A(y) \quad (x, y \in \mathbb{R}). \quad (2.2)$$

**Example 2.2.** Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be a function defined by  $f(x) = cx$  for all  $x \in \mathbb{R}$  and  $c$  is an arbitrary constant. Since

$$f(x + y) = c(x + y) = cx + cy = f(x) + f(y)$$

for all  $x, y \in \mathbb{R}$ , we have that  $f$  is additive.

**Definition 2.21.** ([26]). Let  $A$  be a set. A function  $f : A \rightarrow \mathbb{R}$  is bounded on a set  $A$  if there exist constants  $K_1$  and  $K_2$  such that  $K_1 < f(t) < K_2$  for all  $t \in A$ .

**Corollary 2.3.** ([27, Corollary 5 on p. 15]). If  $f : \mathbb{R} \rightarrow \mathbb{R}$  satisfies  $f(x + y) = f(x) + f(y)$  and is continuous at a point or monotonic or bounded from one side on an interval of positive length, then there exists a constant  $c$  such that

$$f(x) = cx$$

for all  $x \in \mathbb{R}$ .

**Remark 2.4.** ([10, Remark 1.73 on p. 57]). If  $f : (-r, r) \rightarrow \mathbb{R}$  satisfies  $f(x + y) = f(x) + f(y)$  either on  $H_r := \{(x, y) : x, y, x + y \in (-r, r)\}$  or  $K_r := \{(x, y) : x^2 + y^2 < r^2\}$ , then there exists a unique  $A : \mathbb{R} \rightarrow \mathbb{R}$  satisfying (2.2) such that  $A$  is an extension of  $f$ .

**Theorem 2.5.** ([10, Theorem 1.76, p. 58]). The functions  $f_i : (0, 1) \rightarrow \mathbb{R}$  satisfy the functional equation

$$\sum_{i=1}^n f_i(p_i) = 0, \quad 0 < p_i < 1 \quad (i = 1, \dots, n), \quad \sum_{i=1}^n p_i = 1, \quad (2.3)$$

for arbitrary (but fixed)  $n \geq 3$ , if and only if, there exists an additive function  $A : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$f_i(x) = A(x) + b_i, \quad x \in (0, 1), \quad (2.4)$$

where  $b_i$  ( $i = 1, \dots, n$ ) are constants with  $A(1) + \sum_{i=1}^n b_i = 0$ .

## 2.2 Some Properties of Arithmetic Functions

**Definition 2.22.** ([21]). A complex-valued function defined on the positive integers is called an arithmetical function.

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Examples of arithmetic functions (see also [21]).

- The Euler Phi function,  $\phi(n)$ , is defined to be the number of positive integers not exceeding  $n$  and are relatively prime to  $n$

$$\phi(n) = \sum_{k=1}^n '1,$$

where the ' indicates that the sum is extended over those  $k$  relatively prime to  $n$ .

- The Möbius function  $\mu$  is defined by

$$\mu(n) = \begin{cases} (-1)^k & \text{if } n = p_1 p_2 \cdots p_k \text{ for distinct primes } p_1, p_2, \dots, p_k \\ 1 & \text{if } n = 1 \\ 0 & \text{otherwise.} \end{cases}$$

Let  $\mathcal{A}$  be a set of arithmetic functions equipped with the usual addition and the Dirichlet convolution defined for  $f_1, f_2 \in \mathcal{A}$  by (see [21, 22])

$$(f_1 + f_2)(n) := f_1(n) + f_2(n), \quad (f_1 * f_2)(n) := \sum_{d|n} f_1(d) f_2(n/d) \quad (n \in \mathbb{N}).$$

It is well-known ([28]) that  $(\mathcal{A}, +, *)$  is a unique factorization domain.

Definition 2.23. ([21]). The identity with respect to  $*$  is the arithmetic function

$$I(n) := \begin{cases} 1 & \text{if } n = 1 \\ 0 & \text{if } n > 1. \end{cases}$$

For  $f \in \mathcal{A}$ , its Dirichlet inverse, i.e., the inverse with respect to  $*$ , denoted by  $f^{-1}$ , exists if and only if  $f(1) \neq 0$ . The Dirichlet inverse of  $f$  is given by (see [21])

$$f^{-1} = \frac{1}{f(1)} \text{ and } f^{-1}(n) = \frac{-1}{f(1)} \sum_{\substack{d|n \\ d < n}} f\left(\frac{n}{d}\right) f^{-1}(d) \text{ for } n > 1.$$

An additive function  $A \in \mathcal{A}$  is a function satisfying (see [10])

$$A(x+y) = A(x) + A(y) \quad (x, y \in \mathbb{N}). \quad (2.5)$$

A function  $M \in \mathcal{A} \setminus \{0\}$  is said to be **multiplicative** if (see [21])

$$M(mn) = M(m)M(n) \text{ for all } m, n \in \mathbb{N} \text{ with } \gcd(m, n) = 1. \quad (2.6)$$

A multiplicative function  $M$  is said to be **completely multiplicative** if

$$M(mn) = M(m)M(n) \text{ for all } m, n \in \mathbb{N}.$$

An exponential function  $E \in \mathcal{A}$  is a function satisfying (see [10])

$$E(x+y) = E(x)E(y) \quad (x, y \in \mathbb{N}). \quad (2.7)$$

A logarithmic function  $L \in \mathcal{A}$  is a function function satisfying

$$L(xy) = L(x) + L(y) \quad (x, y \in \mathbb{N}). \quad (2.8)$$

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Definition 2.24. ([29]). The arithmetic functions  $g_1, \dots, g_n$  are linearly independent over  $\mathbb{C}$  or  $\mathbb{C}$ -linearly independent if

$$\alpha_1 g_1 + \alpha_2 g_2 + \dots + \alpha_n g_n = 0,$$

holds only when  $\alpha_1 = \alpha_2 = \dots = \alpha_n = 0$ .

Definition 2.25. ([30]). The arithmetic functions  $g_1, \dots, g_m$  are algebraically independent over  $\mathbb{C}$  if for any

$$P(X_1, \dots, X_m) = \sum_{(\beta_1, \dots, \beta_m) \in \mathbb{N}_0^m} \delta_{\beta_1, \dots, \beta_m} X_1^{*\beta_1} \cdots X_m^{*\beta_m} \in \mathbb{C}[X_1, \dots, X_m] \setminus \{0\}$$

where  $\mathbb{N}_0 := \mathbb{N} \cup \{0\}$ , we have  $P(g_1, \dots, g_m) \neq 0$ .

Theorem 2.6. ([21, Theorem 2.7 on p. 36]). Let  $f$  be a multiplicative function. Then  $f$  is completely multiplicative if and only if  $f^{-1}(n) = \mu(n)f(n)$  for all  $n > 1$ .

## 2.3 Literature Reviews

### 2.3.1 The works of Hengkrawit et al. ([1, 4])

In 2014 and 2016, Hengkrawit et al. ([1, 4]) solved a functional equation with  $n$  parameters, representing the angles of a convex  $n$ -gon, and used it to characterize the tangent function. Their main results are:

Theorem 2.7. ([1, Theorem 1. on p. 202]). Let  $n \in \mathbb{N}$ ,  $n \geq 3$ ,  $I := (0, \pi)$ . The functions  $f : I \rightarrow \mathbb{R} \setminus \{0\}$  satisfying

$$\sum_{i=1}^n f(x_i) = \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^{M+1} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} f(x_{i_1}) \cdots f(x_{i_{2M+1}}), \quad (2.9)$$

where  $x_i \in I$  ( $i = 1, \dots, n$ ) are subject to the two conditions

$$x_1 + \dots + x_n = (n-2)\pi \quad (2.10)$$

$$1 + \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} f(x_{i_1}) \cdots f(x_{i_{2M}}) \neq 0, \quad (2.11)$$

are given by

$$f(x) = \tan \left( k_s x + \left\{ (n-s) - (n-2)k_s \right\} \frac{\pi}{n} \right),$$

for some fixed  $k_s$  belonging to the range

$$\max \left\{ -\frac{s}{n-2}, -\frac{n-s}{2} \right\} \leq k_s \leq \min \left\{ \frac{s}{2}, \frac{n-s}{n-2} \right\} \quad (s = 1, 2, \dots, n-1).$$

Theorem 2.8. ([4, Theorem 1.1 on p. 114]). Let  $n \in \mathbb{N}$ ,  $n \geq 3$  such that  $n$  is odd. The functions  $f : I \rightarrow \mathbb{R} \setminus \{0\}$  where  $I = (0, \pi)$  satisfying

$$\sum_{M=1}^{\frac{n-1}{2}} (-1)^{M+1} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} f\left(\frac{x_{i_1}}{2}\right) \cdots f\left(\frac{x_{i_{2M}}}{2}\right) = 1, \quad (2.12)$$

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where  $x_i \in I$  ( $i = 1, \dots, n$ ) are subject to the two conditions

$$x_1 + \dots + x_n = (n-2)\pi \quad (2.13)$$

$$1 + \sum_{M=1}^{\frac{n-1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} f\left(\frac{x_{i_1}}{2}\right) \dots f\left(\frac{x_{i_{2M}}}{2}\right) \neq 0, \quad (2.14)$$

are given by

$$f(x) = \tan\left(k\left(x - \frac{(n-2)\pi}{2n}\right) + \frac{s\pi}{2n}\right),$$

( $s = 1, 3, \dots, n-2$ ) and for some fixed  $k$  belonging to the range

$$\max\left\{-\frac{s}{2}, \frac{s-n}{n-2}\right\} < k < \min\left\{\frac{s}{n-2}, \frac{n-s}{2}\right\}.$$

Theorem 2.9. ([4, Theorem 1.2 on p. 114]). Let  $n \in \mathbb{N}$ ,  $n \geq 4$  such that  $n$  is even. The functions  $f : I \rightarrow \mathbb{R} \setminus \{0\}$  where  $I = (0, \pi)$  satisfying

$$\sum_{M=0}^{\frac{n-2}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} f\left(\frac{x_{i_1}}{2}\right) \dots f\left(\frac{x_{i_{2M+1}}}{2}\right) = 0, \quad (2.15)$$

where  $x_i \in I$  ( $i = 1, \dots, n$ ) are subject to the two conditions

$$x_1 + \dots + x_n = (n-2)\pi \quad (2.16)$$

$$1 + \sum_{M=1}^{\frac{n-2}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} f\left(\frac{x_{i_1}}{2}\right) \dots f\left(\frac{x_{i_{2M}}}{2}\right) \neq 0, \quad (2.17)$$

are given by

$$f(x) = \tan\left(k\left(x - \frac{(n-2)\pi}{2n}\right) + \frac{\ell\pi}{n}\right),$$

( $\ell = 1, 2, \dots, n-1$ ) and for some fixed  $k$  belonging to the range

$$\max\left\{-\ell, \frac{2\ell-n}{n-2}\right\} < k < \min\left\{\frac{2\ell}{n-2}, \frac{n-2\ell}{2}\right\}.$$

Analyzing the proof in [1], we see the following key steps:

- the first step, the functional equation (2.9) is bijectively transformed into a new functional equation, henceforth referred to as a constant sum functional equation or CSFE for short, showing that the unknown function possesses a constant sum over a set of  $n$  parameters lying in a hyperplane, i.e., points subject to the condition (2.10), referred to as a hyperplane condition or HC for short;
- the second step, by suitable change of variables the CSFE and HC are simplified in order to determine all the possible solution functions;
- the third step, the modified CSFE for each possible solution function is strategically transformed into a Cauchy's additive functional equation over restricted domains, and its shape is determined.

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In this thesis, we proceed to characterize the sine and cosine functions. In their works, the parameters involved are the angles of a convex polygon. Then the possibilities of  $n < 3$  are investigated to ensure that this condition is essential. Since trigonometric functions are periodic over  $\mathbb{R}$  while hyperbolic functions are not, the proofs used in [1] and [4] are not directly applicable. Then we solve a functional equation exhibiting functions with constant sums over points lying in a hyperplane, which can be applied to characterize hyperbolic functions. The approach adopted is a modification of the proof of Theorem 2.5.

### 2.3.2 The work of Popken ([12])

In 1982, Popken investigated the algebraic dependence of multiplicative arithmetic functions. He introduced the following concept of reduced semigroup.

**Definition 2.26.** ([12]). Let  $(S, \cdot)$  be a commutative semigroup in which a unique factorization condition holds. Assume that  $S$  has an identity-element  $i$  and no unit other than  $i$ . A reduced semigroup  $S_0$  is a set of  $m \in S$  such that  $\gcd(m, x_0) = 1$  for some fixed  $x_0 \in S$ .

Popken's main results are:

**Theorem 2.10.** ([12, Theorem 4 on p. 290]). Let the multiplicative functions  $f_1, f_2, \dots, f_r$  be algebraically dependent over an integral domain  $R'$ . Then there exist integers  $j_1, j_2, \dots, j_r$ , not all zero, such that the monomial

$$\varphi = f_1^{*j_1} * f_2^{*j_2} * \dots * f_r^{*j_r}$$

vanishes identically on  $S$  except on a semi-group  $F$  in  $S$  generated by a finite number of prime elements.

**Lemma 2.11.** ([12, Lemma on p. 290]). Let the multiplicative functions  $\mu_1, \mu_2, \dots, \mu_s$  satisfy a linear relation

$$L = a_1 * \mu_1 + a_2 * \mu_2 + \dots + a_s * \mu_s \equiv 0 \quad (s \geq 2)$$

with coefficient  $a_\sigma$  from  $R'$  such that  $a_1 \neq 0$ . Then there exists in the sequence  $\mu_2, \mu_3, \dots, \mu_s$  at least one function  $\mu_h$  such that  $\mu_1 \equiv \mu_h$  on a suitably chosen reduce semi-group  $S_0$  in  $S$ .

In this thesis, we proceed to use a method like Lemma 2.11 to derive criteria for linear independence of multiplicative functions.

### 2.3.3 The works of Kaczorowski et al ([15, 16])

In 1999 and 2006, Kaczorowski et al [15, 16] investigated the linear dependence of multiplicative arithmetic functions. They introduced the following concept of equivalence. Two multiplicative arithmetic functions  $f$  and  $g$  are **equivalent** if  $f(p^m) = g(p^m)$

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for all  $m \in \mathbb{N}$  and all but finitely many primes  $p$ . Let  $f^k(n) := (-1)^k f(n) \log^k n$  where  $k$  is non-negative integer. Their main result is:

**Lemma 2.12.** ([16, Lemma 1 on p. 2]). Let  $f_1(n), \dots, f_N(n)$  be multiplicative functions such that  $I(n), f_1(n), \dots, f_N(n)$  are pairwise non-equivalent, and let  $K$  be a non-negative integer. Then the functions

$$f_1^0(n), \dots, f_1^K(n), f_2^0(n), \dots, f_2^K(n), \dots, f_N^0(n), \dots, f_N^K(n)$$

are linearly independent over  $\mathbb{C}$ .

In this thesis, we establish another criterion for linear independence of multiplicative functions, and compare it with existing criteria.

### 2.3.4 The works of Komatsu et al ([17, 18])

In 2011, Komatsu et al [17] established some algebraic independence criteria of arithmetic functions and they used these results to test algebraic independence of formal Fibonacci and Lucas zeta series. We next recall the definition of formal Fibonacci and Lucas zeta series. Let  $\{F_n\}_{n \geq 1}$  be the sequence of Fibonacci numbers defined by

$$F_1 = F_2 = 1, \quad F_{n+2} = F_{n+1} + F_n \quad (n \in \mathbb{N}).$$

The six formal Fibonacci zeta series are defined as

$$\begin{aligned} \mathcal{F}^+(s) &:= \sum_{n=1}^{\infty} \frac{1}{F_n^s} = \sum_{n=1}^{\infty} \frac{f^+(n)}{n^s}, & \mathcal{F}_e^+(s) &:= \sum_{n=1}^{\infty} \frac{1}{F_{2n}^s} = \sum_{n=1}^{\infty} \frac{f_e^+(n)}{n^s}, \\ \mathcal{F}_o^+(s) &:= \sum_{n=1}^{\infty} \frac{1}{F_{2n-1}^s} = \sum_{n=1}^{\infty} \frac{f_o^+(n)}{n^s}, & \mathcal{F}^-(s) &:= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{F_n^s} = \sum_{n=1}^{\infty} \frac{f^-(n)}{n^s}, \\ \mathcal{F}_e^-(s) &:= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{F_{2n}^s} = \sum_{n=1}^{\infty} \frac{f_e^-(n)}{n^s}, & \mathcal{F}_o^-(s) &:= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{F_{2n-1}^s} = \sum_{n=1}^{\infty} \frac{f_o^-(n)}{n^s}, \end{aligned}$$

where  $f^+, f_e^+, f_o^+, f^-, f_e^-, f_o^- \in \mathcal{A}$ . Let  $\{L_n\}_{n \geq 1}$  be the sequence of Lucas numbers defined by

$$L_1 = 1, \quad L_2 = 3, \quad L_{n+2} = L_{n+1} + L_n \quad (n \in \mathbb{N}).$$

The six formal Lucas zeta series are defined as

$$\begin{aligned} \mathcal{L}^+(s) &:= \sum_{n=1}^{\infty} \frac{1}{L_n^s} = \sum_{n=1}^{\infty} \frac{\ell^+(n)}{n^s}, & \mathcal{L}_e^+(s) &:= \sum_{n=1}^{\infty} \frac{1}{L_{2n}^s} = \sum_{n=1}^{\infty} \frac{\ell_e^+(n)}{n^s}, \\ \mathcal{L}_o^+(s) &:= \sum_{n=1}^{\infty} \frac{1}{L_{2n-1}^s} = \sum_{n=1}^{\infty} \frac{\ell_o^+(n)}{n^s}, & \mathcal{L}^-(s) &:= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{L_n^s} = \sum_{n=1}^{\infty} \frac{\ell^-(n)}{n^s}, \\ \mathcal{L}_e^-(s) &:= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{L_{2n}^s} = \sum_{n=1}^{\infty} \frac{\ell_e^-(n)}{n^s}, & \mathcal{L}_o^-(s) &:= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{L_{2n-1}^s} = \sum_{n=1}^{\infty} \frac{\ell_o^-(n)}{n^s}, \end{aligned}$$

where  $\ell^+, \ell_e^+, \ell_o^+, \ell^-, \ell_e^-, \ell_o^- \in \mathcal{A}$ . Their some results are:

Lemma 2.13. ([17, Test I, II, III and IV on pp. 5-6]). Let  $f_1, \dots, f_t$  be arithmetic functions and  $p_1, \dots, p_t, q$  be distinct primes.

I. If

$$0 \neq \begin{vmatrix} f_1(p_1) & f_1(p_2) \cdots & f_1(p_m) \\ \vdots & & \vdots \\ f_m(p_1) & f_m(p_2) \cdots & f_m(p_m) \end{vmatrix},$$

then  $f_1, \dots, f_t$  are  $\mathbb{C}$ -algebraically independent.

II. If

$$0 \neq 2 \begin{vmatrix} f_1(p_1^2) & f_1(p_2) & \cdots & f_1(p_t) \\ \vdots & & & \vdots \\ f_t(p_1^2) & f_t(p_2) & \cdots & f_t(p_t) \end{vmatrix} + \begin{vmatrix} f_1(p_1) & f_1(p_1 p_2) & \cdots & f_1(p_t) \\ \vdots & & & \vdots \\ f_t(p_1) & f_t(p_1 p_2) & \cdots & f_t(p_t) \end{vmatrix} + \cdots$$

$$+ \begin{vmatrix} f_1(p_1) & f_1(p_2) & \cdots & f_1(p_1 p_t) \\ \vdots & & & \vdots \\ f_t(p_1) & f_t(p_2) & \cdots & f_t(p_1 p_t) \end{vmatrix},$$

then  $f_1, \dots, f_t$  are  $\mathbb{C}$ -algebraically independent.

III. If

$$0 \neq \begin{vmatrix} f_1(qp_1) & f_1(p_2) & \cdots & f_1(p_t) \\ \vdots & & & \vdots \\ f_t(qp_1) & f_t(p_2) & \cdots & f_t(p_t) \end{vmatrix} + \begin{vmatrix} f_1(p_1) & f_1(qp_2) & \cdots & f_1(p_t) \\ \vdots & & & \vdots \\ f_t(p_1) & f_t(qp_2) & \cdots & f_t(p_t) \end{vmatrix} + \cdots$$

$$+ \begin{vmatrix} f_1(p_1) & f_1(p_2) & \cdots & f_1(qp_t) \\ \vdots & & & \vdots \\ f_t(p_1) & f_t(p_2) & \cdots & f_t(qp_t) \end{vmatrix},$$

then  $f_1, \dots, f_t$  are  $\mathbb{C}$ -algebraically independent.

IV. If

$$\begin{aligned}
& 0 \neq 3 \begin{vmatrix} f_1(p_1^3) & f_1(p_2) & \cdots & f_1(p_t) \\ \vdots & & & \vdots \\ f_t(p_1^3) & f_t(p_2) & \cdots & f_t(p_t) \end{vmatrix} + \begin{vmatrix} f_1(p_1) & f_1(p_1^2 p_2) & \cdots & f_1(p_t) \\ \vdots & & & \vdots \\ f_t(p_1) & f_t(p_1^2 p_2) & \cdots & f_t(p_t) \end{vmatrix} + \cdots \\
& + \begin{vmatrix} f_1(p_1) & f_1(p_2) & \cdots & f_1(p_1^2 p_t) \\ \vdots & & & \vdots \\ f_t(p_1) & f_t(p_2) & \cdots & f_t(p_1^2 p_t) \end{vmatrix} \\
& + 2 \begin{vmatrix} f_1(p_1^2) & f_1(p_1 p_2) & \cdots & f_1(p_t) \\ \vdots & & & \vdots \\ f_t(p_1^2) & f_t(p_1 p_2) & \cdots & f_t(p_t) \end{vmatrix} + \cdots + 2 \begin{vmatrix} f_1(p_1^2) & f_1(p_2) & \cdots & f_1(p_1 p_t) \\ \vdots & & & \vdots \\ f_t(p_1^2) & f_t(p_2) & \cdots & f_t(p_1 p_t) \end{vmatrix} \\
& + \begin{vmatrix} f_1(p_1) & f_1(p_1 p_2) & f_1(p_1 p_3) & \cdots & f_1(p_t) \\ \vdots & & & & \vdots \\ f_t(p_1) & f_t(p_1 p_2) & f_t(p_1 p_3) & \cdots & f_t(p_t) \end{vmatrix} + \cdots \\
& + \begin{vmatrix} f_1(p_1) & f_1(p_2) & \cdots & f_1(p_{t-2}) & f_1(p_1 p_{t-1}) & f_1(p_1 p_t) \\ \vdots & & & \vdots & & \vdots \\ f_t(p_1) & f_t(p_2) & \cdots & f_t(p_{t-2}) & f_t(p_1 p_{t-1}) & f_t(p_1 p_t) \end{vmatrix},
\end{aligned}$$

then  $f_1, \dots, f_t$  are  $\mathbb{C}$ -algebraically independent.

Proposition 2.14. ([17, Proposition 2.5 and 2.6 on pp. 7-8]).

1. Three functions in each of the following sets of arithmetic functions are  $\mathbb{C}$ -algebraically independent:

$$\begin{aligned}
& \{f^+, f_e^+, f_e^-\}, \{f^+, f_e^+, f_o^-\}, \{f^+, f_o^+, f_e^-\}, \{f^+, f_o^+, f_o^-\}, \{f^+, f^-, f_e^-\}, \{f^+, f^-, f_o^-\}, \\
& \{f^+, f_e^-, f_o^-\}; \\
& \{f_e^+, f_o^+, f_e^-\}, \{f_e^+, f_o^+, f_o^-\}, \{f_e^+, f^-, f_e^-\}, \{f_e^+, f^-, f_o^-\}, \{f_e^+, f_e^-, f_o^-\}; \\
& \{f_o^+, f^-, f_e^-\}, \{f_o^+, f^-, f_o^-\}, \{f_o^+, f_e^-, f_o^-\}; \\
& \{f^-, f_e^-, f_o^-\} \\
& \{l^+, l_e^+, l_e^-\}, \{l^+, l_e^+, l_o^-\}, \{l^+, l_o^+, l_e^-\}, \{l^+, l_o^+, l_o^-\}, \{l^+, l^-, l_e^-\}, \{l^+, l^-, l_o^-\}, \\
& \{l^+, l_e^-, l_o^-\}; \\
& \{l_e^+, l_o^+, l_e^-\}, \{l_e^+, l_o^+, l_o^-\}, \{l_e^+, l^-, l_e^-\}, \{l_e^+, l^-, l_o^-\}, \{l_e^+, l_e^-, l_o^-\}; \\
& \{l_o^+, l^-, l_e^-\}, \{l_o^+, l^-, l_o^-\}, \{l_o^+, l_e^-, l_o^-\}; \\
& \{l^-, l_e^-, l_o^-\}.
\end{aligned}$$

2. We have  $f^+ = f_e^+ + f_o^+$ ,  $f^+ = 2f_o^+ - f^-$ ,  $f^- = f_o^+ - f_e^+$ ,  $f^+ = f^- + 2f_e^+$ ,  $l^+ = l_e^+ + l_o^+$ ,  $l^+ = 2l_o^+ - l^-$ ,  $l^- = l_o^+ - l_e^+$ ,  $l^+ = l^- + 2l_e^+$ , i.e., three functions in each of the following sets are  $\mathbb{C}$ -linearly dependent

$$\begin{aligned}
& \{f^+, f_e^+, f_o^+\}, \{f^+, f_o^+, f^-\}, \{f^-, f_o^+, f_e^+\}, \{f^+, f^-, f_e^+\}, \\
& \{l^+, l_e^+, l_o^+\}, \{l^+, l_o^+, l^-\}, \{l^-, l_o^+, l_e^+\}, \{l^+, l^-, l_e^+\}.
\end{aligned}$$

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3. Three functions with at least one from each of the two sets  $\{f^+, f_e^+, f_e^-, f^-, f_e^-, f_o^-\}$  and  $\{\ell^+, \ell_e^+, \ell_o^+, \ell^-, \ell_e^-, \ell_o^-\}$  are  $\mathbb{C}$ -algebraically independent.

In the following year, they [18] investigated the linear independence of arithmetic functions by using Wronskian. Their main result is:

**Theorem 2.15.** ([18, Theorem 3.2 on p. 207]). Let  $f_1, \dots, f_r \in \mathcal{A}$ . If the set of positive integer  $\{n_1 < \dots < n_r\}$  is such that  $f_t(n_t) \neq 0$  but  $f_t(k) = 0$  for  $k = 1, \dots, n_t - 1$  ( $t = 1, \dots, r$ ), then the Wronskian (with respect to the log-derivation, i.e.,  $d_L f(n) := f(n) \log n$  ( $f \in \mathcal{A}$ ))

$$W_L(f_1, \dots, f_r) := \begin{vmatrix} f_1 & \cdots & f_r \\ d_L f_1 & \cdots & d_L f_r \\ \vdots & & \vdots \\ d_L^{r-1} f_1 & \cdots & d_L^{r-1} f_r \end{vmatrix} \neq 0,$$

and so  $f_1, \dots, f_r$  are  $\mathbb{C}$ -linearly independent.

In this thesis, we complement the results of Komatsu et al by investigating the  $\mathbb{C}$ -linear dependence of arithmetic functions. To this end, we establish a general criterion for linear dependence of arithmetic functions which is different from Theorem 2.15, and derive several other criteria for arithmetic functions which are solutions of additive, multiplicative, exponential and logarithmic equations.

## Chapter 3

### Auxiliary Lemmas

In this chapter, we generalize the additive formulas of trigonometric and hyperbolic functions and use these results to establish a functional equation which can be employed to characterize trigonometric and hyperbolic functions.

**Lemma 3.1.** Let  $n$  be an integer  $\geq 2$ . If  $x_1, \dots, x_n \in \mathbb{R}$ , then

$$\sin(x_1 + \dots + x_n) = \sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} S_n(i_1, \dots, i_{2M+1}), \quad (3.1)$$

where

$$S_n(i_1, \dots, i_{2M+1}) := \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right)$$

and

$$\cos(x_1 + \dots + x_n) = \sum_{M=0}^{\lfloor \frac{n}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} C_n(i_1, \dots, i_{2M}), \quad (3.2)$$

where  $C_n(i_1, \dots, i_{2M}) := \begin{cases} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) & \text{if } M \neq 0 \\ \prod_{j=1}^n \cos x_j & \text{if } M = 0. \end{cases}$

*Proof.* We prove both (3.1) and (3.2) simultaneously by induction on  $n$ ; the starting case  $n = 2$  follows at once from the identities

$$\sin(x_1 + x_2) = \sum_{1 \leq i_1 \leq 2} S_2(i_1) = \sum_{1 \leq i_1 \leq 2} \left( \frac{\sin x_{i_1}}{\cos x_{i_1}} \right) \left( \prod_{j=1}^2 \cos x_j \right) = \sin x_1 \cos x_2 + \cos x_1 \sin x_2$$

$$\begin{aligned} \text{and } \cos(x_1 + x_2) &= \sum_{M=0}^1 (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq 2} C_2(i_1, \dots, i_{2M}) \\ &= \prod_{j=1}^2 \cos x_j - \sum_{1 \leq i_1 < i_2 \leq 2} \left( \prod_{k=1}^2 \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^2 \cos x_j \right) \\ &= \cos x_1 \cos x_2 - \sin x_1 \sin x_2. \end{aligned}$$

Assume that the both (3.1) and (3.2) hold for  $n$ . We will show that

$$\sin(x_1 + \dots + x_n + x_{n+1}) = \sum_{M=0}^{\lfloor \frac{n}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} S_{n+1}(i_1, \dots, i_{2M+1}) \quad (3.3)$$

$$\text{and } \cos(x_1 + \dots + x_n + x_{n+1}) = \sum_{M=0}^{\lfloor \frac{n+1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} C_{n+1}(i_1, \dots, i_{2M}). \quad (3.4)$$

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There are two possibilities of  $n$ , i.e.,  $n$  is odd and  $n$  is even.

If  $n$  is odd, then  $\lfloor n/2 \rfloor = (n-1)/2$ ,  $\lfloor (n+1)/2 \rfloor = (n+1)/2$ . First, consider the right-hand side of (3.3), we have

$$\begin{aligned}
& \sum_{M=0}^{\frac{n-1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} S_{n+1}(i_1, \dots, i_{2M+1}) \\
&= \sum_{M=0}^{\frac{n-1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^{n+1} \cos x_j \right) \\
&= \left\{ \sum_{M=0}^{\frac{n-1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \cos x_{n+1} \\
&+ \left\{ \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\frac{n-1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \sin x_{n+1}.
\end{aligned}$$

By induction hypothesis, this last right-hand expression is equal to

$$\sin(x_1 + \dots + x_n) \cos x_{n+1} + \cos(x_1 + \dots + x_n) \sin x_{n+1} = \sin(x_1 + \dots + x_n + x_{n+1}).$$

Next, consider the right-hand side of (3.4), we have

$$\begin{aligned}
& \sum_{M=0}^{\frac{n+1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} C_{n+1}(i_1, \dots, i_{2M}) \\
&= \prod_{j=1}^{n+1} \cos x_j + \sum_{M=1}^{\frac{n+1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^{n+1} \cos x_j \right) \\
&= \left\{ \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\frac{n+1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \cos x_{n+1} \\
&+ \left\{ \sum_{M=1}^{\frac{n+1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M-1} \leq n} \left( \prod_{k=1}^{2M-1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \sin x_{n+1} \\
&= \left\{ \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\frac{n-1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \cos x_{n+1} \\
&- \left\{ \sum_{M=0}^{\frac{n-1}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \sin x_{n+1},
\end{aligned}$$

where empty sums are defined to be 0. By induction hypothesis, the right-hand expression is equal to

$$\cos(x_1 + \dots + x_n) \cos x_{n+1} - \sin(x_1 + \dots + x_n) \sin x_{n+1} = \cos(x_1 + \dots + x_n + x_{n+1}).$$

If  $n$  is even, then  $\lfloor n/2 \rfloor = n/2 = \lfloor (n+1)/2 \rfloor$ . Consider the right-hand side of (3.3), we

have

$$\begin{aligned}
& \sum_{M=0}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} S_{n+1}(i_1, \dots, i_{2M+1}) \\
&= \sum_{M=0}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^{n+1} \cos x_j \right) \\
&= \left\{ \sum_{M=0}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \cos x_{n+1} \\
&\quad + \left\{ \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \sin x_{n+1} \\
&= \left\{ \sum_{M=0}^{\frac{n-2}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \cos x_{n+1} \\
&\quad + \left\{ \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \sin x_{n+1},
\end{aligned}$$

where empty sums are defined to be 0. By induction hypothesis, the right-hand expression is equal to

$$\sin(x_1 + \dots + x_n) \cos x_{n+1} + \cos(x_1 + \dots + x_n) \sin x_{n+1} = \sin(x_1 + \dots + x_n + x_{n+1}).$$

Next, consider the right-hand side of (3.4), we have

$$\begin{aligned}
& \sum_{M=0}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} C_{n+1}(i_1, \dots, i_{2M}) \\
&= \prod_{j=1}^{n+1} \cos x_j + \sum_{M=1}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^{n+1} \cos x_j \right) \\
&= \left\{ \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \cos x_{n+1} \\
&\quad + \left\{ \sum_{M=1}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M-1} \leq n} \left( \prod_{k=1}^{2M-1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \sin x_{n+1} \\
&= \left\{ \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \cos x_{n+1} \\
&\quad - \left\{ \sum_{M=0}^{\frac{n-2}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right\} \sin x_{n+1}.
\end{aligned}$$

By induction hypothesis, the right-hand expression is equal to

$$\cos(x_1 + \dots + x_n) \cos x_{n+1} - \sin(x_1 + \dots + x_n) \sin x_{n+1} = \cos(x_1 + \dots + x_n + x_{n+1}).$$

□

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Lemma 3.2. Let  $n$  be an integer  $\geq 2$ . If  $y_1, \dots, y_n \in \mathbb{R}$ , then

$$\sinh(y_1 + \dots + y_n) = \sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \mathcal{S}_n(i_1, \dots, i_{2M+1}), \quad (3.5)$$

where

$$\mathcal{S}_n(i_1, \dots, i_{2M+1}) := \left( \prod_{k=1}^{2M+1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right)$$

and

$$\cosh(y_1 + \dots + y_n) = \sum_{M=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \mathcal{C}_n(i_1, \dots, i_{2M}), \quad (3.6)$$

$$\text{where } \mathcal{C}_n(i_1, \dots, i_{2M}) := \begin{cases} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) & \text{if } M \neq 0 \\ \prod_{j=1}^n \cosh y_j & \text{if } M = 0. \end{cases}$$

*Proof.* We prove both (3.5) and (3.6) simultaneously by induction on  $n$ ; the starting case  $n = 2$  follows at once from the identities

$$\begin{aligned} \sinh(y_1 + y_2) &= \sum_{1 \leq i_1 \leq 2} \mathcal{S}_2(i_1) = \sum_{1 \leq i_1 \leq 2} \left( \frac{\sinh y_{i_1}}{\cosh y_{i_1}} \right) \left( \prod_{j=1}^2 \cosh y_j \right) \\ &= \sinh y_1 \cosh y_2 + \cosh y_1 \sinh y_2 \\ \text{and } \cosh(y_1 + y_2) &= \sum_{M=0}^1 \sum_{1 \leq i_1 < \dots < i_{2M} \leq 2} \mathcal{C}_2(i_1, \dots, i_{2M}) \\ &= \prod_{j=1}^2 \cosh y_j + \sum_{1 \leq i_1 < i_2 \leq 2} \left( \prod_{k=1}^2 \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^2 \cosh y_j \right) \\ &= \cosh y_1 \cosh y_2 + \sinh y_1 \sinh y_2. \end{aligned}$$

Assume that the both (3.5) and (3.6) hold for  $n$ . We will show that

$$\sinh(y_1 + \dots + y_n + y_{n+1}) = \sum_{M=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} \mathcal{S}_{n+1}(i_1, \dots, i_{2M+1}) \quad (3.7)$$

$$\text{and } \cosh(y_1 + \dots + y_n + y_{n+1}) = \sum_{M=0}^{\lfloor \frac{n+1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} \mathcal{C}_{n+1}(i_1, \dots, i_{2M}). \quad (3.8)$$

There are two possibilities of  $n$ , i.e.,  $n$  is odd and  $n$  is even.

If  $n$  is odd, then  $\lfloor n/2 \rfloor = (n-1)/2$ ,  $\lfloor (n+1)/2 \rfloor = (n+1)/2$ . First, consider the right-hand

side of (3.7), we have

$$\begin{aligned}
& \sum_{M=0}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} \mathcal{S}_{n+1}(i_1, \dots, i_{2M+1}) \\
&= \sum_{M=0}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} \left( \prod_{k=1}^{2M+1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^{n+1} \cosh y_j \right) \\
&= \left\{ \sum_{M=0}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \cosh y_{n+1} \\
&+ \left\{ \prod_{j=1}^n \cosh y_j + \sum_{M=1}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \sinh y_{n+1}.
\end{aligned}$$

By induction hypothesis, this last right-hand expression is equal to

$$\sinh(y_1 + \dots + y_n) \cosh y_{n+1} + \cosh(y_1 + \dots + y_n) \sinh y_{n+1} = \sinh(y_1 + \dots + y_n + y_{n+1}).$$

Next, consider the right-hand side of (3.8), we have

$$\begin{aligned}
& \sum_{M=0}^{\frac{n+1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} \mathcal{C}_{n+1}(i_1, \dots, i_{2M}) \\
&= \prod_{j=1}^{n+1} \cosh y_j + \sum_{M=1}^{\frac{n+1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^{n+1} \cosh y_j \right) \\
&= \left\{ \prod_{j=1}^n \cosh y_j + \sum_{M=1}^{\frac{n+1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \cosh y_{n+1} \\
&+ \left\{ \sum_{M=1}^{\frac{n+1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M-1} \leq n} \left( \prod_{k=1}^{2M-1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \sinh y_{n+1} \\
&= \left\{ \prod_{j=1}^n \cosh y_j + \sum_{M=1}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \cosh y_{n+1} \\
&+ \left\{ \sum_{M=0}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \sinh y_{n+1},
\end{aligned}$$

where empty sums are defined to be 0. By induction hypothesis, the right-hand expression is equal to

$$\cosh(y_1 + \dots + y_n) \cosh y_{n+1} + \sinh(y_1 + \dots + y_n) \sinh y_{n+1} = \cosh(y_1 + \dots + y_n + y_{n+1}).$$

If  $n$  is even, then  $\lfloor n/2 \rfloor = n/2 = \lfloor (n+1)/2 \rfloor$ . Consider the right-hand side of (3.7), we

have

$$\begin{aligned}
& \sum_{M=0}^{\frac{n}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} \mathcal{S}_{n+1}(i_1, \dots, i_{2M+1}) \\
&= \sum_{M=0}^{\frac{n}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n+1} \left( \prod_{k=1}^{2M+1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^{n+1} \cosh y_j \right) \\
&= \left\{ \sum_{M=0}^{\frac{n}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \cosh y_{n+1} \\
&+ \left\{ \prod_{j=1}^n \cosh y_j + \sum_{M=1}^{\frac{n}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \sinh y_{n+1} \\
&= \left\{ \sum_{M=0}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \cosh y_{n+1} \\
&+ \left\{ \prod_{j=1}^n \cosh y_j + \sum_{M=1}^{\frac{n}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \sinh y_{n+1},
\end{aligned}$$

where empty sums are defined to be 0. By induction hypothesis, the right-hand expression is equal to

$$\sinh(y_1 + \dots + y_n) \cosh y_{n+1} + \cosh(y_1 + \dots + y_n) \sinh y_{n+1} = \sinh(y_1 + \dots + y_n + y_{n+1}).$$

Next, consider the right-hand side of (3.4), we have

$$\begin{aligned}
& \sum_{M=0}^{\frac{n}{2}} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} \mathcal{C}_{n+1}(i_1, \dots, i_{2M}) \\
&= \prod_{j=1}^{n+1} \cos x_j + \sum_{M=1}^{\frac{n}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n+1} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^{n+1} \cosh y_j \right) \\
&= \left\{ \prod_{j=1}^n \cosh y_j + \sum_{M=1}^{\frac{n}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \cosh y_{n+1} \\
&+ \left\{ \sum_{M=1}^{\frac{n}{2}} \sum_{1 \leq i_1 < \dots < i_{2M-1} \leq n} \left( \prod_{k=1}^{2M-1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \sinh y_{n+1} \\
&= \left\{ \prod_{j=1}^n \cosh y_j + \sum_{M=1}^{\frac{n}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \cosh y_{n+1} \\
&+ \left\{ \sum_{M=0}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sinh y_{i_k}}{\cosh y_{i_k}} \right) \left( \prod_{j=1}^n \cosh y_j \right) \right\} \sinh y_{n+1}.
\end{aligned}$$

By induction hypothesis, the right-hand expression is equal to

$$\cosh(y_1 + \dots + y_n) \cosh y_{n+1} + \sinh(y_1 + \dots + y_n) \sinh y_{n+1} = \cosh(y_1 + \dots + y_n + y_{n+1}).$$

□

Lemma 3.3. Let  $n \in \mathbb{N}, n \geq 3$ , let  $A_1, \dots, A_{n-1} \in \mathbb{R}$  and let

$$h_1(n) := \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right)$$

$$h_2(n) := \sum_{M=0}^{\lfloor \frac{n-2}{2} \rfloor} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M+1} \leq n-1} \left( \prod_{k=1}^{2M+1} \tanh A_{i_k} \right).$$

If  $1 + h_1(n) \neq 0$ , then

$$\tanh(A_1 + \dots + A_{n-1}) = \frac{h_2(n)}{1 + h_1(n)}.$$

*Proof.* We prove the lemma by induction on  $n \geq 3$ . The case  $n = 3$  follows at once from the identity

$$\frac{h_2(3)}{1 + h_1(3)} = \frac{\tanh A_1 + \tanh A_2}{1 + \tanh A_1 \tanh A_2} = \tanh(A_1 + A_2). \quad (3.9)$$

Assume that the assertion holds for  $n (\geq 3)$  and we aim to show that it is true for  $n + 1$ . By the hyperbolic tangent-sum formula (3.9) and the induction hypothesis, we get

$$\begin{aligned} \tanh(A_1 + \dots + A_{n-1} + A_n) &= \frac{\tanh(A_1 + \dots + A_{n-1}) + \tanh A_n}{1 + \tanh(A_1 + \dots + A_{n-1}) \tanh A_n} \\ &= \frac{h_2(n) + (1 + h_1(n)) \tanh A_n}{1 + h_1(n) + h_2(n) \tanh A_n}. \end{aligned} \quad (3.10)$$

There are two possibilities of  $n$ , i.e.,  $n$  is odd and  $n$  is even.

If  $n$  is odd, then  $\lfloor (n-1)/2 \rfloor = (n-1)/2$ ,  $\lfloor (n-2)/2 \rfloor = (n-3)/2$ , and so

$$\begin{aligned} h_2(n) + (1 + h_1(n)) \tanh A_n &= \sum_{M=0}^{\frac{n-3}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M+1} \leq n-1} \left( \prod_{k=1}^{2M+1} \tanh A_{i_k} \right) \\ &+ \tanh A_n + \tanh A_n \sum_{M=1}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) \\ &= \sum_{1 \leq i_1 \leq n} \tanh A_{i_1} + \sum_{M=1}^{\frac{n-3}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M+1} \leq n-1} \left( \prod_{k=1}^{2M+1} \tanh A_{i_k} \right) \\ &+ \tanh A_n \sum_{M=1}^{\frac{n-3}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) + \prod_{k=1}^n \tanh A_{i_k} \\ &= \sum_{1 \leq i_1 \leq n} \tanh A_{i_1} + \sum_{M=1}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \tanh A_{i_k} \right) = h_2(n+1). \\ 1 + h_1(n) + h_2(n) \tanh A_n &= 1 + \sum_{M=1}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) \\ &+ \tanh A_n \sum_{M=0}^{\frac{n-3}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M+1} \leq n-1} \left( \prod_{k=1}^{2M+1} \tanh A_{i_k} \right) \\ &= 1 + \sum_{M=1}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) + \tanh A_n \sum_{M=1}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M-1} \leq n-1} \left( \prod_{k=1}^{2M-1} \tanh A_{i_k} \right) \\ &= 1 + \sum_{M=1}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) = 1 + h_1(n+1). \end{aligned}$$

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If  $n$  is even, then  $\lfloor (n-1)/2 \rfloor = (n-2)/2 = \lfloor (n-2)/2 \rfloor$ , and so

$$\begin{aligned}
h_2(n) + (1 + h_1(n)) \tanh A_n &= \sum_{M=0}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M+1} \leq n-1} \left( \prod_{k=1}^{2M+1} \tanh A_{i_k} \right) \\
&+ \tanh A_n + \tanh A_n \sum_{M=1}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) \\
&= \sum_{1 \leq i_1 \leq n} \tanh A_{i_1} + \sum_{M=1}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M+1} \leq n-1} \left( \prod_{k=1}^{2M+1} \tanh A_{i_k} \right) \\
&\quad + \tanh A_n \sum_{M=1}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) \\
&= \sum_{1 \leq i_1 \leq n} \tanh A_{i_1} + \sum_{M=1}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \tanh A_{i_k} \right) = h_2(n+1). \\
1 + h_1(n) + h_2(n) \tanh A_n &= 1 + \sum_{M=1}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) \\
&+ \tanh A_n \sum_{M=0}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M+1} \leq n-1} \left( \prod_{k=1}^{2M+1} \tanh A_{i_k} \right) \\
&= 1 + \sum_{M=1}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) + \tanh A_n \sum_{M=1}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M-1} \leq n-1} \left( \prod_{k=1}^{2M-1} \tanh A_{i_k} \right) \\
&= 1 + \sum_{M=1}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < i_2 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \tanh A_{i_k} \right) + \prod_{i=1}^n \tanh A_i = 1 + h_1(n+1).
\end{aligned}$$

□

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## Chapter 4

### Main Results

In this chapter, we start by solving several functional equations involving functions with constant sum over a hyperplane, and apply them to characterize trigonometric and hyperbolic functions. Subsequently, we establish some general criteria for linear independence of arithmetic functions.

Throughout this chapter, the following terminology is adopted.

$I_1$  an open interval  $(a, b)$  with  $b > a$ ;

$I_2$  an open interval  $(c, d)$  with  $d > c$ ;

$J_1$  an open interval  $(0, \pi/2)$ ;

$J_2$  an open interval  $(0, 1)$ ;

$\bar{I}_1$  a closed interval  $[a, b]$  with  $b > a$ ;

$I$  the identity which described in Definition 2.23.

#### 4.1 Functions with Constant Sum

In this section, we solve two functional equations exhibiting functions with a constant sum over points lying in a hyperplane.

##### 4.1.1 Single function

We first deal with a single unknown function sending an open interval into an open interval.

**Theorem 4.1.** Let  $n$  be an integer  $\geq 3$ . Then the function  $\phi : I_1 \rightarrow I_2$  satisfies the CSFE

$$\sum_{i=1}^n \phi(x_i) = U_1, \quad (4.1)$$

subject to the HC

$$\sum_{i=1}^n x_i = U_2, \quad (4.2)$$

where  $U_1, U_2$  are real constants, if and only if,

$$\phi(x) = k \left( x - \frac{U_2}{n} \right) + \frac{U_1}{n}$$

for some fixed  $k$  lying in the range

$$\max \left\{ \frac{nc - U_1}{nb - U_2}, \frac{nd - U_1}{na - U_2} \right\} < k < \min \left\{ \frac{nc - U_1}{na - U_2}, \frac{nd - U_1}{nb - U_2} \right\}.$$

*Proof.* Note first that  $na < U_2 < nb$ ,  $nc < U_1 < nd$ . We start by making a change of variables to simplify the HC (4.2). Let

$$J := (a - U_2/n, b - U_2/n) \neq \emptyset,$$

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and define  $\psi : J \rightarrow I_2$  by

$$\psi(y) = \phi\left(y + \frac{U_2}{n}\right) \quad (y \in J).$$

The functional equation (4.1) and the HC (4.2) become

$$\sum_{i=1}^n \psi(y_i) = U_1 \quad \text{subject to} \quad \sum_{i=1}^n y_i = 0 \quad (y_i \in J). \quad (4.3)$$

Taking all  $y_i = 0$  in (4.3), we have

$$\psi(0) = U_1/n. \quad (4.4)$$

There are three disjoint cases to be considered according to the three possibilities on the sizes of  $U_2/n - a$  and  $b - U_2/n$ , i.e.,

$$U_2/n - a > b - U_2/n, \quad U_2/n - a < b - U_2/n \quad \text{and} \quad U_2/n - a = b - U_2/n.$$

• **Case 1:** If  $U_2/n - a > b - U_2/n$ , then

$$H_1 := (U_2/n - b, b - U_2/n) \subset J$$

is a non-empty open interval symmetric about the origin, and so (4.3) gives

$$\psi(u) + \psi(-u) + \sum_{i=1}^{n-2} \psi(0) = U_1 \quad (u \in H_1).$$

Combining this last relation with (4.4), we get

$$\psi(-u) = \frac{2U_1}{n} - \psi(u) \quad (u \in H_1). \quad (4.5)$$

Next, substituting  $u, v \in H_1$  with  $u + v \in H_1$  into (4.3) gives

$$\psi(u) + \psi(v) + \psi(-(u+v)) + \sum_{i=1}^{n-3} \psi(0) = U_1.$$

Combining this with (4.4) and (4.5), we see that  $\psi$  is almost additive over  $H_1$ , i.e.,

$$\psi(u+v) = \psi(u) + \psi(v) - U_1/n \quad (u, v, u+v \in H_1). \quad (4.6)$$

Since  $(a - U_2/n, U_2/n - b)$  and  $(0, b - U_2/n)$  are nonempty open intervals, substituting

$$w \in (a - U_2/n, U_2/n - b], \quad s \in (0, b - U_2/n) \subset H_1 \quad \text{with} \quad w + s \in (U_2/n - b, 0) \subset H_1,$$

into (4.3) and using (4.5), we have

$$\psi(w+s) = \psi(w) + \psi(s) - U_1/n. \quad (4.7)$$

The relations (4.6) and (4.7) suggest that the function  $\psi$  can be transformed into an additive function. To verify this, define  $\beta_1 : J \rightarrow (c - U_1/n, d - U_1/n)$  by

$$\beta_1(y) = \psi(y) - U_1/n \quad (y \in J), \quad (4.8)$$

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so that (4.4) and (4.8) yield

$$\beta_1(0) = 0, \quad (4.9)$$

while (4.5) and (4.8) yield

$$\beta_1(-u) = -\beta_1(u) \quad (u \in H_1). \quad (4.10)$$

From (4.6) and (4.8), we get

$$\beta_1(u+v) = \beta_1(u) + \beta_1(v) \quad (u, v, u+v \in H_1). \quad (4.11)$$

Using Remark 2.4, there exists a unique additive function  $A_1 : \mathbb{R} \rightarrow \mathbb{R}$  satisfying (4.11), which is an extension of  $\beta_1$ , i.e.,  $A_1|_{H_1} = \beta_1$ . Since the additive function  $A_1$  is bounded on  $H_1$ , by Corollary 2.3, we have  $A_1(u) = k_1u$  ( $u \in \mathbb{R}$ ), for some constant  $k_1$ . Thus,

$$\beta_1(u) = k_1u \quad (u \in H_1). \quad (4.12)$$

From (4.7), (4.8) and (4.12), for  $w \in (a - U_2/n, U_2/n - b] \subset J$ ,  $s \in (0, b - U_2/n) \subset H_1$  with  $w + s \in (U_2/n - b, 0) \subset H_1$ , we get

$$\beta_1(w) = \beta_1(w+s) - \beta_1(s) = k_1(w+s) - k_1s = k_1w \quad (4.13)$$

which yields  $\beta_1(y) = k_1y$  ( $y \in J$ ). Since  $\beta_1$  is the map from  $J$  into  $(c - U_1/n, d - U_1/n)$ , we have

$$\max \left\{ \frac{nc - U_1}{nb - U_2}, \frac{nd - U_1}{na - U_2} \right\} < k_1 < \min \left\{ \frac{nc - U_1}{na - U_2}, \frac{nd - U_1}{nb - U_2} \right\}.$$

Reverting back to the definitions of  $\beta_1$  and  $\psi$ , we conclude that

$$\psi(y) = k_1y + \frac{U_1}{n} \quad (y \in J), \quad \phi(x) = k_1 \left( x - \frac{U_2}{n} \right) + \frac{U_1}{n} \quad (x \in I_1).$$

• Case 2: If  $U_2/n - a < b - U_2/n$ , then

$$H_2 := (a - U_2/n, U_2/n - a) \subset J$$

is a non-empty open interval symmetric about the origin, and so (4.3) gives

$$\psi(u) + \psi(-u) + \sum_{i=1}^{n-2} \psi(0) = U_1 \quad (u \in H_2).$$

Combining this last relation with (4.4), we get

$$\psi(-u) = \frac{2U_1}{n} - \psi(u) \quad (u \in H_2). \quad (4.14)$$

Next, substituting  $u, v \in H_2$  with  $u+v \in H_2$  into (4.3) gives

$$\psi(u) + \psi(v) + \psi(-(u+v)) + \sum_{i=1}^{n-3} \psi(0) = U_1.$$

Combining this with (4.4) and (4.14), we see that  $\psi$  is almost additive over  $H_2$ , i.e.,

$$\psi(u+v) = \psi(u) + \psi(v) - U_1/n \quad (u, v, u+v \in H_2). \quad (4.15)$$

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Since  $(U_2/n - a, b - U_2/n)$  and  $(a - U_2/n, 0)$  are nonempty open intervals, substituting

$$w \in [U_2/n - a, b - U_2/n], \quad s \in (a - U_2/n, 0) \subset H_2 \quad \text{with} \quad w + s \in (0, U_2/n - a, ) \subset H_2,$$

into (4.3) and using (4.14), we have

$$\psi(w + s) = \psi(w) + \psi(s) - U_1/n. \quad (4.16)$$

The relations (4.15) and (4.16) suggest that the function  $\psi$  can be transformed into an additive function. To verify this, define  $\beta_2 : J \rightarrow (c - U_1/n, d - U_1/n)$  by

$$\beta_2(y) = \psi(y) - U_1/n \quad (y \in J). \quad (4.17)$$

From (4.4) and (4.17), we have

$$\beta_2(0) = 0, \quad (4.18)$$

while (4.14) and (4.17) yield

$$\beta_2(-u) = -\beta_2(u) \quad (u \in H_2). \quad (4.19)$$

From (4.6) and (4.8), we get

$$\beta_2(u+v) = \beta_2(u) + \beta_2(v) \quad (u, v, u+v \in H_2). \quad (4.20)$$

Using Remark 2.4, there exists a unique additive function  $A_2 : \mathbb{R} \rightarrow \mathbb{R}$  satisfying (4.20), which is an extension of  $\beta_2$ , i.e.,  $A_2|_{H_2} = \beta_2$ . Since the additive function  $A_2$  is bounded on  $H_2$ , by Corollary 2.3, we have  $A_2(u) = k_2u$  ( $u \in \mathbb{R}$ ), for some constant  $k_2$ . Thus,

$$\beta_2(u) = k_2u \quad (u \in H_2). \quad (4.21)$$

From (4.16), (4.17) and (4.21), for  $w \in [U_2/n - a, b - U_2/n] \subset J$ ,  $s \in (a - U_2/n, 0) \subset H_2$  with  $w + s \in (0, U_2/n - a, ) \subset H_2$ , we get

$$\beta_2(w) = \beta_2(w + s) - \beta_2(s) = k_2(w + s) - k_2s = k_2w \quad (4.22)$$

which yields  $\beta_2(y) = k_2y$  ( $y \in J$ ). Since  $\beta_2$  is the map from  $J$  into  $(c - U_1/n, d - U_1/n)$ , we have

$$\max \left\{ \frac{nc - U_1}{nb - U_2}, \frac{nd - U_1}{na - U_2} \right\} < k_2 < \min \left\{ \frac{nc - U_1}{na - U_2}, \frac{nd - U_1}{nb - U_2} \right\}.$$

Reverting back to the definitions of  $\beta_2$  and  $\psi$ , we conclude that

$$\psi(y) = k_2y + \frac{U_1}{n} \quad (y \in J), \quad \phi(x) = k_2 \left( x - \frac{U_2}{n} \right) + \frac{U_1}{n} \quad (x \in I_1).$$

• **Case 3:** If  $U_2/n - a = b - U_2/n$ , then  $J$  is a non-empty open interval symmetric about the origin, and so (4.3) gives

$$\psi(u) + \psi(-u) + \sum_{i=1}^{n-2} \psi(0) = U_1 \quad (u \in J).$$

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Combining this last relation with (4.4), we get

$$\psi(-u) = \frac{2U_1}{n} - \psi(u) \quad (u \in J). \quad (4.23)$$

Next, substituting  $u, v \in J$  with  $u + v \in J$  into (4.3) gives

$$\psi(u) + \psi(v) + \psi(-(u + v)) + \sum_{i=1}^{n-3} \psi(0) = U_1.$$

Combining this with (4.4) and (4.23), we see that  $\psi$  is almost additive over  $J$ , i.e.,

$$\psi(u + v) = \psi(u) + \psi(v) - U_1/n \quad (u, v, u + v \in J). \quad (4.24)$$

The relation (4.24) suggests that the function  $\psi$  can be transformed into an additive function. To verify this, define  $\beta_3 : J \rightarrow (c - U_1/n, d - U_1/n)$  by

$$\beta_3(y) = \psi(y) - U_1/n \quad (y \in J), \quad (4.25)$$

so that (4.4) and (4.25) yield

$$\beta_3(0) = 0, \quad (4.26)$$

while (4.23) and (4.25) yield

$$\beta_3(-u) = -\beta_3(u) \quad (u \in H_1). \quad (4.27)$$

From (4.24) and (4.25), we get

$$\beta_3(u + v) = \beta_3(u) + \beta_3(v) \quad (u, v, u + v \in J). \quad (4.28)$$

Using Remark 2.4, there exists a unique additive function  $A_3 : \mathbb{R} \rightarrow \mathbb{R}$  satisfying (4.28), which is an extension of  $\beta_3$ , i.e.,  $A_3|_J = \beta_3$ . Since the additive function  $A_3$  is bounded on  $J$ , by Corollary 2.3, we have  $A_3(u) = k_3u$  ( $u \in \mathbb{R}$ ), for some constant  $k_3$ . Thus,

$$\beta_3(u) = k_3u \quad (u \in J). \quad (4.29)$$

Since  $\beta_3$  is the map from  $J$  into  $(c - U_1/n, d - U_1/n)$ , we have

$$\max \left\{ \frac{nc - U_1}{nb - U_2}, \frac{nd - U_1}{na - U_2} \right\} < k_3 < \min \left\{ \frac{nc - U_1}{na - U_2}, \frac{nd - U_1}{nb - U_2} \right\}.$$

Reverting back to the definitions of  $\beta_3$  and  $\psi$ , we conclude that

$$\psi(y) = k_3y + \frac{U_1}{n} \quad (y \in J), \quad \phi(x) = k_3 \left( x - \frac{U_2}{n} \right) + \frac{U_1}{n} \quad (x \in I_1).$$

Conversely, The solution function is easily verified. This follows from the following arguments.

$$\sum_{i=1}^n \phi(x_i) = \sum_{i=1}^n \left( k \left( x_i - \frac{U_2}{n} \right) + \frac{U_1}{n} \right) = U_1.$$

□

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### 4.1.2 Multiple functions

We proceed next to a finite number of unknown functions sending a closed interval into real numbers. The approach adopted is a modification of the proof of Theorem 2.5.

**Theorem 4.2.** Let  $n$  be an integer  $\geq 3$ . Then the functions  $\phi_i : \bar{I}_1 \rightarrow \mathbb{R}$  ( $i = 1, 2, \dots, n$ ) satisfy the CSFE

$$\sum_{i=1}^n \phi_i(x_i) = T_1, \quad x_i \in \bar{I}_1 \quad (i = 1, 2, \dots, n), \quad (4.30)$$

subject to the HC

$$\sum_{i=1}^n x_i = T_2, \quad (4.31)$$

where  $T_1, T_2$  are real constants with

$$\frac{n(2a+b)}{3} < T_2 < \frac{n(a+2b)}{3}, \quad (4.32)$$

if and only if, there exists an additive function  $A : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$\phi_i(x) = A(x) - A(T_2/n) + \gamma_i \quad (i = 1, 2, \dots, n),$$

where the constants  $\gamma_i$  satisfy

$$\sum_{i=1}^n \gamma_i = T_1. \quad (4.33)$$

*Proof.* From (4.32), we see that

$$a < \frac{2a+b}{3} < T_2 < \frac{a+2b}{3} < b, \quad \text{and} \quad a < \frac{2a+b}{3} < \frac{a+b}{2} < \frac{a+2b}{3} < b. \quad (4.34)$$

As in the proof of Theorem 4.1, we begin with simplifying the HC (4.31). Let

$$\bar{J} := [a - T_2/n, b - T_2/n],$$

which is not a singleton, and define new unknown functions  $\psi_i : \bar{J} \rightarrow \mathbb{R}$  ( $i = 1, \dots, n$ ) by

$$\psi_i(y) = \phi_i\left(y + \frac{T_2}{n}\right). \quad (4.35)$$

Observe that if  $y \in \bar{J}$ , then  $y + T_2/n \in \bar{I}$ . Using (4.30), (4.31) and (4.35), we get

$$\sum_{i=1}^n \psi_i(y_i) = T_1, \quad \text{subject to a simplified HC} \quad \sum_{i=1}^n y_i = 0 \quad (y_i \in \bar{J}). \quad (4.36)$$

Again, there are three possibilities, namely,

$$T_2/n - a > b - T_2/n, \quad T_2/n - a < b - T_2/n \quad \text{and} \quad T_2/n - a = b - T_2/n.$$

- **Case 1:** If  $T_2/n - a > b - T_2/n$ , i.e.,  $T_2/n > (a+b)/2$ , then

$$\bar{H}_1 := [T_2/n - b, b - T_2/n] \subset \bar{J}$$

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is a closed interval, which is not a singleton, symmetric about the origin. Let  $u, v \in \bar{H}_1$  be such that  $u + v \in \bar{H}_1$ . Using (4.36), we have  $\psi_1(u) + \psi_2(v) + \psi_3(-u - v) + \sum_{i=4}^n \psi_i(0) = T_1$ , i.e.,

$$\psi_1(u) + \psi_2(v) + \psi_3(-u - v) = M_1, \quad (4.37)$$

where  $M_1 = T_1 - \sum_{i=4}^n \psi_i(0)$ . Interchanging  $u$  and  $v$ , we get

$$\psi_1(v) + \psi_2(u) + \psi_3(-v - u) = M_1. \quad (4.38)$$

Subtracting (4.37) from (4.38) leads to  $\psi_1(u) - \psi_2(u) = \psi_1(v) - \psi_2(v)$ , showing that this expression must be a constant; call it  $c_1$ . Thus,

$$\psi_2(v) = \psi_1(v) - c_1. \quad (4.39)$$

Substituting (4.39) into (4.37), we get

$$\psi_1(u) + \psi_1(v) - c_1 + \psi_3(-u - v) = M_1 \quad (u, v, u + v \in \bar{H}_1). \quad (4.40)$$

Next, let  $p, q, r \in \bar{H}_1$  be such that  $p + q, p + r, q + r, p + q + r \in \bar{H}_1$ . Using (4.40), we have

$$\psi_1(p) + \psi_1(q + r) - c_1 + \psi_3(-p - q - r) = M_1 \quad (4.41)$$

$$\psi_1(p + q) + \psi_1(r) - c_1 + \psi_3(-p - q - r) = M_1 \quad (4.42)$$

$$\psi_1(q) + \psi_1(p + r) - c_1 + \psi_3(-p - q - r) = M_1. \quad (4.43)$$

Subtracting (4.42) and (4.41), we get  $\psi_1(p + q) - \psi_1(p) = \psi_1(q + r) - \psi_1(r)$ , which depends only on  $q$ ; call it  $D_1(q)$ . Thus,

$$\psi_1(p + q) = \psi_1(p) + D_1(q). \quad (4.44)$$

Similarly, subtracting (4.42) and (4.43) yields  $\psi_1(p + q) - \psi_1(q) = \psi_1(p + r) - \psi_1(r) =: D_1(p)$ , and so

$$\psi_1(p + q) = \psi_1(q) + D_1(p). \quad (4.45)$$

Equating (4.44) and (4.45), we arrive at  $\psi_1(p) - D_1(p) = \psi_1(q) - D_1(q)$ , which must then be a constant; call it  $d_1$ . Thus,  $D_1(q) = \psi_1(q) - d_1$ . Replacing this last expression into (4.44), we get

$$\psi_1(p + q) = \psi_1(p) + \psi_1(q) - d_1, \quad (4.46)$$

i.e.,

$$\psi_1(p + q) - d_1 = (\psi_1(p) - d_1) + (\psi_1(q) - d_1) \quad (p, q, p + q \in \bar{H}_1). \quad (4.47)$$

Using Remark 2.4, we deduce that

$$\psi_1(p) = A_1(p) + d_1 \quad (p \in \bar{H}_1), \quad (4.48)$$

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for some unique additive function  $A_1 : \mathbb{R} \rightarrow \mathbb{R}$ .

We next extend the domain of  $\psi_1$ . From (4.34), we know that  $(a - T_2/n, T_2/n - b)$  and  $(2T_2/n - (b + a), b - T_2/n)$  are non-empty sets. Let  $w \in [a - T_2/n, T_2/n - b]$ , and choose  $s \in [2T_2/n - (b + a), b - T_2/n] \subset \bar{H}_1$  in such a way that  $w + s \in [T_2/n - b, 0] \subset \bar{H}_1$ . Since  $-w - s \in (0, b - T_2/n] \subset \bar{H}_1$ , using (4.36), we have

$$\psi_1(w) + \psi_2(s) + \psi_3(-w - s) + \sum_{i=4}^n \psi_i(0) = T_1,$$

i.e.,

$$\psi_1(w) + \psi_2(s) + \psi_3(-w - s) = M_1. \quad (4.49)$$

Proceeding similarly, we get

$$\psi_1(s) + \psi_2(w) + \psi_3(-s - w) = M_1. \quad (4.50)$$

Subtracting (4.49) and (4.50), we arrive at  $\psi_1(w) - \psi_2(w) = \psi_1(s) - \psi_2(s) = \ell_1$ , a constant, and so, using also (4.48),

$$\psi_2(w) = \psi_1(w) - \ell_1, \quad (4.51)$$

$$\psi_2(s) = \psi_1(s) - \ell_1 = A_1(s) + d_1 - \ell_1. \quad (4.52)$$

Repeating the process again with  $\psi_3$  in place of  $\psi_1$ , we get

$$\psi_3(w) + \psi_2(s) + \psi_1(-w - s) = M_1, \quad (4.53)$$

$$\psi_3(s) + \psi_2(w) + \psi_1(-s - w) = M_1. \quad (4.54)$$

Subtracting (4.53) and (4.54), we arrive at  $\psi_3(w) - \psi_2(w) = \psi_3(s) - \psi_2(s) = \ell'_1$ , a constant, and so,

$$\psi_2(s) = \psi_3(s) - \ell'_1. \quad (4.55)$$

Combining (4.52) and (4.55), we obtain

$$\psi_3(s) = A_1(s) + d_1 - (\ell_1 - \ell'_1). \quad (4.56)$$

Substituting (4.56) and (4.51) into (4.54), using (4.48) and the additivity of the function  $A_1$ , we get

$$\psi_1(w) = A_1(w) - 2d_1 + 2\ell_1 - \ell'_1 + M_1 \quad (w \in [a - T_2/n, T_2/n - b]). \quad (4.57)$$

Combining the two expressions in (4.48) and (4.57), the domain of the function  $\psi_1$  has been extended and so

$$\psi_1(y) = A_1(y) + d_1 \quad (y \in \bar{J}). \quad (4.58)$$

Deriving in the same manner, we deduce that

$$\psi_i(y) = A_i(y) + d_i \quad (y \in \bar{J}, i = 1, 2, \dots, n). \quad (4.59)$$

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Keeping  $\psi_2$  fixed but varying 1 to be any index  $i$ , (4.39) and (4.51) become

$$\psi_2(y) = \psi_i(y) - t_i \quad (y \in \bar{J}, i \neq 2) \quad (4.60)$$

for some constants  $t_i$ . Using (4.59) and (4.60), we have for all  $i \neq 2$

$$A_i(y) + d_i - t_i = \psi_2(y),$$

which shows that for all  $i, j$ , we have

$$A_i(y) = A_j(y) + (d_j - d_i) - (t_j - t_i) \quad (y \in \bar{J}). \quad (4.61)$$

Using (4.59) and (4.61), we deduce that there is an additive function  $A : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$\psi_i(y) = A(y) + \gamma_i \quad (y \in \bar{J}, i = 1, 2, \dots, n) \quad (4.62)$$

where  $\gamma_i$ 's are constants. Using (4.35) and (4.62), we see

$$\phi_i(x) = A(x) - A(T_2/n) + \gamma_i \quad (x \in \bar{I}_1, i = 1, 2, \dots, n).$$

- Case 2: If  $T_2/n - a < b - T_2/n$ , i.e.,  $T_2/n < (a+b)/2$ , then

$$\bar{H}_2 := [a - T_2/n, T_2/n - a] \subset \bar{J}$$

is a closed interval, which is not a singleton, symmetric about the origin. Let  $u, v \in \bar{H}_2$  be such that  $u+v \in \bar{H}_2$ . Using (4.36), we have  $\psi_1(u) + \psi_2(v) + \psi_3(-u-v) + \sum_{i=4}^n \psi_i(0) = T_1$ , i.e.,

$$\psi_1(u) + \psi_2(v) + \psi_3(-u-v) = M_1, \quad (4.63)$$

Interchanging  $u$  and  $v$ , we get

$$\psi_1(v) + \psi_2(u) + \psi_3(-v-u) = M_1. \quad (4.64)$$

Subtracting (4.63) from (4.64) leads to  $\psi_1(u) - \psi_2(u) = \psi_1(v) - \psi_2(v)$ , showing that this expression must be a constant; call it  $c_2$ . Thus,

$$\psi_2(v) = \psi_1(v) - c_2. \quad (4.65)$$

Substituting (4.65) into (4.63), we get

$$\psi_1(u) + \psi_1(v) - c_1 + \psi_3(-u-v) = M_1 \quad (u, v, u+v \in \bar{H}_2). \quad (4.66)$$

Next, let  $p, q, r \in \bar{H}_2$  be such that  $p+q, p+r, q+r, p+q+r \in \bar{H}_2$ . Using (4.66), we have

$$\psi_1(p) + \psi_1(q+r) - c_1 + \psi_3(-p-q-r) = M_1 \quad (4.67)$$

$$\psi_1(p+q) + \psi_1(r) - c_1 + \psi_3(-p-q-r) = M_1 \quad (4.68)$$

$$\psi_1(q) + \psi_1(p+r) - c_1 + \psi_3(-p-q-r) = M_1. \quad (4.69)$$

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Subtracting (4.68) and (4.67), we get  $\psi_1(p+q) - \psi_1(p) = \psi_1(q+r) - \psi_1(r)$ , which depends only on  $q$ ; call it  $D_2(q)$ . Thus,

$$\psi_1(p+q) = \psi_1(p) + D_2(q). \quad (4.70)$$

Similarly, subtracting (4.68) and (4.69) yields  $\psi_1(p+q) - \psi_1(q) = \psi_1(p+r) - \psi_1(r) =: D_2(p)$ , and so

$$\psi_1(p+q) = \psi_1(q) + D_2(p). \quad (4.71)$$

Equating (4.70) and (4.71), we arrive at  $\psi_1(p) - D_2(p) = \psi_1(q) - D_2(q)$ , which must then be a constant; call it  $d'_1$ . Thus,  $D_2(q) = \psi_1(q) - d'_1$ . Replacing this last expression into (4.70), we get

$$\psi_1(p+q) = \psi_1(p) + \psi_1(q) - d'_1, \quad (4.72)$$

i.e.,

$$\psi_1(p+q) - d'_1 = (\psi_1(p) - d'_1) + (\psi_1(q) - d'_1) \quad (p, q, p+q \in \bar{H}_2). \quad (4.73)$$

Using Remark 2.4, we deduce that

$$\psi_1(p) = B_1(p) + d'_1 \quad (p \in \bar{H}_2), \quad (4.74)$$

for some unique additive function  $B_1 : \mathbb{R} \rightarrow \mathbb{R}$ .

We next extend the domain of  $\psi_1$ . From (4.34), we know that  $(T_2/n - a, b - T_2/n)$  and  $(a - T_2/n, 2T_2/n - (b+a))$  are non-empty sets. Let  $w \in [T_2/n - a, b - T_2/n]$ , and choose  $s \in (a - T_2/n, 2T_2/n - (b+a)) \subset \bar{H}_2$  in such a way that  $w + s \in (0, T_2/n - a] \subset \bar{H}_2$ . Since  $-w - s \in [a - T_2/n, 0) \subset \bar{H}_2$ , using (4.36), we have

$$\psi_1(w) + \psi_2(s) + \psi_3(-w-s) + \sum_{i=4}^n \psi_i(0) = T_1,$$

i.e.,

$$\psi_1(w) + \psi_2(s) + \psi_3(-w-s) = M_1, \quad (4.75)$$

Proceeding similarly, we get

$$\psi_1(s) + \psi_2(w) + \psi_3(-s-w) = M_1. \quad (4.76)$$

Subtracting (4.75) and (4.76), we arrive at  $\psi_1(w) - \psi_2(w) = \psi_1(s) - \psi_2(s) = \ell_2$ , a constant, and so, using also (4.74),

$$\psi_2(w) = \psi_1(w) - \ell_2, \quad (4.77)$$

$$\psi_2(s) = \psi_1(s) - \ell_2 = A_2(s) + d_1 - \ell_2. \quad (4.78)$$

Repeating the process again with  $\psi_3$  in place of  $\psi_1$ , we get

$$\psi_3(w) + \psi_2(s) + \psi_1(-w - s) = M_1, \quad (4.79)$$

$$\psi_3(s) + \psi_2(w) + \psi_1(-s - w) = M_1. \quad (4.80)$$

Subtracting (4.79) and (4.80), we arrive at  $\psi_3(w) - \psi_2(w) = \psi_3(s) - \psi_2(s) = \ell'_2$ , a constant, and so,

$$\psi_2(s) = \psi_3(s) - \ell'_2. \quad (4.81)$$

Combining (4.78) and (4.81), we obtain

$$\psi_3(s) = B_1(s) + d'_1 - (\ell_2 - \ell'_2). \quad (4.82)$$

Substituting (4.82) and (4.77) into (4.80), using (4.74) and the additivity of the function  $B_1$ , we get

$$\psi_1(w) = B_1(w) - 2d'_1 + 2\ell_2 - \ell'_2 + M_1 \quad (w \in [T_2/n - a, b - T_2/n]). \quad (4.83)$$

Combining the two expressions in (4.74) and (4.83), the domain of the function  $\psi_1$  has been extended and so

$$\psi_1(y) = B_1(y) + d'_1 \quad (y \in \bar{J}). \quad (4.84)$$

Deriving in the same manner, we deduce that

$$\psi_i(y) = B_i(y) + d'_i \quad (y \in \bar{J}, i = 1, 2, \dots, n). \quad (4.85)$$

Keeping  $\psi_2$  fixed but varying 1 to be any index  $i$ , (4.65) and (4.77) become

$$\psi_2(y) = \psi_i(y) - t'_i \quad (y \in \bar{J}, i \neq 2) \quad (4.86)$$

for some constants  $t'_i$ . Using (4.85) and (4.86), we have for all  $i \neq 2$

$$B_i(y) + d'_i - t'_i = \psi_2(y),$$

which shows that for all  $i, j$ , we have

$$B_i(y) = B_j(y) + (d'_j - d'_i) - (t'_j - t'_i) \quad (y \in \bar{J}). \quad (4.87)$$

Using (4.85) and (4.87), we deduce that there is an additive function  $B : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$\psi_i(y) = B(y) + \gamma'_i \quad (y \in \bar{J}, i = 1, 2, \dots, n) \quad (4.88)$$

where  $\gamma'_i$ 's are constants. Using (4.35) and (4.88), we see

$$\phi_i(x) = B(x) - B(T_2/n) + \gamma_i \quad (x \in \bar{I}_1, i = 1, 2, \dots, n).$$

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• **Case 3:** If  $T_2/n - a = b - T_2/n$ , i.e.,  $T_2/n = (a+b)/2$ , then  $\bar{J}$  is a closed interval, which is not a singleton, symmetric about the origin. Let  $u, v \in \bar{J}$  be such that  $u + v \in \bar{J}$ . Using (4.36), we have  $\psi_1(u) + \psi_2(v) + \psi_3(-u - v) + \sum_{i=4}^n \psi_i(0) = T_1$ , i.e.,

$$\psi_1(u) + \psi_2(v) + \psi_3(-u - v) = M_1, \quad (4.89)$$

Interchanging  $u$  and  $v$ , we get

$$\psi_1(v) + \psi_2(u) + \psi_3(-v - u) = M_1. \quad (4.90)$$

Subtracting (4.89) from (4.90) leads to  $\psi_1(u) - \psi_2(u) = \psi_1(v) - \psi_2(v)$ , showing that this expression must be a constant; call it  $c_3$ . Thus,

$$\psi_2(v) = \psi_1(v) - c_3. \quad (4.91)$$

Substituting (4.91) into (4.89), we get

$$\psi_1(u) + \psi_1(v) - c_1 + \psi_3(-u - v) = M_1 \quad (u, v, u + v \in \bar{J}). \quad (4.92)$$

Next, let  $p, q, r \in \bar{J}$  be such that  $p + q, p + r, q + r, p + q + r \in \bar{J}$ . Using (4.92), we have

$$\psi_1(p) + \psi_1(q + r) - c_1 + \psi_3(-p - q - r) = M_1 \quad (4.93)$$

$$\psi_1(p + q) + \psi_1(r) - c_1 + \psi_3(-p - q - r) = M_1 \quad (4.94)$$

$$\psi_1(q) + \psi_1(p + r) - c_1 + \psi_3(-p - q - r) = M_1. \quad (4.95)$$

Subtracting (4.94) and (4.93), we get  $\psi_1(p + q) - \psi_1(p) = \psi_1(q + r) - \psi_1(r)$ , which depends only on  $q$ ; call it  $D_3(q)$ . Thus,

$$\psi_1(p + q) = \psi_1(p) + D_3(q). \quad (4.96)$$

Similarly, subtracting (4.94) and (4.95) yields  $\psi_1(p + q) - \psi_1(q) = \psi_1(p + r) - \psi_1(r) =: D_3(p)$ , and so

$$\psi_1(p + q) = \psi_1(q) + D_3(p). \quad (4.97)$$

Equating (4.96) and (4.97), we arrive at  $\psi_1(p) - D_3(p) = \psi_1(q) - D_3(q)$ , which must then be a constant; call it  $d_1''$ . Thus,  $D_3(q) = \psi_1(q) - d_1''$ . Replacing this last expression into (4.96), we get

$$\psi_1(p + q) = \psi_1(p) + \psi_1(q) - d_1'', \quad (4.98)$$

i.e.,

$$\psi_1(p + q) - d_1'' = (\psi_1(p) - d_1'') + (\psi_1(q) - d_1'') \quad (p, q, p + q \in \bar{J}). \quad (4.99)$$

Using Remark 2.4, we deduce that

$$\psi_1(p) = C_1(p) + d_1'' \quad (p \in \bar{J}), \quad (4.100)$$

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for some unique additive function  $C_1 : \mathbb{R} \rightarrow \mathbb{R}$ . Using (4.35) and (4.100), we see

$$\phi_1(x) = C_1(x) - C_1(T_2/n) + d_1'' \quad (x \in \bar{I}_1).$$

Deriving in the same manner, we deduce that

$$\psi_i(y) = C_i(y) + d_i \quad (y \in \bar{J}, i = 1, 2, \dots, n). \quad (4.101)$$

Keeping  $\psi_2$  fixed but varying 1 to be any index  $i$ , (4.91) becomes

$$\psi_2(y) = \psi_i(y) - t_i'' \quad (y \in \bar{J}, i \neq 2) \quad (4.102)$$

for some constants  $t_i''$ . Using (4.101) and (4.102), we have for all  $i \neq 2$

$$C_i(y) + d_i'' - t_i'' = \psi_2(y),$$

which shows that for all  $i, j$ , we have

$$C_i(y) = C_j(y) + (d_j'' - d_i'') - (t_j'' - t_i'') \quad (y \in \bar{J}). \quad (4.103)$$

Using (4.101) and (4.103), we deduce that there is an additive function  $C : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$\psi_i(y) = C(y) + \gamma_i'' \quad (y \in \bar{J}, i = 1, 2, \dots, n) \quad (4.104)$$

where  $\gamma_i''$ 's are constants. Using (4.35) and (4.104), we see

$$\phi_i(x) = C(x) - C(T_2/n) + \gamma_i'' \quad (x \in \bar{I}_1, i = 1, 2, \dots, n).$$

Conversely, The shapes of the solution functions and the associated condition (4.33) are easily verified. This follows from the following arguments.

$$\sum_{i=1}^n \phi_i(x_i) = \sum_{i=1}^n (A(x_i) - A(T_2/n) + \gamma_i) = T_1.$$

□

**Remark.** The technical condition (4.32) on the range of  $T_2$  is needed in the process of choosing suitable variables in the necessity part of the proof, even though the shape of solution function works without such restriction.

## 4.2 Characterizing Trigonometric and Hyperbolic Functions

In this section, we apply Theorems 4.1 and 4.2 to characterize trigonometric and hyperbolic functions.

### 4.2.1 Trigonometric functions

For the sine and cosine functions, we prove:

**Theorem 4.3.** Let  $n$  be an integer  $\geq 3$ .

I. The functions  $f_1, g_1 : (0, \pi) \rightarrow [-1, 1]$  satisfying

$$\sum_{M=0}^{\lfloor \frac{n}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} C_n(f_1, g_1; i_1, \dots, i_{2M}) = (-1)^n, \quad (4.105)$$

$$\text{where } C_n(f_1, g_1; i_1, \dots, i_{2M}) := \begin{cases} \left( \prod_{k=1}^{2M} \frac{f_1(x_{i_k})}{g_1(x_{i_k})} \right) \left( \prod_{j=1}^n g_1(x_j) \right) & \text{if } M \neq 0 \\ \prod_{j=1}^n g_1(x_j) & \text{if } M = 0, \end{cases}$$

subject to the two conditions

$$\sin^{-1} \circ f_1 = \cos^{-1} \circ g_1 \quad (4.106)$$

$$x_1 + \dots + x_n = (n-2)\pi \quad (4.107)$$

are given by

$$f_1(x) = \begin{cases} \sin \left( k_1 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{s\pi}{n} \right) & \text{for } n \text{ odd} \\ \sin \left( k_2 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{\ell\pi}{n} \right) & \text{for } n \text{ even} \end{cases}$$

and

$$g_1(x) = \begin{cases} \cos \left( k_1 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{s\pi}{n} \right) & \text{for } n \text{ odd} \\ \cos \left( k_2 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{\ell\pi}{n} \right) & \text{for } n \text{ even} \end{cases}$$

where  $s \in \{1, 3, \dots, n-2\}$  is an odd integer,  $\ell \in \{2, 4, \dots, n-2\}$  is an even integer, and

$$\max \left\{ -\frac{s}{2}, \frac{s-n}{n-2} \right\} < k_1 < \min \left\{ \frac{s}{n-2}, \frac{n-s}{2} \right\}, \quad \max \left\{ -\frac{\ell}{2}, \frac{\ell-n}{n-2} \right\} < k_2 < \min \left\{ \frac{\ell}{n-2}, \frac{n-\ell}{2} \right\}.$$

II. The functions  $f_2, g_2 : (0, \pi) \rightarrow [-1, 1]$  satisfying

$$\sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} S_n(f_2, g_2; i_1, \dots, i_{2M+1}) = 0, \quad (4.108)$$

where  $S_n(f_2, g_2; i_1, \dots, i_{2M+1}) := \left( \prod_{k=1}^{2M+1} \frac{f_2(x_{i_k})}{g_2(x_{i_k})} \right) \left( \prod_{j=1}^n g_2(x_j) \right)$ , subject to the two conditions

$$\sin^{-1} \circ f_2 = \cos^{-1} \circ g_2 \quad (4.109)$$

$$x_1 + \dots + x_n = (n-2)\pi \quad (4.110)$$

are given by

$$f_2(x) = \sin \left( k \left( x - \frac{(n-2)\pi}{n} \right) + \frac{t\pi}{n} \right),$$

$$g_2(x) = \cos \left( k \left( x - \frac{(n-2)\pi}{n} \right) + \frac{t\pi}{n} \right),$$

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where  $t \in \{1, 2, 3, \dots, n-1\}$ , and  $k$  belongs to the range

$$\max \left\{ -\frac{t}{2}, \frac{t-n}{n-2} \right\} < k < \min \left\{ \frac{t}{n-2}, \frac{n-t}{2} \right\}.$$

*Proof.* I. By (4.106), there exists  $\phi : (0, \pi) \rightarrow (0, \pi)$  such that

$$f_1(x) = \sin(\phi(x)) \text{ and } g_1(x) = \cos(\phi(x)) \quad (x \in (0, \pi)).$$

Thus, (4.105) becomes

$$(-1)^n = \sum_{M=0}^{\lfloor \frac{n}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} C_n(\sin \phi, \cos \phi; i_1, \dots, i_{2M}).$$

Invoking upon (3.2) of Lemma 3.1, we obtain

$$\cos(\phi(x_1) + \dots + \phi(x_n)) = (-1)^n. \quad (4.111)$$

There are two possibilities of  $n$ , i.e.,  $n$  is odd and  $n$  is even.

If  $n$  is odd, then (4.111) becomes

$$\phi(x_1) + \dots + \phi(x_n) = s\pi,$$

where  $s \in \{1, 3, \dots, n-2\}$  is an odd integer. Theorem 4.1 implies then that the solution of this last functional equation together with (4.107) is

$$\phi(x) = k_1 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{s\pi}{n},$$

for some fixed  $k_1$  belonging to the range

$$\max \left\{ -\frac{s}{2}, \frac{s-n}{n-2} \right\} < k_1 < \min \left\{ \frac{s}{n-2}, \frac{n-s}{2} \right\}.$$

If  $n$  is even, then (4.111) becomes

$$\phi(x_1) + \dots + \phi(x_n) = \ell\pi,$$

where  $\ell \in \{2, \dots, n-2\}$  is an even integer. Theorem 4.1 implies then that the solution of this last functional equation together with (4.107) is

$$\phi(x) = k_2 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{\ell\pi}{n},$$

for some fixed  $k_2$  belonging to the range

$$\max \left\{ -\frac{\ell}{2}, \frac{\ell-n}{n-2} \right\} < k_2 < \min \left\{ \frac{\ell}{n-2}, \frac{n-\ell}{2} \right\}.$$

II. By (4.109), there exists  $\psi : (0, \pi) \rightarrow (0, \pi)$  such that

$$f_2(x) = \sin(\psi(x)) \text{ and } g_2(x) = \cos(\psi(x)) \quad (x \in (0, \pi)).$$

Thus, (4.108) becomes

$$0 = \sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} S_n(\sin \psi, \cos \psi; i_1, \dots, i_{2M+1}).$$

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Using (3.1) of Lemma 3.1, we get

$$\sin(\psi(x_1) + \cdots + \psi(x_n)) = 0,$$

and so

$$\psi(x_1) + \cdots + \psi(x_n) = t\pi$$

for some  $t \in \{1, 2, \dots, n-2\}$ . Theorem 4.1 implies then that the solution of this last functional equation together with (4.110) is

$$\phi(x) = k \left( x - \frac{(n-2)\pi}{n} \right) + \frac{t\pi}{n},$$

for some fixed  $k$  belonging to the range

$$\max \left\{ -\frac{t}{2}, \frac{t-n}{n-2} \right\} < k < \min \left\{ \frac{t}{n-2}, \frac{n-t}{2} \right\}.$$

□

Theorems 4.1 and 4.3 can be modified to solve other functional equations that can also be used to characterize the sine and cosine functions, with restrictions which are different from (4.105) and (4.108).

**Theorem 4.4.** Let  $n$  be an integer  $\geq 3$ .

A) Let  $\mathcal{F}(N_1, \dots, N_n, R_1, \dots, R_n)$  be a function of  $2n$  variables and let  $t \in I_1, T \in \mathbb{R}$ . Suppose that  $S, C : I_1 \rightarrow I_2$  are two bijections satisfying

$$\mathcal{F}(S(x_1), \dots, S(x_n), C(x_1), \dots, C(x_n)) = S(x_1 + \cdots + x_n) \quad \left( \sum_{i=1}^n x_i \in I_1 \right). \quad (4.112)$$

Suppose also that the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$S^{-1} \circ U = C^{-1} \circ V \quad (4.113)$$

$$\mathcal{F}(U(\alpha_1), \dots, U(\alpha_n), V(\alpha_1), \dots, V(\alpha_n)) = S(t) \quad (4.114)$$

subject to the condition

$$\alpha_1 + \cdots + \alpha_n = T \quad (\alpha_1, \dots, \alpha_n \in I_1). \quad (4.115)$$

Then

$$U(x) = S \left( k \left( x - \frac{T}{n} \right) + \frac{t}{n} \right), \quad V(x) = C \left( k \left( x - \frac{T}{n} \right) + \frac{t}{n} \right) \quad (x \in I_1),$$

for some fixed  $k \in \mathbb{R}$  lying in the range

$$\max \left\{ \frac{nc-t}{nb-T}, \frac{nd-t}{na-T} \right\} < k < \min \left\{ \frac{nc-t}{na-T}, \frac{nd-t}{nb-T} \right\}.$$

B) Let  $\mathcal{H}(Y_1, \dots, Y_{n-1}, Z_1, \dots, Z_{n-1})$  be a function of  $2(n-1)$  variables and let  $W, w \in \mathbb{R}$ . Suppose that  $S, C : I_1 \rightarrow I_2$  are two bijections satisfying

$$\mathcal{H}(S(x_1), \dots, S(x_{n-1}), C(x_1), \dots, C(x_{n-1})) = C(x_1 + \cdots + x_{n-1}) \quad \left( \sum_{i=1}^n x_i \in I_1 \right). \quad (4.116).$$

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Suppose also that the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$S^{-1} \circ U = C^{-1} \circ V \quad (4.117)$$

$$\mathcal{H}(U(\alpha_1), \dots, U(\alpha_{n-1}), V(\alpha_1), \dots, V(\alpha_{n-1})) = C(w - (S^{-1} \circ U)(\alpha_n)), \quad (4.118)$$

for some  $\alpha_1, \dots, \alpha_n \in I_1$  such that

$$w - (S^{-1} \circ U)(\alpha_n) \in I_1 \quad (4.119)$$

$$\alpha_1 + \dots + \alpha_n = W. \quad (4.120)$$

Then

$$U(x) = S\left(\ell\left(x - \frac{W}{n}\right) + \frac{w}{n}\right), \quad V(x) = C\left(\ell\left(x - \frac{W}{n}\right) + \frac{w}{n}\right) \quad (x \in I_1),$$

for some fixed  $\ell \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{nc-w}{nb-W}, \frac{nd-w}{na-W}\right\} < \ell < \min\left\{\frac{nc-w}{na-W}, \frac{nd-w}{nb-W}\right\}.$$

*Proof.* A) By (4.113), there exists  $\phi : I_1 \rightarrow I_1$  such that

$$U(x) = S(\phi(x)) \quad \text{and} \quad V(x) = C(\phi(x)) \quad (x \in I_1).$$

Thus, (4.114) becomes

$$\mathcal{F}(S(\phi(\alpha_1)), \dots, S(\phi(\alpha_n)), C(\phi(\alpha_1)), \dots, C(\phi(\alpha_n))) = S(t).$$

By (4.112), we have

$$S(\phi(\alpha_1)) + \dots + S(\phi(\alpha_n)) = S(t).$$

Then

$$\phi(\alpha_1) + \dots + \phi(\alpha_n) = t \quad \text{subject to} \quad \alpha_1 + \dots + \alpha_n = T.$$

By Theorem 4.1, we have

$$\phi(x) = k\left(x - \frac{T}{n}\right) + \frac{t}{n} \quad (x \in I_1),$$

where  $k \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{nc-t}{nb-T}, \frac{nd-t}{na-T}\right\} < k < \min\left\{\frac{nc-t}{na-T}, \frac{nd-t}{nb-T}\right\}.$$

B) By (4.117), there exists  $\phi : I_1 \rightarrow I_1$  such that

$$U(x) = S(\phi(x)) \quad \text{and} \quad V(x) = C(\phi(x)) \quad (x \in I_1).$$

Thus, (4.118) becomes

$$\mathcal{H}(S(\phi(\alpha_1)), \dots, S(\phi(\alpha_{n-1})), C(\phi(\alpha_1)), \dots, C(\phi(\alpha_{n-1}))) = C(w - \phi(\alpha_n)).$$

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By (4.116), we have

$$C(\phi(\alpha_1) + \cdots + \phi(\alpha_{n-1})) = C(w - \phi(\alpha_n)).$$

Then

$$\phi(\alpha_1) + \cdots + \phi(\alpha_n) = w$$

subject to

$$\alpha_1 + \cdots + \alpha_n = W.$$

By Theorem 4.1, we have

$$\phi(x) = \ell \left( x - \frac{W}{n} \right) + \frac{w}{n} \quad (x \in I_1),$$

where  $\ell \in \mathbb{R}$  lying in the range

$$\max \left\{ \frac{nc - w}{nb - W}, \frac{nd - w}{na - W} \right\} < \ell < \min \left\{ \frac{nc - w}{na - W}, \frac{nd - w}{nb - W} \right\}.$$

□

**Example 4.5.** Let  $n \geq 3$ ,  $u \in J_1$ . The trigonometric sine and cosine functions  $\sin, \cos : J_1 \rightarrow J_2$  are two bijections satisfying

$$\begin{aligned} & \mathcal{F}(\sin x_1, \dots, \sin x_n, \cos x_1, \dots, \cos x_n) \\ & := \sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \\ & = \sin(x_1 + \cdots + x_n) \quad \left( \sum_{i=1}^n x_i \in J_1 \right). \end{aligned}$$

Suppose the functions  $U, V : J_1 \rightarrow J_2$  satisfy

$$\mathcal{F}(U(\alpha_1), \dots, U(\alpha_n), V(\alpha_1), \dots, V(\alpha_n)) = \sin(u)$$

subject to the two conditions

$$\begin{aligned} \sin^{-1} \circ U &= \cos^{-1} \circ V \\ \alpha_1 + \cdots + \alpha_n &= \frac{(n-2)\pi}{2} \quad (\alpha_1, \dots, \alpha_n \in J_1). \end{aligned}$$

Then by Theorem 4.4 A), we have

$$U(x) = \sin \left( m \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{u}{n} \right), \quad V(x) = \cos \left( m \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{u}{n} \right) \quad (x \in J_1),$$

for some fixed  $m \in \mathbb{R}$  lying in the range

$$\max \left\{ \frac{-u}{\pi}, \frac{-2(n-u)}{(n-2)\pi} \right\} < m < \min \left\{ \frac{2u}{(n-2)\pi}, \frac{(n-u)}{\pi} \right\}.$$

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**Example 4.6.** Let  $n \geq 3$ ,  $v \in J_1$ . The trigonometric sine and cosine functions  $\sin, \cos : J_1 \rightarrow J_2$  are two bijections satisfying

$$\begin{aligned} & \mathcal{G}(\cos x_1, \dots, \cos x_n, \sin x_1, \dots, \sin x_n) \\ & := \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\lfloor \frac{n}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right) \\ & = \cos(x_1 + \dots + x_n) \quad \left( \sum_{i=1}^n x_i \in J_1 \right). \end{aligned}$$

Suppose the functions  $U, V : J_1 \rightarrow J_2$  satisfy

$$\mathcal{G}(V(\alpha_1), \dots, V(\alpha_n), U(\alpha_1), \dots, U(\alpha_n)) = \cos(v)$$

subject to the two conditions

$$\begin{aligned} & \sin^{-1} \circ U = \cos^{-1} \circ V \\ & \alpha_1 + \dots + \alpha_n = \frac{(n-2)\pi}{2} \quad (\alpha_1, \dots, \alpha_n \in J_1). \end{aligned}$$

Then by Theorem 4.4 A), we have

$$U(x) = \sin \left( c \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{v}{n} \right), \quad V(x) = \cos \left( c \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{v}{n} \right) \quad (x \in J_1),$$

for some fixed  $c \in \mathbb{R}$  lying in the range

$$\max \left\{ \frac{-v}{\pi}, \frac{-2(n-v)}{(n-2)\pi} \right\} < c < \min \left\{ \frac{2v}{(n-2)\pi}, \frac{(n-v)}{\pi} \right\}.$$

**Example 4.7.** Let  $n \geq 3$ ,  $s \in \mathbb{R}$ . The trigonometric sine and cosine functions  $\sin, \cos : J_1 \rightarrow J_2$  are two bijections satisfying

$$\begin{aligned} & \mathcal{H}(\sin x_1, \dots, \sin x_{n-1}, \cos x_1, \dots, \cos x_{n-1}) \\ & := \prod_{j=1}^{n-1} \cos x_j + \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} \left( \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^{n-1} \cos x_j \right) \right) \\ & = \cos(x_1 + \dots + x_{n-1}) \quad \left( \sum_{i=1}^{n-1} x_i \in J_1 \right). \end{aligned}$$

Suppose the functions  $U, V : J_1 \rightarrow J_2$  satisfy

$$\begin{aligned} & \sin^{-1} \circ U = \cos^{-1} \circ V \\ & \mathcal{H}(U(\alpha_1), \dots, U(\alpha_{n-1}), V(\alpha_1), \dots, V(\alpha_{n-1})) = \cos \left( s - (\sin^{-1} \circ U)(\alpha_n) \right) \end{aligned}$$

for some  $\alpha_1, \dots, \alpha_n \in I_1$  such that

$$\begin{aligned} & s - (\sin^{-1} \circ U)(\alpha_n) \in J_1 \\ & \alpha_1 + \dots + \alpha_n = \frac{(n-2)\pi}{2}. \end{aligned}$$

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Then by Theorem 4.4 B), we have

$$U(x) = \sin \left( y \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{s}{n} \right), V(x) = \cos \left( y \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{s}{n} \right) \quad (x \in J_1),$$

for some fixed  $y \in \mathbb{R}$  lying in the range

$$\max \left\{ \frac{-s}{\pi}, \frac{-2(n-s)}{(n-2)\pi} \right\} < y < \min \left\{ \frac{2s}{(n-2)\pi}, \frac{(n-s)}{\pi} \right\}.$$

**Example 4.8.** Let  $n \geq 3$ ,  $r \in \mathbb{R}$ . The trigonometric sine and cosine functions  $\sin, \cos : J_1 \rightarrow J_2$  are two bijections satisfying

$$\begin{aligned} & \mathcal{E}(\cos x_1, \dots, \cos x_{n-1}, \sin x_1, \dots, \sin x_{n-1}) \\ & := \sum_{M=0}^{\lfloor \frac{n-2}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n-1} \left( \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^{n-1} \cos x_j \right) \right) \\ & = \sin(x_1 + \dots + x_{n-1}) \left( \sum_{i=1}^{n-1} x_i \in J_1 \right). \end{aligned}$$

Suppose the functions  $U, V : J_1 \rightarrow J_2$  satisfy

$$\begin{aligned} & \sin^{-1} \circ U = \cos^{-1} \circ V \\ & \mathcal{E}(V(\alpha_1), \dots, V(\alpha_{n-1}), U(\alpha_1), \dots, U(\alpha_{n-1})) = \sin(r - (\cos^{-1} \circ V)(\alpha_n)) \end{aligned}$$

for some  $\alpha_1, \dots, \alpha_n \in I_1$  such that

$$\begin{aligned} & r - (\cos^{-1} \circ V)(\alpha_n) \in J_1 \\ & \alpha_1 + \dots + \alpha_n = \frac{(n-2)\pi}{2}. \end{aligned}$$

Then by Theorem 4.4 B), we have

$$U(x) = \sin \left( z \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{r}{n} \right), V(x) = \cos \left( z \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{r}{n} \right) \quad (x \in J_1),$$

for some fixed  $z \in \mathbb{R}$  lying in the range

$$\max \left\{ \frac{-r}{\pi}, \frac{-2(n-r)}{(n-2)\pi} \right\} < z < \min \left\{ \frac{2r}{(n-2)\pi}, \frac{(n-r)}{\pi} \right\}.$$

We end this section by investigating the two exceptional cases of Theorem 4.4 when  $n = 1, 2$ . We illustrate by examples that the (implicit) uniqueness of solution is lost in the case  $n = 2$ , while the existence of solution is lost in the case  $n = 1$ .

**Proposition 4.9.** Let  $\mathcal{F}(N_1, N_2, R_1, R_2)$  be a function of 4 variables and let  $t \in I_1, T \in \mathbb{R}$ . Suppose that  $S, C : I_1 \rightarrow I_2$  are two bijections satisfying

$$\mathcal{F}(S(x_1), S(x_2), C(x_1), C(x_2)) = S(x_1 + x_2) \quad (x_1 + x_2 \in I_1). \quad (4.121)$$

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Suppose the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$\mathcal{F}(U(\alpha_1), U(\alpha_2), V(\alpha_1), V(\alpha_2)) = S(t) \quad (4.122)$$

subject to the two conditions

$$S^{-1} \circ U = C^{-1} \circ V \quad (4.123)$$

$$\alpha_1 + \alpha_2 = T \quad (\alpha_1, \alpha_2 \in I_1). \quad (4.124)$$

Then one pair of solutions to (4.122) is given by

$$U(x) = S\left(A\left(x - \frac{T}{2}\right) + \frac{t}{2}\right), \quad V(x) = C\left(A\left(x - \frac{T}{2}\right) + \frac{t}{2}\right) \quad (x \in I_1),$$

where  $A : J \rightarrow (c - t/2, d - t/2)$  is an odd function on  $J := (a - T/2, b - T/2)$ .

Moreover, another pair of solutions to (4.122) is given by

$$U(x) = S\left(k\left(x - \frac{T}{2}\right) + \frac{t}{2}\right), \quad V(x) = C\left(k\left(x - \frac{T}{2}\right) + \frac{t}{2}\right) \quad (x \in I_1),$$

for some fixed  $k \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{2c-t}{2b-T}, \frac{2d-t}{2a-T}\right\} < k < \min\left\{\frac{2c-t}{2a-T}, \frac{2d-t}{2b-T}\right\}.$$

*Proof.* By (4.123), there exists  $\phi : J_1 \rightarrow I_1$  such that

$$U(x) = S(\phi(x)), \quad V(x) = C(\phi(x)) \quad (x \in I_1).$$

Thus, (4.122) becomes

$$\mathcal{F}(S(\phi(\alpha_1)), S(\phi(\alpha_2)), C(\phi(\alpha_1)), C(\phi(\alpha_2))) = S(t).$$

By (4.121), we have

$$S(\phi(\alpha_1) + \phi(\alpha_2)) = S(t).$$

Then,

$$\phi(\alpha_1) + \phi(\alpha_2) = t \quad \text{subject to} \quad \alpha_1 + \alpha_2 = T. \quad (4.125)$$

From the condition (4.124), we have  $2a < T < 2b$ . Let  $J := (a - T/2, b - T/2)$  and define  $\psi : J \rightarrow I_2$  by

$$\psi(y) = \phi\left(y + \frac{T}{2}\right) \quad (y \in J).$$

Thus, the relation (4.125) becomes

$$\psi(y_1) + \psi(y_2) = t \quad \text{subject to} \quad y_1 + y_2 = 0 \quad (y_i \in J). \quad (4.126)$$

Let  $A : J \rightarrow (c - t/2, d - t/2)$  be an odd function. We claim that  $\psi(y) = A(y) + t/2$  is a solution of (4.125). Since

$$\psi(y) + \psi(-y) = \left(A(y) + \frac{t}{2}\right) + \left(A(-y) + \frac{t}{2}\right) = t.$$

From the definition of  $\psi$ , we get

$$\phi(x) = A \left( x - \frac{T}{2} \right) + \frac{t}{2} \quad (x \in I_1).$$

We show that another pair solutions to (4.122) is given

$$U(x) = S \left( k \left( x - \frac{T}{2} \right) + \frac{t}{2} \right), \quad V(x) = C \left( k \left( x - \frac{T}{2} \right) + \frac{t}{2} \right) \quad (x \in I_1).$$

Since

$$\begin{aligned} & \mathcal{F}(U(\alpha_1), U(\alpha_2), V(\alpha_1), V(\alpha_2)) \\ &= \mathcal{F} \left( S \left( k\bar{\alpha}_1 + \frac{t}{2} \right), S \left( k\bar{\alpha}_2 + \frac{t}{2} \right), C \left( k\bar{\alpha}_1 + \frac{t}{2} \right), C \left( k\bar{\alpha}_2 + \frac{t}{2} \right) \right) \end{aligned}$$

where  $\bar{\alpha}_i = \alpha_i - T/2$  ( $i = 1, 2$ ), using (4.121) and (4.124), we have

$$\begin{aligned} & \mathcal{F} \left( S \left( k\bar{\alpha}_1 + \frac{t}{2} \right), S \left( k\bar{\alpha}_2 + \frac{t}{2} \right), C \left( k\bar{\alpha}_1 + \frac{t}{2} \right), C \left( k\bar{\alpha}_2 + \frac{t}{2} \right) \right) \\ &= S \left( \left( k\bar{\alpha}_1 + \frac{t}{2} \right) + \left( k\bar{\alpha}_2 + \frac{t}{2} \right) \right) = S(t). \end{aligned}$$

□

**Example 4.10.** Let  $p \in J_1, T \in \mathbb{R}$ . The trigonometric sine and cosine functions  $\sin, \cos : J_1 \rightarrow J_2$  are bijections satisfying

$$\begin{aligned} \mathcal{F}(\sin(x_1), \sin(x_2), \cos(x_1), \cos(x_2)) &:= \sin(x_1) \cos(x_2) + \cos(x_1) \sin(x_2) \\ &= \sin(x_1 + x_2) \quad (x_1 + x_2 \in J_1). \end{aligned}$$

Suppose the functions  $U, V : J_1 \rightarrow J_2$  satisfy

$$\mathcal{F}(U(\alpha_1), U(\alpha_2), V(\alpha_1), V(\alpha_2)) = \sin(p) \quad (4.127)$$

subject to the two conditions

$$\begin{aligned} \sin^{-1} \circ U &= \cos^{-1} \circ V \\ \alpha_1 + \alpha_2 &= T \quad (\alpha_1, \alpha_2 \in J_1). \end{aligned}$$

Then one pair of solutions to (4.127) is given

$$U(x) = \sin \left( A \left( x - \frac{T}{2} \right) + \frac{p}{2} \right), \quad V(x) = \cos \left( A \left( x - \frac{T}{2} \right) + \frac{p}{2} \right) \quad (x \in J_1),$$

where  $A : J \rightarrow (-p/2, 1 - p/2)$  is an odd function on  $J := (-T/2, \pi/2 - T/2)$ . Moreover, another pair of solutions to (4.127) is given by

$$U(x) = \sin \left( m \left( x - \frac{T}{2} \right) + \frac{p}{2} \right), \quad V(x) = \cos \left( m \left( x - \frac{T}{2} \right) + \frac{p}{2} \right) \quad (x \in J_1),$$

for some fixed  $m \in \mathbb{R}$  lying in the range

$$\max \left\{ \frac{-p}{\pi - T}, \frac{-(2-p)}{T} \right\} < m < \min \left\{ \frac{p}{T}, \frac{2-p}{\pi - T} \right\}.$$

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**Example 4.11.** Let  $q \in J_1, T \in \mathbb{R}$ . The trigonometric sine and cosine functions  $\sin, \cos : J_1 \rightarrow J_2$  are bijections satisfying

$$\begin{aligned} \mathcal{F}(\cos(x_1), \cos(x_2), \sin(x_1), \sin(x_2)) &:= \cos(x_1)\cos(x_2) - \sin(x_1)\sin(x_2) \\ &= \cos(x_1 + x_2) \quad (x_1 + x_2 \in J_1). \end{aligned}$$

Suppose the functions  $U, V : J_1 \rightarrow J_2$  satisfy

$$\mathcal{F}(V(\alpha_1), V(\alpha_2), U(\alpha_1), U(\alpha_2)) = \cos(q) \quad (4.128)$$

subject to the two conditions

$$\begin{aligned} \sin^{-1} \circ U &= \cos^{-1} \circ V \\ \alpha_1 + \alpha_2 &= T \quad (\alpha_1, \alpha_2 \in J_1). \end{aligned}$$

Then one pair of solutions to (4.128) is given by

$$U(x) = \sin\left(A\left(x - \frac{T}{2}\right) + \frac{q}{2}\right), \quad V(x) = \cos\left(A\left(x - \frac{T}{2}\right) + \frac{q}{2}\right) \quad (x \in J_1),$$

where  $A : J \rightarrow (-q/2, 1 - q/2)$  is an odd function on  $J := (-T/2, \pi/2 - T/2)$ . Moreover, another pair of solutions to (4.128) is given by

$$U(x) = \sin\left(m\left(x - \frac{T}{2}\right) + \frac{q}{2}\right), \quad V(x) = \cos\left(m\left(x - \frac{T}{2}\right) + \frac{q}{2}\right) \quad (x \in J_1),$$

for some fixed  $m \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{-q}{\pi - T}, \frac{-(2 - q)}{T}\right\} < m < \min\left\{\frac{q}{T}, \frac{2 - q}{\pi - T}\right\}.$$

Regarding the case  $n = 1$ , we make the following two remarks.

I) If  $n = 1$ , then the equation (4.112) in Theorem 4.4 becomes

$$\mathcal{F}(S(x_1), C(x_1)) = S(x_1),$$

showing  $C$  is constant function, contradicting the fact that  $C$  is a bijection.

II) If  $n = 1$ , then there is no valid equation (4.116) in Theorem 4.4, while if  $n = 2$ , then the equation (4.116) in Theorem 4.4 becomes

$$\mathcal{H}(S(x_1), C(x_1)) = C(x_1),$$

yielding  $C$  to be a constant function, which again contradicts its being bijective.

#### 4.2.2 Hyperbolic functions

For the hyperbolic sine and cosine functions, we prove:

**Theorem 4.12.** Let  $n$  be an integer  $\geq 3$ .

I. The functions  $f_j : \bar{I}_1 \rightarrow \mathbb{R}$  and  $g_j : \bar{I}_1 \rightarrow [1, \infty)$  ( $j = 1, \dots, n$ ) satisfying

$$\sum_{M=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \mathfrak{C}_n(f_j, g_j; i_1, \dots, i_{2M}) = 1, \quad (4.129)$$

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$$\text{where } \mathfrak{C}_n(f_j, g_j; i_1, \dots, i_{2M}) := \begin{cases} \left( \prod_{k=1}^{2M} \frac{f_{i_k}(x_{i_k})}{g_{i_k}(x_{i_k})} \right) \left( \prod_{j=1}^n g_j(x_j) \right) & \text{if } M \neq 0 \\ \prod_{j=1}^n g_j(x_j) & \text{if } M = 0, \end{cases}$$

subject to the condition

$$\sinh^{-1} \circ f_j = \cosh^{-1} \circ g_j \quad (j = 1, \dots, n) \quad (4.130)$$

$$\sum_{j=1}^n x_j = L_1, \quad (4.131)$$

where  $L_1$  is a constant belonging to the range

$$\frac{n(2a+b)}{3} < L_1 < \frac{n(a+2b)}{3},$$

are given by

$$f_j(x) = \sinh(A_1(x) - A_1(L_1/n) + d_j), \quad g_j(x) = \cosh(A_1(x) - A_1(L_1/n) + d_j),$$

where  $A_1$  is an additive function on  $\mathbb{R}$  and the constants  $d_j$  satisfy  $\sum_{j=1}^n d_j = 0$ .

II. The functions  $f_j : \bar{I}_1 \rightarrow \mathbb{R}$  and  $g_j : \bar{I}_1 \rightarrow [1, \infty)$  ( $j = 1, \dots, n$ ) satisfying

$$\sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \mathfrak{S}_n(f_j, g_j; i_1, \dots, i_{2M+1}) = 0, \quad (4.132)$$

where  $\mathfrak{S}_n(f_j, g_j; i_1, \dots, i_{2M+1}) := \left( \prod_{k=1}^{2M+1} \frac{f_{i_k}(x_{i_k})}{g_{i_k}(x_{i_k})} \right) \left( \prod_{j=1}^n g_j(x_j) \right)$ , subject to the condition

$$\sinh^{-1} \circ f_j = \cosh^{-1} \circ g_j \quad (j = 1, \dots, n) \quad (4.133)$$

$$\sum_{j=1}^n x_j = L_2, \quad (4.134)$$

where  $L_2$  is a constant belonging to the range

$$\frac{n(2a+b)}{3} < L_2 < \frac{n(a+2b)}{3},$$

are given by

$$f_j(x) = \sinh(A_2(x) - A_2(L_2/n) + \ell_j), \quad g_j(x) = \cosh(A_2(x) - A_2(L_2/n) + \ell_j),$$

where  $A_2$  is an additive function on  $\mathbb{R}$  and the constants  $\ell_i$  satisfy  $\sum_{j=1}^n \ell_j = 0$ .

*Proof.* I. By (4.130), there exist  $\phi_j : \bar{I}_1 \rightarrow \mathbb{R}$  ( $j = 1, \dots, n$ ) such that

$$f_j(x) = \sinh(\phi_j(x)), \quad g_j(x) = \cosh(\phi_j(x)) \quad (j = 1, \dots, n).$$

Using (4.129) and (3.6), we get  $\cosh(\phi_1(x_1) + \dots + \phi_n(x_n)) = 1$ . Thus,

$$\phi_1(x_1) + \dots + \phi_n(x_n) = 0.$$

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By Theorem 4.2, there exists an additive function  $A_1 : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$\phi_j(x) = A_1(x) - A_1(L/n) + d_j \quad (x \in \bar{I}_1; j = 1, \dots, n),$$

where the constants  $d_j$  satisfy  $\sum_{j=1}^n d_j = 0$ .

II. By (4.133), there exist  $\psi_j : \bar{I}_1 \rightarrow \mathbb{R}$  ( $j = 1, \dots, n$ ) such that

$$f_j(x) = \sinh(\psi_j(x)), \quad g_j(x) = \cosh(\psi_j(x)) \quad (j = 1, \dots, n).$$

Using (4.132) and (3.5), we get  $\sinh(\psi_1(x_1) + \dots + \psi_n(x_n)) = 0$ . Thus,

$$\psi_1(x_1) + \dots + \psi_n(x_n) = 0.$$

By Theorem 4.2, there exists an additive function  $A_2 : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$\psi_j(x) = A_2(x) - A_2(L/n) + \ell_j \quad (x \in \bar{I}_1; j \in \{1, \dots, n\}),$$

where the constants  $\ell_j$  satisfy  $\sum_{j=1}^n \ell_j = 0$ . □

Regarding the hyperbolic tangent function, we prove:

**Theorem 4.13.** Let  $n \in \mathbb{N}$ ,  $n \geq 3$ . The functions  $f_i : \bar{I}_1 \rightarrow (-1, 1)$  ( $i = 1, \dots, n$ ) satisfying

$$\sum_{i=1}^n f_i(x_i) = - \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \prod_{k=1}^{2M+1} f_{i_k}(x_{i_k}), \quad x_i \in I \quad (i = 1, \dots, n), \quad (4.135)$$

subject to the two conditions

$$\sum_{i=1}^n x_i = L, \quad (4.136)$$

$$1 + \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} \prod_{k=1}^{2M} f_{i_k}(x_{i_k}) \neq 0, \quad (4.137)$$

where  $L$  is a constant belonging to the range

$$\frac{n(2a+b)}{3} < L < \frac{n(a+2b)}{3},$$

are given by

$$f_i(x) = \tanh(A(x) - A(L/n) + d_i) \quad (i = 1, \dots, n),$$

where  $A$  is an additive function on  $\mathbb{R}$ , and the constants  $d_i$  satisfy  $\sum_{i=1}^n d_i = 0$ .

*Proof.* For a suitable bijection (to be determined)  $\phi_i : \bar{I}_1 \rightarrow \mathbb{R}$  ( $i = 1, \dots, n$ ), let

$$f_i(x) = \tanh(\phi_i(x)) \quad (i = 1, \dots, n).$$

Substituting into (4.135), we get

$$\begin{aligned} \sum_{i=1}^{n-1} \tanh(\phi_i(x_i)) + \tanh(\phi_n(x_n)) &= - \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n-1} \prod_{k=1}^{2M+1} \tanh(\phi_{i_k}(x_{i_k})) \\ &\quad - \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} \left( \prod_{k=1}^{2M} \tanh(\phi_{i_k}(x_{i_k})) \right) \tanh(\phi_n(x_n)), \end{aligned}$$

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which yields

$$\frac{\sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n-1} \prod_{k=1}^{2M+1} \tanh(\phi_{i_k}(x_{i_k}))}{1 + \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} \prod_{k=1}^{2M} \tanh(\phi_{i_k}(x_{i_k}))} = \tanh(-\phi_n(x_n)).$$

There are two possibilities of  $n$ , i.e.,  $n$  is odd and  $n$  is even.

If  $n$  is odd, then  $\lfloor (n-1)/2 \rfloor = (n-1)/2$ , and so

$$\frac{\sum_{M=0}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n-1} \prod_{k=1}^{2M+1} \tanh(\phi_{i_k}(x_{i_k}))}{1 + \sum_{M=1}^{\frac{n-1}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} \prod_{k=1}^{2M} \tanh(\phi_{i_k}(x_{i_k}))} = \tanh(-\phi_n(x_n)),$$

where empty sums are defined to be 0. By Lemma 3.3, we have

$$\tanh(\phi_1(x_1) + \dots + \phi_{n-1}(x_{n-1})) = \tanh(-\phi_n(x_n)).$$

Since the real hyperbolic tangent function is injective, we deduce that  $\phi_1(x_1) + \dots + \phi_{n-1}(x_{n-1}) + \phi_n(x_n) = 0$ , and Theorem 4.2 yields then that

$$\phi_i(x) = A(x) - A(L/n) + d_i \quad (x \in \bar{I}_1; i = 1, \dots, n).$$

If  $n$  is even, then  $\lfloor (n-1)/2 \rfloor = (n-2)/2$ , and so

$$\frac{\sum_{M=0}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n-1} \prod_{k=1}^{2M+1} \tanh(\phi_{i_k}(x_{i_k}))}{1 + \sum_{M=1}^{\frac{n-2}{2}} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} \prod_{k=1}^{2M} \tanh(\phi_{i_k}(x_{i_k}))} = \tanh(-\phi_n(x_n)).$$

By Lemma 3.3, we have

$$\tanh(\phi_1(x_1) + \dots + \phi_{n-1}(x_{n-1})) = \tanh(-\phi_n(x_n)).$$

Since the real hyperbolic tangent function is injective, we deduce that  $\phi_1(x_1) + \dots + \phi_{n-1}(x_{n-1}) + \phi_n(x_n) = 0$ , and Theorem 4.2 yields then that

$$\phi_i(x) = A(x) - A(L/n) + d_i \quad (x \in \bar{I}_1; i = 1, \dots, n).$$

□

### 4.3 Independence of Arithmetic Functions

All functions in this section are arithmetic functions. We start with two general criteria for linear dependence.

**Theorem 4.14.** Let  $f_1, f_2, \dots, f_n$  be  $n$  ( $\geq 2$ ) nonzero, pairwise distinct arithmetic functions. Assume that there exists an index  $J \in \{1, \dots, n\}$  such that  $f_J(1) \neq 0$ .

1. If there exist distinct  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$  such that

$$\begin{vmatrix} F_{1,1} & \dots & F_{J-1,1} & F_{J+1,1} & \dots & F_{n,1} \\ \vdots & & & & & \\ F_{1,n-1} & \dots & F_{J-1,n-1} & F_{J+1,n-1} & \dots & F_{n,n-1} \end{vmatrix} \neq 0, \quad (4.138)$$

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where  $F_{i,j} = (f_i * f_j^{-1})(m_j)$  for  $i = 1, \dots, n$  and  $j = 1, \dots, n-1$ , then  $f_1, f_2, \dots, f_n$  are  $\mathbb{C}$ -linearly independent.

II. If

$$\begin{vmatrix} F_{1,1} & \cdots & F_{J-1,1} & F_{J+1,1} & \cdots & F_{n,1} \\ \vdots & & & & & \\ F_{1,n-1} & \cdots & F_{J-1,n-1} & F_{J+1,n-1} & \cdots & F_{n,n-1} \end{vmatrix} = 0, \quad (4.139)$$

for all  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$ , then  $f_1, \dots, f_n$  are  $\mathbb{C}$ -linearly dependent.

*Proof.* I. If  $f_1, f_2, \dots, f_n$  are  $\mathbb{C}$ -linearly dependent, then there are  $c_1, \dots, c_n \in \mathbb{C}$  not all zero such that

$$c_1 f_1 + \cdots + c_n f_n = 0. \quad (4.140)$$

If  $c_J = 0$ , then (4.140) becomes  $c_1 f_1 + \cdots + c_{J-1} f_{J-1} + c_{J+1} f_{J+1} + \cdots + c_n f_n = 0$ . Since  $f_J(1) \neq 0$ , its Dirichlet inverse exists and operating with this inverse, we get

$$\sum_{i=1, i \neq J}^n c_i (f_i * f_J^{-1}) = 0.$$

Evaluating at distinct integers  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$  satisfying (4.138), we obtain  $n-1$  homogeneous linear equations

$$\sum_{i=1, i \neq J}^n c_i (f_i * f_J^{-1})(m_1) = 0, \dots, \sum_{i=1, i \neq J}^n c_i (f_i * f_J^{-1})(m_{n-1}) = 0, \quad (4.141)$$

whose coefficient matrix is, by (4.138), non-singular, yielding  $c_i = 0$  for all  $i \in \{1, \dots, n\} \setminus \{J\}$ , which is contradiction. If  $c_J \neq 0$ , then rewrite (4.140) as

$$f_J = \sum_{i=1, i \neq J}^n \frac{-c_i}{c_J} f_i,$$

and operating through by  $f_J^{-1}$ , we get

$$I = \sum_{i=1, i \neq J}^n \frac{-c_i}{c_J} (f_i * f_J^{-1}). \quad (4.142)$$

Evaluating the functions in (4.142) at distinct integers  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$  satisfying (4.138), we get a system of homogeneous linear equations as in (4.141) whose coefficient matrix is non-singular implying that  $c_i = 0$  for all  $i \in \{1, \dots, n\} \setminus \{J\}$ . Thus, (4.140) becomes  $c_J f_J = 0$ , and so  $f_J \equiv 0$ , which is contradiction.

II. Without loss of generality and for ease of writing, let  $J = 1$ , i.e., assume  $f_1(1) \neq 0$ . We first treat the case  $n = 2$ . From (4.139), we have  $(f_2 * f_1^{-1})(m) = 0$  for all  $m > 1$ . If  $(f_2 * f_1^{-1})(1) = 0$ , then  $f_2 * f_1^{-1} \equiv 0$  yielding  $f_2 \equiv 0$ , which is a contradiction. If  $(f_2 * f_1^{-1})(1) = 1$ , then  $f_2 * f_1^{-1} = I$ , yielding  $f_2 = f_1$ , which is a contradiction. If  $(f_2 * f_1^{-1})(1) = c \in \mathbb{C} \setminus \{0, 1\}$ , then  $f_2 * f_1^{-1} = cI$ , yielding the dependence of  $f_1$  and  $f_2$  through  $f_2 = c f_1$ .

Now, we proceed to the general case. The vanishing of the determinant (4.139) infers that their columns are dependent, i.e., there are complex constants  $c_2, \dots, c_n$  not all 0 such that

$$\begin{aligned} c_2 (f_2 * f_1^{-1})(m_1) + c_3 (f_3 * f_1^{-1})(m_1) + \dots + c_n (f_n * f_1^{-1})(m_1) &= 0 \\ \dots & \end{aligned} \quad (4.143)$$

$$c_2 (f_2 * f_1^{-1})(m_{n-1}) + c_3 (f_3 * f_1^{-1})(m_{n-1}) + \dots + c_n (f_n * f_1^{-1})(m_{n-1}) = 0.$$

Since not all of  $c_2, \dots, c_n$  are zero, without loss of generality, assume  $c_2 \neq 0$ . Rewrite the system (4.143) as

$$\begin{aligned} (f_2 * f_1^{-1})(m_1) &= d_3 (f_3 * f_1^{-1})(m_1) + \dots + d_n (f_n * f_1^{-1})(m_1) \\ \dots & \end{aligned} \quad (4.144)$$

$$(f_2 * f_1^{-1})(m_{n-1}) = d_3 (f_3 * f_1^{-1})(m_{n-1}) + \dots + d_n (f_n * f_1^{-1})(m_{n-1}),$$

where  $d_i = -c_i/c_2$  ( $i = 3, \dots, n$ ). Taking another integer  $m'_1$  in place of  $m_1$  in (4.143), we get another system

$$\begin{aligned} c'_2 (f_2 * f_1^{-1})(m'_1) + c'_3 (f_3 * f_1^{-1})(m'_1) + \dots + c'_n (f_n * f_1^{-1})(m'_1) &= 0 \\ \dots & \end{aligned} \quad (4.145)$$

$$c'_2 (f_2 * f_1^{-1})(m_{n-1}) + c'_3 (f_3 * f_1^{-1})(m_{n-1}) + \dots + c'_n (f_n * f_1^{-1})(m_{n-1}) = 0.$$

If  $c'_2 = 0$ , from the system (4.145) leaving the first row we get another homogeneous system of one fewer order and we return to the lower order case. If  $c'_2 \neq 0$ , rewrite (4.145) as

$$\begin{aligned} (f_2 * f_1^{-1})(m'_1) &= d'_3 (f_3 * f_1^{-1})(m'_1) + \dots + d'_n (f_n * f_1^{-1})(m'_1) \\ \dots & \end{aligned} \quad (4.146)$$

$$(f_2 * f_1^{-1})(m_{n-1}) = d'_3 (f_3 * f_1^{-1})(m_{n-1}) + \dots + d'_n (f_n * f_1^{-1})(m_{n-1}),$$

where  $d'_i = -c'_i/c'_2$  ( $i = 3, \dots, n$ ). Subtracting corresponding equations (except the first) in the two systems (4.144) and (4.146) leads to the homogeneous system

$$\begin{aligned} 0 &= (d_3 - d'_3) (f_3 * f_1^{-1})(m_2) + \dots + (d_n - d'_n) (f_n * f_1^{-1})(m_2) \\ \dots & \end{aligned} \quad (4.147)$$

$$0 = (d_3 - d'_3) (f_3 * f_1^{-1})(m_{n-1}) + \dots + (d_n - d'_n) (f_n * f_1^{-1})(m_{n-1}),$$

If the coefficient matrix of this last system is singular, we return to the lower case. If it is non-singular, then  $d_i = d'_i$  ( $i = 3, \dots, n$ ), implying that

$$(f_2 * f_1^{-1})(m) = d_3 (f_3 * f_1^{-1})(m) + \dots + d_n (f_n * f_1^{-1})(m)$$

for all  $m \in \mathbb{N}$ , i.e.,  $f_2 = d_3 f_3 + \dots + d_n f_n$ . □

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### 4.3.1 Additive functions

In this subsection, we consider additive functions and start with an auxiliary result.

**Proposition 4.15.** If  $A$  is a nonzero additive function, then its Dirichlet inverse is given by

$$A^{-1} = \frac{1}{A^2(1)} \mu A.$$

*Proof.* Since  $A \neq 0$  and  $A(n) = nA(1)$ , then  $A(1) \neq 0$  and so its Dirichlet inverse exists with  $A^{-1}(1) = 1/A(1)$ . Define  $G := (1/A(1))A$ . It is easily checked that  $G^{-1} = A(1)A^{-1}$ . Using  $A(n) = nA(1)$ , we see that  $G$  is completely multiplicative. By Theorem 2.6, we get  $G^{-1} = \mu G = (1/A(1))\mu A$ , and the result follows.  $\square$

**Theorem 4.16.** If  $A_1, \dots, A_n$  are  $n$  ( $\geq 2$ ) nonzero pairwise distinct additive functions, then they are  $\mathbb{C}$ -linearly dependent.

*Proof.* Each  $A_i$  is nonzero, so its Dirichlet inverse exists. For  $i \neq j$ ,  $m = p_1^{\alpha_1} \cdots p_r^{\alpha_r} \in \mathbb{N}$ , with  $p_1, \dots, p_r$  being distinct primes and  $\alpha_1, \dots, \alpha_r \in \mathbb{N}$ , using Proposition 4.15 and  $A_i(n) = nA_i(1)$ , we have

$$\begin{aligned} (A_i * A_j^{-1})(m) &= \sum_{d|p_1^{\alpha_1} \cdots p_r^{\alpha_r}} A_i(d) A_j^{-1} \left( \frac{p_1^{\alpha_1} \cdots p_r^{\alpha_r}}{d} \right) \\ &= \binom{r}{0} \frac{p_1^{\alpha_1} \cdots p_r^{\alpha_r} A_i(1)}{A_j(1)} + \binom{r}{1} \frac{(-1) p_1^{\alpha_1} \cdots p_r^{\alpha_r} A_i(1)}{A_j(1)} + \cdots + \binom{r}{r} \frac{(-1)^r p_1^{\alpha_1} \cdots p_r^{\alpha_r} A_i(1)}{A_j(1)} \\ &= (1-1)^r \frac{p_1^{\alpha_1} \cdots p_r^{\alpha_r} A_i(1)}{A_j(1)} = 0. \end{aligned}$$

By Theorem 4.14 II, we deduce that  $A_1, \dots, A_n$  are  $\mathbb{C}$ -linearly dependent.  $\square$

### 4.3.2 Multiplicative functions

In this subsection, we present another condition for linear independence of multiplicative functions, and show that without such condition, there are examples of both dependent and independent functions.

**Theorem 4.17.** Let  $M_1, M_2, \dots, M_n$  ( $n \geq 2$ ) be nonzero, pairwise distinct multiplicative functions. If there are distinct primes  $p_1, p_2, \dots, p_{n-1}$  such that

$$M_i * M_j^{-1}(p_1 p_2 \cdots p_{n-1}) \neq 0 \quad (4.148)$$

for all  $i, j \in \{1, \dots, n\}$  with  $i \neq j$ , then  $M_1, M_2, \dots, M_n$  are  $\mathbb{C}$ -linearly independent.

*Proof.* We prove this theorem by induction on  $n$ . For the case  $n = 2$ , Suppose on the contrary that  $M_1, M_2$  are  $\mathbb{C}$ -linearly dependent. Then there are complex constants  $c_1, c_2$  not all zero such that

$$c_1 M_1 + c_2 M_2 = 0. \quad (4.149)$$

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Operating by  $M_1^{-1}$  through (4.149), we get

$$c_1 I(m) + c_2 (M_2 * M_1^{-1})(m) = 0 \quad (m \in \mathbb{N}). \quad (4.150)$$

Replacing  $m$  by  $p_1$ , the prime  $p_1$  satisfying (4.148), in (4.150), we get

$$c_2 (M_2 * M_1^{-1})(p_1) = 0.$$

Using (4.148), we deduce  $c_2 = 0$ . Putting  $c_2 = 0$  in (4.149), we get  $c_1 = 0$ .

Assume now that the theorem holds up to  $n - 1$  functions, we prove its validity for  $n$  functions. Suppose on the contrary that  $M_1, M_2, \dots, M_n$  ( $n \geq 3$ ) are  $\mathbb{C}$ -linearly dependent. Then there are complex constants  $c_1, c_2, \dots, c_n$  not all zero such that

$$c_1 M_1 + c_2 M_2 + \dots + c_n M_n = 0. \quad (4.151)$$

Operating by  $M_1^{-1}$  through (4.151), we get

$$c_1 I(m) + c_2 F_2(m) + \dots + c_n F_n(m) = 0 \quad (m \in \mathbb{N}), \quad (4.152)$$

where  $F_j = M_j * M_1^{-1}$  ( $j = 2, \dots, n$ ). Let  $p_1, \dots, p_{n-1}$  be distinct primes satisfying (4.148) and let  $\mathcal{M}_{p_{n-1}} = \{m \in \mathbb{N}; \gcd(m, p_{n-1}) = 1\}$ . Replacing  $m$  by  $tp_{n-1}$ ,  $t \in \mathcal{M}_{p_{n-1}}$ , in (4.152), we get

$$c_2 F_2(p_{n-1}) F_2(t) + \dots + c_n F_n(p_{n-1}) F_n(t) = 0. \quad (4.153)$$

For  $j = 2, \dots, n$ , define

$$\widetilde{F}_j(m) = \begin{cases} F_j(m) & \text{if } m \in \mathcal{M}_{p_{n-1}} \\ 0 & \text{otherwise.} \end{cases}$$

It is easy to check each  $\widetilde{F}_j$  is multiplicative and so the relation (4.153) becomes

$$\widetilde{c}_2 \widetilde{F}_2(m) + \dots + \widetilde{c}_n \widetilde{F}_n(m) = 0 \quad (m \in \mathbb{N}), \quad (4.154)$$

where  $\widetilde{c}_j = c_j F_j(p_{n-1})$  ( $j = 2, \dots, n$ ). If  $\widetilde{F}_j$  ( $j = 2, \dots, n$ ) are zero functions, then  $F_j(m) = 0$  for all  $m \in \mathcal{M}_{p_{n-1}}$ . Since  $p_1 \in \mathcal{M}_{p_{n-1}}$ , using the multiplicativity of  $M_j * M_1^{-1}$  and (4.148), we get

$$0 = F_j(p_1) = (M_j * M_1^{-1})(p_1) \neq 0,$$

which is a contradiction. Thus,  $\widetilde{F}_j$  ( $j = 2, \dots, n$ ) are nonzero functions. Since  $0 \neq (M_j * M_k^{-1})(p_1) = M_j(p_1) - M_k(p_1)$  ( $j \neq k$ ), we have

$$\begin{aligned} \widetilde{F}_j(p_1) &= F_j(p_1) = (M_j * M_1^{-1})(p_1) = M_j(p_1) - M_1(p_1) \\ &\neq M_k(p_1) - M_1(p_1) = (M_k * M_1^{-1})(p_1) = F_k(p_1) = \widetilde{F}_k(p_1) \end{aligned}$$

showing that  $\widetilde{F}_j$  ( $j = 2, \dots, n$ ) are pairwise distinct. Since

$$\begin{aligned}
 (\widetilde{F}_j * \widetilde{F}_k^{-1})(p_1 \dots p_{n-2}) &= (\widetilde{F}_j * \widetilde{F}_k^{-1})(p_1) \cdots (\widetilde{F}_j * \widetilde{F}_k^{-1})(p_{n-2}) \\
 &= (F_j * F_k^{-1})(p_1) \cdots (F_j * F_k^{-1})(p_{n-2}) \\
 &= (F_j(p_1) - F_k(p_1)) \cdots (F_j(p_{n-2}) - F_k(p_{n-2})) \\
 &= (M_j(p_1) - M_k(p_1)) \cdots (M_j(p_{n-2}) - M_k(p_{n-2})) \\
 &= (M_j * M_k^{-1})(p_1) \cdots (M_j * M_k^{-1})(p_{n-2}) \\
 &\neq 0,
 \end{aligned}$$

for all  $j, k \in \{2, \dots, n\}$ ,  $j \neq k$ , the multiplicative functions  $\widetilde{F}_j$  ( $j = 2, \dots, n$ ) satisfy (4.148). Thus, the induction hypothesis yields that  $\widetilde{F}_2, \dots, \widetilde{F}_n$  are  $\mathbb{C}$ -linearly independent, which in turn implies, from (4.154), that  $0 = \widetilde{c}_j = c_j F_j(p_{n-1})$  ( $j = 2, \dots, n$ ). Since  $F_j = M_j * M_1^{-1}$ , using the multiplicativity and (4.148), we have  $F_j(p_{n-1}) \neq 0$ , which shows that  $c_j = 0$  ( $j = 2, \dots, n$ ). Replacing  $c_j = 0$  ( $j = 2, \dots, n$ ) in (4.151), we get  $c_1 = 0$ .  $\square$

If the condition (4.148) does not hold, then  $M_1, M_2, \dots, M_n$  can either be  $\mathbb{C}$ -linearly dependent, or independent as seen from the following two examples.

**Example 4.18.** Consider the four functions  $F_1, F_2, F_3, F_4$ , defined, respectively, by

$$F_1(1) = 1, F_1(2) = 1, F_1(3) = F_1(5) = F_1(6) = F_1(10) = 2, F_1(15) = F_1(30) = 4, F_1(n) = 0$$

for positive integers  $n \neq 1, 2, 3, 5, 6, 10, 15, 30$ .

$$F_2(1) = F_2(3) = 1, F_2(2) = F_2(5) = F_2(6) = F_2(15) = 2, F_2(10) = F_2(30) = 4, F_2(n) = 0$$

for positive integers  $n \neq 1, 2, 3, 5, 6, 10, 15, 30$ .

$$F_3(1) = 1, F_3(2) = 3, F_3(3) = F_3(5) = 2, F_3(6) = F_3(10) = 6, F_3(15) = 4, F_3(30) = 12,$$

$F_3(n) = 0$  for positive integers  $n \neq 1, 2, 3, 5, 6, 10, 15, 30$ .

$$F_4(1) = 1, F_4(2) = F_4(5) = 2, F_4(3) = 3, F_4(6) = F_4(15) = 6, F_4(10) = 4, F_4(30) = 12,$$

$F_4(n) = 0$  for positive integers  $n \neq 1, 2, 3, 5, 6, 10, 15, 30$ .

It is easily checked that  $F_1, F_2, F_3, F_4$  are multiplicative functions with inverses, for  $r \in \mathbb{N}$ ,

$$F_1^{-1}(1) = 1, F_1^{-1}(2^r) = (-1)^r, F_1^{-1}(3^r) = F_1^{-1}(5^r) = F_1^{-1}(6^r) = F_1^{-1}(10^r) = (-2)^r, \\ F_1^{-1}(15^r) = (4)^r, F_1^{-1}(30^r) = (-4)^r, F_1^{-1}(n) = 0 \text{ for positive integers } n \neq 1, 2^r, 3^r, 5^r, 6^r, \\ 10^r, 15^r, 30^r.$$

$$F_2^{-1}(1) = 1, F_2^{-1}(2^r) = F_2^{-1}(5^r) = (-2)^r, F_2^{-1}(3^r) = (-1)^r, F_2^{-1}(6^r) = F_2^{-1}(15^r) = (2)^r, \\ F_2^{-1}(10^r) = (4)^r, F_2^{-1}(30^r) = (-4)^r, F_2^{-1}(n) = 0 \text{ for positive integers } n \neq 1, 2^r, 3^r, 5^r, 6^r, \\ 10^r, 15^r, 30^r.$$

$$F_3^{-1}(1) = 1, F_3^{-1}(2^r) = (-3)^r, F_3^{-1}(3^r) = F_3^{-1}(5^r) = (-2)^r, F_3^{-1}(6^r) = F_3^{-1}(10^r) = (6)^r, \\ F_3^{-1}(15^r) = (4)^r, F_3^{-1}(30^r) = (-12)^r, F_3^{-1}(n) = 0 \text{ for positive integers } n \neq 1, 2^r, 3^r, 5^r, 6^r, \\ 10^r, 15^r, 30^r.$$

$$F_4^{-1}(1) = 1, F_4^{-1}(2^r) = F_4^{-1}(5^r) = (-2)^r, F_4^{-1}(3^r) = (-3)^r, F_4^{-1}(6^r) = F_4^{-1}(15^r) = (6)^r, \\ F_4^{-1}(10^r) = (4)^r, F_4^{-1}(30^r) = (-12)^r, F_4^{-1}(n) = 0 \text{ for positive integers } n \neq 1, 2^r, 3^r, 5^r, 6^r, \\ 10^r, 15^r, 30^r.$$

In this case, the condition (4.148) does not hold while we have  $\mathbb{C}$ -linearly dependent relation  $F_1 - F_2 + F_3 - F_4 = 0$ .

**Example 4.19.** Consider the four functions  $G_1, G_2, G_3, G_4$ , defined, respectively, by

$$G_1(1) = 1, G_1(2) = G_1(5) = 2, G_1(3) = G_1(10) = 4, G_1(6) = G_1(15) = 8, G_1(30) = 16, \\ G_1(n) = 0 \text{ for positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

$$G_2(1) = 1, G_2(2) = 3, G_2(3) = 9, G_2(5) = 2, G_2(6) = 27, G_2(10) = 6, G_2(15) = 18, \\ G_2(30) = 54, G_2(n) = 0 \text{ for positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

$$G_3(1) = 1, G_3(2) = 5, G_3(3) = 25, G_3(5) = 2, G_3(6) = 125, G_3(10) = 10, G_3(15) = 50, \\ G_3(30) = 250, G_3(n) = 0 \text{ for positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

$$G_4(1) = 1, G_4(2) = 7, G_4(3) = 49, G_4(5) = 2, G_4(6) = 343, G_4(10) = 14, G_4(15) = 98, \\ G_4(30) = 686, G_4(n) = 0 \text{ for positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

It is easily checked that  $G_1, G_2, G_3, G_4$  are multiplicative functions with inverses, for

$r \in \mathbb{N}$ ,

$$G_1^{-1}(1) = 1, G_1^{-1}(2^r) = G_1^{-1}(5^r) = (-2)^r, G_1^{-1}(3^r) = (-4)^r, G_1^{-1}(6^r) = G_1^{-1}(15^r) = (8)^r, \\ G_1^{-1}(10^r) = (4)^r, G_1^{-1}(30^r) = (-16)^r, G_1^{-1}(n) = 0 \text{ for positive integers } n \neq 1, 2^r, 3^r, 5^r, 6^r, \\ 10^r, 15^r, 30^r.$$

$$G_2^{-1}(1) = 1, G_2^{-1}(2^r) = (-3)^r, G_2^{-1}(3^r) = (-9)^r, G_2^{-1}(5^r) = (-2)^r, G_2^{-1}(6^r) = (27)^r, \\ G_2^{-1}(10^r) = (6)^r, G_2^{-1}(15^r) = (18)^r, G_2^{-1}(30^r) = (-54)^r, G_2^{-1}(n) = 0 \text{ for positive integers } \\ n \neq 1, 2^r, 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

$$G_3^{-1}(1) = 1, G_3^{-1}(2^r) = (-5)^r, G_3^{-1}(3^r) = (-25)^r, G_3^{-1}(5^r) = (-2)^r, G_3^{-1}(6^r) = (125)^r, \\ G_3^{-1}(10^r) = (10)^r, G_3^{-1}(15^r) = (50)^r, G_3^{-1}(30^r) = (-250)^r, G_3^{-1}(n) = 0 \text{ for positive integers } \\ n \neq 1, 2^r, 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

$$G_4^{-1}(1) = 1, G_4^{-1}(2^r) = (-7)^r, G_4^{-1}(3^r) = (-49)^r, G_4^{-1}(5^r) = (-2)^r, G_4^{-1}(6^r) = (343)^r, \\ G_4^{-1}(10^r) = (14)^r, G_4^{-1}(15^r) = (98)^r, G_4^{-1}(30^r) = (-686)^r, G_4^{-1}(n) = 0 \text{ for positive integers } \\ n \neq 1, 2^r, 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

Here, the condition (4.148) does not hold. We show that  $G_1, G_2, G_3, G_4$  are  $\mathbb{C}$ -linearly independent. Suppose on the contrary that  $G_1, G_2, G_3, G_4$  are  $\mathbb{C}$ -linearly dependent. Then there are complex constants  $c_1, \dots, c_4$  not all zero such that

$$c_1 G_1(n) + c_2 G_2(n) + c_3 G_3(n) + c_4 G_4(n) = 0. \quad (4.155)$$

Putting  $n = 1, 2, 3, 6$ , respectively in (4.155), we get

$$\begin{aligned} c_1 G_1(1) + c_2 G_2(1) + c_3 G_3(1) + c_4 G_4(1) &= 0 \\ c_1 G_1(2) + c_2 G_2(2) + c_3 G_3(2) + c_4 G_4(2) &= 0 \\ c_1 G_1(3) + c_2 G_2(3) + c_3 G_3(3) + c_4 G_4(3) &= 0 \\ c_1 G_1(6) + c_2 G_2(6) + c_3 G_3(6) + c_4 G_4(6) &= 0. \end{aligned}$$

Using the defining values of  $G_1, G_2, G_3, G_4$ , the coefficient matrix of the above system is non-singular, and this implies that  $c_1 = c_2 = c_3 = c_4 = 0$ , which is a contradiction.

We proceed now to use a method of Popken [12] to derive criterion for linear independence of multiplicative functions. Let  $S (\subseteq \mathbb{N})$  be a commutative semigroup in which a unique factorization condition holds. We assume that  $S$  has an identity-element 1 and no other unit than 1. By a reduced semigroup  $S_0$ , we mean a set of  $m \in S$  such that  $\gcd(m, x_0) = 1$  for some fixed  $x_0 \in S$ .

**Theorem 4.20.** Let  $M_1, M_2, \dots, M_n$  ( $n \geq 2$ ) be nonzero, pairwise distinct multiplicative functions. Suppose that there exists a semigroup  $S \subseteq \mathbb{N}$  with the properties described above, and there are  $c_1 (\neq 0), c_2, \dots, c_n \in \mathbb{C}$  such that

$$c_1 M_1(t) + \dots + c_n M_n(t) = 0 \quad (t \in S). \quad (4.156)$$

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Then there is at least one suffix  $h \in \{2, \dots, n\}$  such that

$$M_1(m) = M_h(n) \quad (m \in S_0) \quad (4.157)$$

for some reduced semigroup  $S_0 \subseteq S$ . Moreover,  $M_1 * M_h^{-1}$  vanishes on some reduced semigroup  $S_0 \setminus \{1\}$  contained in  $S$ .

*Proof.* We prove by induction on  $n$ . For the case  $n = 2$ , there are  $c_1 (\neq 0), c_2 \in \mathbb{C}$  such that

$$c_1 M_1(t) + c_2 M_2(t) = 0 \quad (t \in S). \quad (4.158)$$

Taking  $t = 1$  in (4.158), we get  $c_1 = -c_2 \neq 0$ . Thus, (4.158) yields  $M_1(t) = M_2(t)$  for all  $t \in S$ , i.e., (4.157) holds with  $h = 2$  and  $S_0 = S$ . Assume that the theorem holds up to  $n - 1$  functions, we next prove its validity for  $n$  functions. If  $M_1(t) = M_n(t)$  for all  $t \in S$ , then there is nothing more to prove. Otherwise,  $M_1 \neq M_n$  on  $S$ , and so there exists  $x_1 \in S$  such that  $M_1(x_1) \neq M_n(x_1)$ . By assumption, we have

$$c_1 M_1(t) + \dots + c_n M_n(t) = 0 \quad (t \in S). \quad (4.159)$$

Let  $S_1 = \{m \in S; \gcd(m, x_1) = 1\} \subseteq S$ . Taking  $t = mx_1$ , where  $m \in S_1$ , in (4.159) and by multiplicativity, we get

$$c_1 M_1(x_1) M_1(m) + \dots + c_n M_n(x_1) M_n(m) = 0 \quad (m \in S_1). \quad (4.160)$$

Taking  $t = m$ , where  $m \in S_1$ , in (4.160) and multiplying by  $M_n(x_1)$ , we have

$$c_1 M_n(x_1) M_1(m) + \dots + c_n M_n(x_1) M_n(m) = 0 \quad (m \in S_1). \quad (4.161)$$

Subtracting (4.160) and (4.161), we have

$$c_1 (M_1(x_1) - M_n(x_1)) M_1(m) + \dots + c_{n-1} (M_{n-1}(x_1) - M_n(x_1)) M_{n-1}(m) = 0 \quad (m \in S_1). \quad (4.162)$$

Since  $c_1 (M_1(x_1) - M_n(x_1)) \neq 0$ , the relation (4.162) is similar to the relation (4.156) on  $S_1$ . By the induction hypothesis, there exists a reduced semigroup  $S_2 \subseteq S_1 \subseteq S$  such that  $M_1 = M_h$  on  $S_2$  for some  $h \in \{2, \dots, n-1\}$ . Define  $\phi = M_1 * M_h^{-1}$ . Clearly

$$\phi(m) = (M_1 * M_h^{-1})(m) = \sum_{d|m} M_1(d) M_h^{-1}\left(\frac{m}{d}\right). \quad (4.163)$$

for all  $m \in S_0 \setminus \{1\}$ . Since  $\gcd(m, x_0) = 1$ , we have  $\gcd(d, x_0) = 1$  and  $\gcd(m/d, x_0) = 1$ , i.e.,  $d, m/d \in S_0$ . The relation (4.163) becomes

$$\phi(m) = (M_1 * M_h^{-1})(m) = \sum_{d|m} M_1(d) M_h^{-1}\left(\frac{m}{d}\right) = \sum_{d|m} M_h(d) M_h^{-1}\left(\frac{m}{d}\right) = I(m) = 0$$

which holds for all  $m \in S_0 \setminus \{1\}$ . □

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**Corollary 4.21.** Let  $M_1, M_2, \dots, M_n$  ( $n \geq 2$ ) be nonzero, pairwise distinct multiplicative functions. For all indices  $j = 2, \dots, n$ , if there exists an  $\alpha \in \mathbb{N}$  such that the relation

$$(M_i * M_j^{-1})(p^\alpha) \neq 0, \quad (4.164)$$

holds for all primes  $p$ , then  $M_1, M_2, \dots, M_n$  are  $\mathbb{C}$ -linearly independent.

*Proof.* Suppose on the contrary that  $M_1, M_2, \dots, M_n$  are  $\mathbb{C}$ -linearly dependent. Then there are complex constants  $c_1, c_2, \dots, c_n$  not all zero such that

$$c_1 M_1(t) + c_2 M_2(t) + \dots + c_n M_n(t) = 0 \quad (t \in \mathbb{N}). \quad (4.165)$$

Since  $S \subseteq \mathbb{N}$ , the relation (4.165) restricts to

$$c_1 M_1(m) + c_2 M_2(m) + \dots + c_n M_n(m) = 0 \quad (m \in S). \quad (4.166)$$

Without loss of generality, assume that  $c_1 \neq 0$ . By Theorem 4.20, for some  $j \in \{2, \dots, n\}$ , the relation

$$M_1(m) = M_j(m)$$

holds for all  $m$  in some reduced semigroup  $S_0 = \{m \in S; \gcd(m, x_0) = 1\} \subseteq S$ ,  $x_0 \in S$ , and  $M_1 * M_j^{-1}$  vanishes on  $S_0 \setminus \{1\}$ . Let  $x_0 = p_1^{\beta_1} \cdots p_r^{\beta_r} \in S \subseteq \mathbb{N}$ ,  $p_1, \dots, p_r$  being primes, and  $\beta_1, \dots, \beta_r \in \mathbb{N}$ . Choose another prime  $q \notin \{p_1, \dots, p_r\}$ . Then for any  $\alpha \in \mathbb{N}$ , we have  $\gcd(q^\alpha, x_0) = 1$ , i.e.,  $q^\alpha \in S_0$ . Thus,  $(M_1 * M_j^{-1})(q^\alpha) = 0$ , which is a contradiction.  $\square$

We next exhibit by examples that Theorem 4.17, the result of Kaczorowski et al, i.e., Lemma 2.12 and Corollary 4.21 are somewhat independent of one another by analyzing the case of two multiplicative functions  $f$  and  $g$ . In this case, the corresponding three linearly independent conditions are:

- A. (Theorem 4.17)  $f$  and  $g$  are nonzero pairwise distinct with  $(f * g^{-1})(p) \neq 0$  for some prime  $p$ .
- B. (Lemma 2.12)  $f, g$  are pairwise non-equivalent, i.e., there are infinitely many primes  $p$  such that  $I(p^m) \neq f(p^m)$ ,  $I(p^m) \neq g(p^m)$  and  $f(p^m) \neq g(p^m)$  for some  $m \in \mathbb{N}$ .
- C<sub>α</sub>. (Corollary 4.21)  $f$  and  $g$  are nonzero pairwise distinct with  $(f * g^{-1})(p^\alpha) \neq 0$  for all primes  $p$ .

**Example 4.22.** Consider two multiplicative functions  $f_1$  and  $g_1$  defined by

$$f_1(n) = n, \quad g_1(n) = n^2 \quad (n \in \mathbb{N}).$$

- A is true because  $(f_1 * g_1^{-1})(p) = f_1(p) - g_1(p) = p - p^2 \neq 0$  for all primes  $p$ .
- B is true because

$$I(p^m) = 0 \neq p^m = f_1(p^m), \quad I(p^m) = 0 \neq p^{2m} = g_1(p^m), \quad f_1(p^m) = p^m \neq p^{2m} = g_1(p^m)$$

for all primes  $p$  and for all  $m \in \mathbb{N}$ .

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- $C_1$  is true because  $(f_1 * g_1^{-1})(p) = f_1(p) - g_1(p) = p - p^2 \neq 0$  for all primes  $p$ .

The functions  $f_1$  and  $g_1$  are  $\mathbb{C}$ -linearly independent by any one of the three criteria A, B or  $C_1$ .

**Example 4.23.** Consider two multiplicative functions  $f_2$  and  $g_2$ , defined by

$$f_2(1) = 1, f_2(2) = 3, f_2(n) = 0 \text{ for positive integers } n \neq 1, 2 \text{ and } g_2(1) = 1, g_2(2) = 5, \\ g_2(n) = 0 \text{ for positive integers } n \neq 1, 2.$$

- A is true because evaluating at the prime 2, we get  $(f_2 * g_2^{-1})(2) = f_2(2) - g_2(2) = 3 - 5 = -2 \neq 0$ .
- B does not hold because  $f_2(p^m) = g_2(p^m) = 0$  for all primes  $p \neq 2$  and for all  $m \in \mathbb{N}$ .
- $C_\alpha$  does not hold for all  $\alpha \in \mathbb{N}$  because  $(f_2 * g_2^{-1})(p^\alpha) = 0$  for all primes  $p \neq 2$ .

Thus,  $f_2$  and  $g_2$  are  $\mathbb{C}$ -linearly independent by the criterion A, but not by the other two criteria.

**Example 4.24.** Consider two multiplicative functions  $f_3$  and  $g_3$ , defined by

$$f_3(1) = 1, f_3(p) = 0, f_3(2^m) = 0 \ (m \geq 2), f_3(p^m) = p^m \ (p \neq 2, m \geq 2), \\ g_3(1) = 1, g_3(p) = 0, g_3(2^m) = 0 \ (m \geq 2), g_3(p^m) = p^{2m} \ (p \neq 2, m \geq 2).$$

- A does not hold because  $(f_3 * g_3^{-1})(p) = 0$  for all primes  $p$ .
- B is true because

$$I(p^m) = 0 \neq p^m = f_3(p^m), I(p^m) = 0 \neq p^{2m} = g_3(p^m), f_3(p^m) = p^m \neq p^{2m} = g_3(p^m)$$

for all primes  $p \neq 2$  and for all  $m \in \mathbb{N} \setminus \{1\}$ .

- $C_\alpha$  does not hold for all  $\alpha \in \mathbb{N}$  because  $(f_3 * g_3^{-1})(3^\alpha) = 0$ .

Thus,  $f_3$  and  $g_3$  are  $\mathbb{C}$ -linearly independent by the criterion B, but not by the other two criteria.

**Example 4.25.** Consider two multiplicative functions  $f_4$  and  $g_4$ , defined by

$$f_4(1) = 1, f_4(p) = 0, f_4(2^m) = 2 \ (m \geq 2), f_4(p^m) = p^{2m} \ (p \neq 2, m \geq 2), \\ g_4(1) = 1, g_4(p) = 0, g_4(2^m) = 4 \ (m \geq 2), g_4(p^m) = 0 \ (p \neq 2, m \geq 2).$$

- A does not hold because  $(f_4 * g_4^{-1})(p) = f_4(p) - g_4(p) = 1 - 1 = 0$  for all primes  $p$ .
- B does not hold because  $I(p^m) = g_4(p^m) = 0$  for all primes  $p \neq 2$  and for all  $m \in \mathbb{N}$ .
- $C_2$  is true because

$$(f_4 * g_4^{-1})(p^2) = -g_4(p^2) + g_4^2(p) + f_4(p)g_4(p) + f_4(p^2) = 0 + 0 - 0 + p^4 \neq 0$$

for all primes  $p \neq 2$  and  $(f_4 * g_4^{-1})(2^2) = -4 + 0 - 0 + 2 = -2 \neq 0$ .

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Thus,  $f_4$  and  $g_4$  are  $\mathbb{C}$ -linearly independent by the criterion  $C_2$ , but not by the other two criteria.

**Example 4.26.** Consider two multiplicative functions  $f_5$  and  $g_5$ , defined by

$$f_5(1) = 1, f_5(2) = 2, f_5(p) = 0 \ (p \neq 2), f_5(2^m) = 0 \ (m \geq 2), f_5(3^m) = p^{2m} \ (m \geq 2),$$

$$f_5(p^m) = p^m \ (p \neq 2, 3; m \neq 2),$$

$$g_5(1) = 1, g_5(2) = 4, g_5(p) = 0 \ (p \neq 2), g_5(2^m) = 0 \ (m \geq 2), g_5(3^m) = p^{2m} \ (m \geq 2),$$

$$g_5(p^m) = p^{2m} \ (p \neq 2, 3; m \neq 2).$$

- A is true because there is a prime 2 such that  $(f_5 * g_5^{-1})(2) = f_5(2) - g_5(2) = 2 - 4 = -2 \neq 0$ .
- B is true because

$$I(p^m) = 0 \neq p^m = f_5(p^m), I(p^m) = 0 \neq p^{2m} = g_5(p^m), f_5(p^m) = p^m \neq p^{2m} = g_5(p^m)$$

for all primes  $p \neq 2, 3$  and for all  $m \in \mathbb{N} \setminus \{1\}$ .

- $C_\alpha$  does not hold for all  $\alpha \in \mathbb{N}$  because  $(f_5 * g_5^{-1})(3^\alpha) = 0$ .

Thus,  $f_5$  and  $g_5$  are  $\mathbb{C}$ -linearly independent by the criteria A and B, but not  $C_\alpha$ .

**Example 4.27.** Consider two multiplicative functions  $f_6$  and  $g_6$ , defined by

$$f_6(1) = 1, f_6(p) = 0 \ (p \neq 2), f_6(2^m) = 2 \ (m \geq 2), f_6(p^m) = p^{2m} \ (p \neq 2, m \neq 2),$$

$$g_6(1) = 1, g_6(p) = 0 \ (p \neq 2), g_6(2^m) = 4 \ (m \geq 2), g_6(p^m) = 0 \ (p \neq 2, m \neq 2).$$

- A is true because the prime 2 yields  $(f_6 * g_6^{-1})(2) = f_6(2) - g_6(2) = 2 - 4 = -2 \neq 0$ .
- B does not hold because  $I(p^m) = g_6(p^m) = 0$  for all primes  $p \neq 2$  and for all  $m \in \mathbb{N}$ .
- $C_2$  is true because

$$(f_6 * g_6^{-1})(p^2) = -g_6(p^2) + g_6^2(p) + f_6(p)g_6(p) + f_4(p^2) = 0 + 0 - 0 + p^4 \neq 0$$

for all primes  $p \neq 2$  and

$$(f_6 * g_6^{-1})(2^2) = -4 + 4^2 - 2(4) + 2 = 6 \neq 0.$$

Thus,  $f_6$  and  $g_6$  are  $\mathbb{C}$ -linearly independent by the criteria A and  $C_2$  but not by B.

**Example 4.28.** Consider two multiplicative functions  $f_7$  and  $g_7$ , defined by

$$f_7(1) = 1, f_7(2) = 2, f_7(p) = 0 \ (p \neq 2), f_7(2^m) = 2 \ (m \geq 2), f_7(p^m) = p^m \ (p \neq 2, m \neq 2),$$

$$g_7(1) = 1, g_7(2) = 2, g_7(p) = 0 \ (p \neq 2), g_7(2^m) = 0 \ (m \geq 2), g_7(p^m) = p^{2m} \ (p \neq 2, m \neq 2).$$

- A does not hold because  $(f_7 * g_7^{-1})(p) = 0$  for all primes  $p$ .

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- B is true because

$$I(p^m) = 0 \neq p^m = f_7(p^m), I(p^m) = 0 \neq p^{2m} = g_7(p^m), f_7(p^m) = p^m \neq p^{2m} = g_7(p^m)$$

for all primes  $p \neq 2$  and for all  $m \in \mathbb{N} \setminus \{1\}$ .

- C<sub>3</sub> is true because

$$\begin{aligned} (f_7 * g_7^{-1})(p^3) &= f_7(p^3) - f_7(p^2)g_7(p) - f_7(p)g_7(p^2) + f_7(p)g_7^2(p) - g_7(p^3) \\ &\quad + 2g_7(p^2)g_7(p) - g_7^3(p) \\ &= p^3 - p^6 \neq 0 \end{aligned}$$

for all primes  $p \neq 2$  and  $(f_7 * f_7^{-1})(2^3) = 2 - 4 - 0 + 8 - 0 + 0 - 8 = -2 \neq 0$ .

Thus,  $f_7$  and  $g_7$  are  $\mathbb{C}$ -linearly independent by the criteria B and C<sub>3</sub> but not by A.

### 4.3.3 Exponential functions

For an exponential function  $E \in \mathcal{A}$ , it follows at once from the definition (2.7) that

$$E(n) = (E(1))^n \quad (n \in \mathbb{N}),$$

and so  $E$  is a non-zero function if and only if  $E(1) \neq 0$ . We write  $E^n(1)$  for  $(E(1))^n$ .

**Theorem 4.29.** The non-zero exponential functions  $E_1, \dots, E_n$  are pairwise distinct if and only if they are  $\mathbb{C}$ -linearly independent.

*Proof.* If  $E_1, \dots, E_n$  are  $\mathbb{C}$ -linearly dependent, then there are complex constants  $c_1, \dots, c_n$  not all 0 such that

$$c_1 E_1^m(1) + \dots + c_n E_n^m(1) = 0 \quad (m \in \mathbb{N}). \quad (4.167)$$

Taking  $m = 1, \dots, n$ , respectively in (4.167), we get a system of  $n$  homogeneous linear equations

$$c_1 E_1(1) + \dots + c_n E_n(1) = 0, \dots, c_1 E_1^n(1) + \dots + c_n E_n^n(1) = 0.$$

Since the  $E_i(1)$ 's are all distinct, the coefficient matrix having a Vandermonde determinant is non-singular, and so each  $c_i$  vanishes, which is a contradiction.

Conversely, assume that  $E_1, \dots, E_n$  are not pairwise distinct, then there are distinct indices  $i, j \in \{1, \dots, n\}$  such that  $E_i(m) = E_j(m)$  ( $m \in \mathbb{N}$ ) yielding a linear relation.  $\square$

### 4.3.4 Logarithmic functions

As for logarithmic functions, we show that subject to an extra condition, they are  $\mathbb{C}$ -linearly independent, while without such a condition they are  $\mathbb{C}$ -linearly dependent.

Theorem 4.30. Let  $L_1, \dots, L_n$  be  $n$  ( $\geq 2$ ) nonzero pairwise distinct logarithmic arithmetic functions.

I. If there exist distinct primes  $p_1, \dots, p_n$  such that

$$\begin{vmatrix} L_1(p_1) & L_2(p_1) & \cdots & L_n(p_1) \\ \vdots & & & \\ L_1(p_n) & L_2(p_n) & \cdots & L_n(p_n) \end{vmatrix} \neq 0, \quad (4.168)$$

then  $L_1, \dots, L_n$  are  $\mathbb{C}$ -linearly independent.

II. If the condition

$$\begin{vmatrix} L_1(p_1) & L_2(p_1) & \cdots & L_n(p_1) \\ \vdots & & & \\ L_1(p_n) & L_2(p_n) & \cdots & L_n(p_n) \end{vmatrix} = 0 \quad (4.169)$$

holds for all distinct primes  $p_1, \dots, p_n$ , then  $L_1, \dots, L_n$  are  $\mathbb{C}$ -linearly dependent.

*Proof.* I. If  $L_1, \dots, L_n$  are  $\mathbb{C}$ -linearly dependent, then there are complex constants  $c_1, \dots, c_n$  not all zero such that

$$c_1 L_1 + c_2 L_2 + \cdots + c_n L_n = 0. \quad (4.170)$$

Evaluating (4.170) at the distinct primes  $p_1, \dots, p_n$  satisfying (4.168), we get a system of  $n$  homogeneous linear equations

$$c_1 L_1(p_1) + c_2 L_2(p_1) + \cdots + c_n L_n(p_1) = 0, \dots, c_1 L_1(p_n) + c_2 L_2(p_n) + \cdots + c_n L_n(p_n) = 0,$$

whose coefficient matrix is non-singular implying that  $c_1 = \cdots = c_n = 0$ , which is contradiction.

II. We first treat the case  $n = 2$ . From (4.169), we have

$$c_1 L_1(p_1) + c_2 L_2(p_1) = 0, \quad c_1 L_1(p_2) + c_2 L_2(p_2) = 0 \quad (4.171)$$

for some complex constants  $c_1, c_2$  not all zero. Without loss of generality, assume  $c_1 \neq 0$ , then the system (4.171) becomes

$$L_1(p_1) = d_2 L_2(p_1), \quad L_1(p_2) = d_2 L_2(p_2) \quad (4.172)$$

where  $d_2 = -c_2/c_1 \in \mathbb{C}$ . Taking another prime  $p_j$  in place of  $p_1$  in (4.169), we get another system

$$c'_1 L_1(p_j) + c'_2 L_2(p_j) = 0, \quad c'_1 L_1(p_2) + c'_2 L_2(p_2) = 0. \quad (4.173)$$

If  $c'_1 = 0$ , then  $L_2 = 0$ , which is contradiction. Thus,  $c'_1 \neq 0$ , and we rewrite (4.173) as

$$L_1(p_j) = d'_2 L_2(p_j), \quad L_1(p_2) = d'_2 L_2(p_2). \quad (4.174)$$

Subtracting corresponding equations (except the first) in the two systems (4.172) and (4.174), we get  $d_2 = d'_2$ . Hence  $L_1(p) = d_2 L_2(p)$  for all primes  $p$ , implying that  $L_1 = d_2 L_2$ .

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Now, we proceed to the general case. Assume that the result holds up to  $n - 1$  functions, we use induction to show that it holds for  $n$  functions. The vanishing of the determinant (4.169) infers that their columns are dependent, i.e., there are complex constants  $c_1, \dots, c_n$  not all zero such that

$$c_1 L_1(p_1) + c_2 L_2(p_1) + \dots + c_n L_n(p_1) = 0, \dots, c_1 L_1(p_n) + c_2 L_2(p_n) + \dots + c_n L_n(p_n) = 0. \quad (4.175)$$

Since not all of  $c_1, \dots, c_n$  are zero, without loss of generality, assume  $c_1 \neq 0$ . The system (4.175) becomes

$$L_1(p_1) = d_2 L_2(p_1) + \dots + d_n L_n(p_1), \dots, L_1(p_n) = d_2 L_2(p_n) + \dots + d_n L_n(p_n), \quad (4.176)$$

where  $d_i = -c_i/c_1 \in \mathbb{C}$  ( $i = 2, \dots, n$ ). Taking another prime  $p_j$  in place of  $p_1$  in (4.175), we get another system

$$c'_1 L_1(p_j) + c'_2 L_2(p_j) + \dots + c'_n L_n(p_j) = 0, \dots, c'_1 L_1(p_n) + c'_2 L_2(p_n) + \dots + c'_n L_n(p_n) = 0. \quad (4.177)$$

If  $c'_1 = 0$ , from the system (4.177) leaving the first row we get another homogeneous system of order  $n - 1$ . If the determinant of system is 0, we are done by the induction hypothesis; otherwise it implies that  $c'_2 = \dots = c'_n = 0$ , which is a contradiction. If  $c'_1 \neq 0$ , rewrite (4.177) as

$$L_1(p_j) = d'_2 L_2(p_j) + \dots + d'_n L_n(p_j), \dots, L_1(p_n) = d'_2 L_2(p_n) + \dots + d'_n L_n(p_n), \quad (4.178)$$

where  $d'_i = -c'_i/c'_1 \in \mathbb{C}$  ( $i = 2, \dots, n$ ). Subtracting corresponding equations (except the first) in the two systems (4.176) and (4.178) leads to the homogeneous system

$$\begin{aligned} (d_2 - d'_2)L_2(p_2) + (d_3 - d'_3)L_2(p_2) + \dots + (d_n - d'_n)L_n(p_2) &= 0, \dots, \\ (d_2 - d'_2)L_2(p_n) + (d_3 - d'_3)L_2(p_n) + \dots + (d_n - d'_n)L_n(p_n) &= 0. \end{aligned}$$

If the coefficient matrix of this last system is singular, we return to the lower case. If it is non-singular, then  $d_i = d'_i$  ( $i = 2, \dots, n$ ), implying that  $L_1(p) = d_2 L_2(p) + \dots + d_n L_n(p)$  for all primes  $p$ , and so  $L_1 = d_2 L_2 + \dots + d_n L_n$ .  $\square$

## Chapter 5

### Conclusion

The thesis consists of two main parts. In the first part, two functional equations exhibiting functions with constant sums over points lying in a hyperplane are solved, and the results are employed to characterize major trigonometric and hyperbolic functions. In the second part, we prove several criteria for linear dependence of arithmetic functions over the complex field, and general independence criteria for arithmetic functions which are solutions of additive, multiplicative, exponential and logarithmic equations. The following terminology is adopted.

$I_1$  an open interval  $(a, b)$  with  $b > a$

$I_2$  an open interval  $(c, d)$  with  $d > c$

$J_1$  an open interval  $(0, \pi/2)$

$J_2$  an open interval  $(0, 1)$

$\bar{I}_1$  a closed interval  $[a, b]$  with  $b > a$ .

$I$  the identity which described in Definition 2.23.

Main results of the first part are now described.

1. A general solution  $\phi : I_1 \rightarrow I_2$  of the functional equation

$$\sum_{i=1}^n \phi(x_i) = U_1, \quad (4.1)$$

where  $x_i$  are points lying in a hyperplane, is

$$\phi(x) = k \left( x - \frac{U_2}{n} \right) + \frac{U_1}{n}$$

for some fixed  $k$  lying in the range  $\max \left\{ \frac{nc-U_1}{nb-U_2}, \frac{nd-U_1}{na-U_2} \right\} < k < \min \left\{ \frac{nc-U_1}{na-U_2}, \frac{nd-U_1}{nb-U_2} \right\}$ .

2. A general solution  $\phi_i : \bar{I}_1 \rightarrow \mathbb{R}$  ( $i = 1, \dots, n$ ) of the functional equation

$$\sum_{i=1}^n \phi_i(x_i) = T_1, \quad (4.30)$$

where  $x_i$  are points lying in a hyperplane, is

$$\phi_i(x) = A(x) - A(T_2/n) + \gamma_i,$$

where  $A : \mathbb{R} \rightarrow \mathbb{R}$  is an additive function and the constants  $\gamma_i$  satisfy  $\sum_{i=1}^n \gamma_i = T_1$ .

3. General solutions  $f_1, f_2, g_1, g_2 : (0, \pi) \rightarrow [-1, 1]$  of the functional equations

$$\sum_{M=0}^{\lfloor \frac{n}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} C_n(f_1, g_1; i_1, \dots, i_{2M}) = (-1)^n \quad (4.105)$$

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$$\text{where } C_n(f_1, g_1; i_1, \dots, i_{2M}) := \begin{cases} \left( \prod_{k=1}^{2M} \frac{f_1(x_{i_k})}{g_1(x_{i_k})} \right) \left( \prod_{j=1}^n g_1(x_j) \right) & \text{if } M \neq 0 \\ \prod_{j=1}^n g_1(x_j) & \text{if } M = 0, \end{cases}$$

$$\sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} S_n(f_2, g_2; i_1, \dots, i_{2M+1}) = 0 \quad (4.108)$$

$$\text{where } S_n(f_2, g_2; i_1, \dots, i_{2M+1}) := \left( \prod_{k=1}^{2M+1} \frac{f_2(x_{i_k})}{g_2(x_{i_k})} \right) \left( \prod_{j=1}^n g_2(x_j) \right)$$

with the parameters  $x_i$  being all the angles in a non-degenerate convex  $n$ -gon, are

- for the functional equation (4.105):

$$f_1(x) = \begin{cases} \sin \left( k_1 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{s\pi}{n} \right) & \text{for } n \text{ odd} \\ \sin \left( k_2 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{\ell\pi}{n} \right) & \text{for } n \text{ even} \end{cases}$$

and

$$g_1(x) = \begin{cases} \cos \left( k_1 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{s\pi}{n} \right) & \text{for } n \text{ odd} \\ \cos \left( k_2 \left( x - \frac{(n-2)\pi}{n} \right) + \frac{\ell\pi}{n} \right) & \text{for } n \text{ even} \end{cases}$$

where  $s \in \{1, 3, \dots, n-2\}$  is an odd integer,  $\ell \in \{2, 4, \dots, n-2\}$  is an even integer, and  $k_1, k_2$  are constants belonging to the ranges

$$\max \left\{ -\frac{s}{2}, \frac{s-n}{n-2} \right\} < k_1 < \min \left\{ \frac{s}{n-2}, \frac{n-s}{2} \right\}, \quad \max \left\{ -\frac{\ell}{2}, \frac{\ell-n}{n-2} \right\} < k_2 < \min \left\{ \frac{\ell}{n-2}, \frac{n-\ell}{2} \right\},$$

- for the functional equation (4.108):

$$f_2(x) = \sin \left( k \left( x - \frac{(n-2)\pi}{n} \right) + \frac{t\pi}{n} \right),$$

$$g_2(x) = \cos \left( k \left( x - \frac{(n-2)\pi}{n} \right) + \frac{t\pi}{n} \right),$$

where  $t \in \{1, 2, 3, \dots, n-2\}$ , and  $k$  belongs to the range

$$\max \left\{ -\frac{t}{2}, \frac{t-n}{n-2} \right\} < k < \min \left\{ \frac{t}{n-2}, \frac{n-t}{2} \right\}.$$

#### 4. General solutions $U, V : I_1 \rightarrow I_2$ of the functional equations

$$\mathcal{F}(U(\alpha_1), \dots, U(\alpha_n), V(\alpha_1), \dots, V(\alpha_n)) = S(t) \quad (4.114)$$

where  $\mathcal{F}(N_1, \dots, N_n, R_1, \dots, R_n)$  is a function of  $2n$  variables and  $S, C : I_1 \rightarrow I_2$  are two bijections satisfying

$$\mathcal{F}(S(x_1), \dots, S(x_n), C(x_1), \dots, C(x_n)) = S \left( x_1 + \dots + x_n \right) \quad \left( \sum_{i=1}^n x_i \in I_1 \right),$$

$$\mathcal{H}(U(\alpha_1), \dots, U(\alpha_{n-1}), V(\alpha_1), \dots, V(\alpha_{n-1})) = C \left( w - (S^{-1} \circ U)(\alpha_n) \right) \quad (4.118)$$

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where  $\mathcal{H}(Y_1, \dots, Y_{n-1}, Z_1, \dots, Z_{n-1})$  is a function of  $2(n-1)$  variables and  $S, C : I_1 \rightarrow I_2$  are two bijections satisfying

$$\mathcal{H}(S(x_1), \dots, S(x_{n-1}), C(x_1), \dots, C(x_{n-1})) = C(x_1 + \dots + x_{n-1}) \quad \left( \sum_{i=1}^n x_i \in I_1 \right)$$

with the parameters  $\alpha_i$  being the points lying in a hyperplane, are

- for the equation (4.114):

$$U(x) = S\left(k\left(x - \frac{T}{n}\right) + \frac{t}{n}\right), \quad V(x) = C\left(k\left(x - \frac{T}{n}\right) + \frac{t}{n}\right) \quad (x \in I_1),$$

- for the equation (4.118):

$$U(x) = S\left(\ell\left(x - \frac{W}{n}\right) + \frac{w}{n}\right), \quad V(x) = C\left(\ell\left(x - \frac{W}{n}\right) + \frac{w}{n}\right) \quad (x \in I_1).$$

5. General solutions  $f_j : [a, b] \rightarrow \mathbb{R}$  and  $g_j : [a, b] \rightarrow [1, \infty)$  ( $j = 1, \dots, n$ ) of the functional equations

$$\sum_{M=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \mathfrak{C}_n(f_j, g_j; i_1, \dots, i_{2M}) = 1 \quad (4.129)$$

where  $\mathfrak{C}_n(f_j, g_j; i_1, \dots, i_{2M}) := \begin{cases} \left( \prod_{k=1}^{2M} \frac{f_{i_k}(x_{i_k})}{g_{i_k}(x_{i_k})} \right) \left( \prod_{j=1}^n g_j(x_j) \right) & \text{if } M \neq 0 \\ \prod_{j=1}^n g_j(x_j) & \text{if } M = 0, \end{cases}$

$$\sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \mathfrak{S}_n(f_j, g_j; i_1, \dots, i_{2M+1}) = 0, \quad (4.132)$$

where  $\mathfrak{S}_n(f_j, g_j; i_1, \dots, i_{2M+1}) := \left( \prod_{k=1}^{2M+1} \frac{f_{i_k}(x_{i_k})}{g_{i_k}(x_{i_k})} \right) \left( \prod_{j=1}^n g_j(x_j) \right),$

$$\sum_{i=1}^n f_i(x_i) = - \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \prod_{k=1}^{2M+1} f_{i_k}(x_{i_k}) \quad (4.135)$$

with the parameters  $x_i$  being the points lying in a hyperplane, are

- for the functional equation (4.129)

$$f_j(x) = \sinh(A_1(x) - A_1(L_1/n) + d_j), \quad g_j(x) = \cosh(A_1(x) - A_1(L_1/n) + d_j),$$

where  $A_1$  is additive function on  $\mathbb{R}$  and the constants  $d_j$  satisfy  $\sum_{j=1}^n d_j = 0,$

- for the functional equation (4.132)

$$f_j(x) = \sinh(A_2(x) - A_2(L_2/n) + d_j), \quad g_j(x) = \cosh(A_2(x) - A_2(L_2/n) + \ell_j),$$

where  $A_2$  is additive function on  $\mathbb{R}$  and the constants  $\ell_j$  satisfy  $\sum_{j=1}^n \ell_j = 0,$

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- for the functional equation (4.135)

$$f_i(x) = \tanh(A(x) - A(L/n) + d_i) \quad (i = 1, \dots, n),$$

where  $A$  is an additive function on  $\mathbb{R}$ , and the constants  $d_i$  satisfy  $\sum_{i=1}^n d_i = 0$ .

Main results of the second part are now described.

1. Two general criteria, one for linear independence and one for linear dependence.

- If there exist distinct  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$  such that

$$\begin{vmatrix} F_{1,1} & \cdots & F_{J-1,1} & F_{J+1,1} & \cdots & F_{n,1} \\ \vdots & & & & & \\ F_{1,n-1} & \cdots & F_{J-1,n-1} & F_{J+1,n-1} & \cdots & F_{n,n-1} \end{vmatrix} \neq 0, \quad (4.138)$$

where  $F_{i,j} = (f_i * f_j^{-1})(m_j)$  for  $i = 1, \dots, n$  and  $j = 1, \dots, n-1$ , then  $f_1, \dots, f_n$  are  $\mathbb{C}$ -linearly independent.

- If

$$\begin{vmatrix} F_{1,1} & \cdots & F_{J-1,1} & F_{J+1,1} & \cdots & F_{n,1} \\ \vdots & & & & & \\ F_{1,n-1} & \cdots & F_{J-1,n-1} & F_{J+1,n-1} & \cdots & F_{n,n-1} \end{vmatrix} = 0, \quad (4.139)$$

for all  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$ , then  $f_1, \dots, f_n$  are  $\mathbb{C}$ -linearly dependent.

2. Any  $n(\geq 2)$  nonzero pairwise distinct additive arithmetic functions are linearly dependent.
3. Two criteria for linear independence of  $n(\geq 2)$  nonzero pairwise distinct multiplicative arithmetic functions  $M_1, M_2, \dots, M_n$ .

- If there are distinct primes  $p_1, p_2, \dots, p_{n-1}$  such that

$$M_i * M_j^{-1}(p_1 p_2 \cdots p_{n-1}) \neq 0 \quad (4.148)$$

for all  $i, j \in \{1, \dots, n\}$  with  $i \neq j$ , then  $M_1, M_2, \dots, M_n$  are  $\mathbb{C}$ -linearly independent.

- If there exists an  $\alpha \in \mathbb{N}$  such that the relation

$$(M_i * M_j^{-1})(p^\alpha) \neq 0, \quad (4.164)$$

holds for all primes  $p$ , then  $M_1, M_2, \dots, M_n$  are  $\mathbb{C}$ -linearly independent.

4. Any  $n(\geq 2)$  nonzero pairwise distinct exponential arithmetic functions are linearly independent.
5. Two general criteria, one for linear independence and one for linear dependence of  $n(\geq 2)$  nonzero pairwise distinct logarithmic arithmetic functions.

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- If there exist distinct primes  $p_1, \dots, p_n$  such that

$$\begin{vmatrix} L_1(p_1) & L_2(p_1) & \cdots & L_n(p_1) \\ \vdots & & & \\ L_1(p_n) & L_2(p_n) & \cdots & L_n(p_n) \end{vmatrix} \neq 0, \quad (4.168)$$

then  $L_1, \dots, L_n$  are  $\mathbb{C}$ -linearly independent.

- If the condition

$$\begin{vmatrix} L_1(p_1) & L_2(p_1) & \cdots & L_n(p_1) \\ \vdots & & & \\ L_1(p_n) & L_2(p_n) & \cdots & L_n(p_n) \end{vmatrix} = 0 \quad (4.169)$$

holds for all distinct primes  $p_1, \dots, p_n$ , then  $L_1, \dots, L_n$  are  $\mathbb{C}$ -linearly dependent.



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## The research papers

1. Ponpetch, K. Laohakosol, V. and Mavecha, S. “Functional equations characterizing the sine and cosine functions over a convex polygon.” to appear in Appl. Math. E-Notes.
2. Ponpetch, K. Laohakosol, V. and Mavecha, S. 2017. “Arithmetic functions and their linear dependence.” AIP Conference Proceedings 1905, 030027.
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## Functional Equations Characterizing The Sine And Cosine Functions Over A Convex Polygon\*

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### Abstract

Two functional equations exhibiting functions with a constant sum over points lying in a hyperplane are solved. These functional equations are employed to characterize the sine and cosine functions.

### 1 Introduction

In [2], Benz solved the functional equation

$$f(x)f(y)f(z) = f(x) + f(y) + f(z) \quad (x, y, z \in (0, \pi/2)) \quad (1)$$

with

$$x + y + z = \pi \quad (2)$$

obtaining a general solution  $f : (0, \pi/2) \rightarrow (0, \infty)$  of the form

$$f(x) = \tan\left(kx + (1-k)\frac{\pi}{3}\right) \quad (x \in (0, \pi/2)),$$

with an arbitrary constant  $k \in [-1/2, 1]$ . This confirmed a question posed by Davison [1]. Such a result can be regarded as a functional equation characterizing the trigonometric tangent function over a triangle. In [3] and [4], Hengrawit et al extended this result by solving a generalized functional equation over a convex polygon, which can also be regarded as characterizing the tangent function. Analyzing the work in [3] and [4], in a recent paper [5], the following two functional equations, with a constant parameter sum over a hyperplane, which can be used to characterize the sine and cosine

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functions, respectively, are solved:

$$\sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{f(x_{i_k})}{g(x_{i_k})} \right) \left( \prod_{j=1}^n g(x_j) \right) = 0, \quad (3)$$

$$\prod_{j=1}^n g(x_j) + \sum_{M=1}^{\lfloor \frac{n}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{f(x_{i_k})}{g(x_{i_k})} \right) \left( \prod_{j=1}^n g(x_j) \right) = (-1)^n, \quad (4)$$

with  $n \geq 3$ . It is natural to ask whether there are other functional equations that can be used to characterize the sine and cosine functions which are different from the above equations (3) and (4). In this work, we affirmatively answer this question by solving two other functional equations differing from (3) and (4), which also characterize the sine and cosine functions. In the work of Benz the parameters involved are the three (corresponding to  $n = 3$ ) angles in a triangle, while those in [3] and [4] are the angles of a convex polygon. The restriction  $n \geq 3$  is still adopted in this work. In the final section, the possibilities of  $n < 3$  are investigated to ensure that this condition is essential.

## 2 Preliminary Results

We start with a theorem and a lemma taken from [5] which are needed.

**THEOREM 1.** [5, Theorem 1.2] Let  $n$  be an integer  $\geq 3$ , and let  $I_1 := (a, b)$ ,  $I_2 := (c, d)$  be two non-empty open intervals. Then the function  $\phi : I_1 \rightarrow I_2$  satisfies the constant sum functional equation

$$\sum_{i=1}^n \phi(x_i) = U_1, \quad (5)$$

where  $U_1$  is a real constant, subject to the hyperplane condition

$$\sum_{i=1}^n x_i = U_2, \quad (6)$$

where  $U_2$  is a real constant, if and only if,

$$\phi(x) = k \left( x - \frac{U_2}{n} \right) + \frac{U_1}{n}$$

for some fixed  $k$  lying in the range

$$\max \left\{ \frac{nc - U_1}{nb - U_2}, \frac{nd - U_1}{na - U_2} \right\} < k < \min \left\{ \frac{nc - U_1}{na - U_2}, \frac{nd - U_1}{nb - U_2} \right\}.$$

LEMMA 1. [5, Lemma 4.3] Let  $n$  be an integer  $\geq 2$ . If  $x_1, \dots, x_n \in (0, \pi)$ , then

$$\sin(x_1 + \dots + x_n) = \sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right), \quad (7)$$

and

$$\cos(x_1 + \dots + x_n) = \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\lfloor \frac{n}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right). \quad (8)$$

### 3 Main Results

We now prove our main theorem.

THEOREM 2. Let  $n$  be an integer  $\geq 3$  and let  $I_1 := (a, b)$ ,  $I_2 := (c, d)$  be two non-empty open intervals.

A) Let  $\mathcal{F}(N_1, \dots, N_n, R_1, \dots, R_n)$  be a function of  $2n$  variables and let  $t \in I_1, T \in \mathbb{R}$ . Suppose that  $S, C: I_1 \rightarrow I_2$  are two bijections satisfying

$$\mathcal{F}(S(x_1), \dots, S(x_n), C(x_1), \dots, C(x_n)) = S(x_1 + \dots + x_n). \quad (9)$$

Suppose also that the functions  $U, V: I_1 \rightarrow I_2$  satisfy

$$S^{-1} \circ U = C^{-1} \circ V \quad (10)$$

$$\mathcal{F}(U(\alpha_1), \dots, U(\alpha_n), V(\alpha_1), \dots, V(\alpha_n)) = S(t) \quad (11)$$

subject to the condition

$$\alpha_1 + \dots + \alpha_n = T \quad (\alpha_1, \dots, \alpha_n \in I_1). \quad (12)$$

Then

$$U(x) = S\left(k\left(x - \frac{T}{n}\right) + \frac{t}{n}\right), \quad V(x) = C\left(k\left(x - \frac{T}{n}\right) + \frac{t}{n}\right) \quad (x \in I_1),$$

for some fixed  $k \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{nc-t}{nb-T}, \frac{nd-t}{na-T}\right\} < k < \min\left\{\frac{nc-t}{na-T}, \frac{nd-t}{nb-T}\right\}.$$

B) Let  $\mathcal{H}(Y_1, \dots, Y_{n-1}, Z_1, \dots, Z_{n-1})$  be a function of  $2(n-1)$  variables and let  $W, w \in \mathbb{R}$ . Suppose that  $S, C: I_1 \rightarrow I_2$  are two bijections satisfying

$$\mathcal{H}(S(x_1), \dots, S(x_{n-1}), C(x_1), \dots, C(x_{n-1})) = C(x_1 + \dots + x_{n-1}). \quad (13)$$

Suppose also that the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$S^{-1} \circ U = C^{-1} \circ V \quad (14)$$

$$\mathcal{H}(U(\alpha_1), \dots, U(\alpha_{n-1}), V(\alpha_1), \dots, V(\alpha_{n-1})) = C(w - (S^{-1} \circ U)(\alpha_n)), \quad (15)$$

for some  $\alpha_1, \dots, \alpha_n \in I_1$  such that

$$w - (S^{-1} \circ U)(\alpha_n) \in I_1 \quad (16)$$

$$\alpha_1 + \dots + \alpha_n = W. \quad (17)$$

Then

$$U(x) = S\left(\ell\left(x - \frac{W}{n}\right) + \frac{w}{n}\right), \quad V(x) = C\left(\ell\left(x - \frac{W}{n}\right) + \frac{w}{n}\right) \quad (x \in I_1),$$

for some fixed  $\ell \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{nc-w}{nb-W}, \frac{nd-w}{na-W}\right\} < \ell < \min\left\{\frac{nc-w}{na-W}, \frac{nd-w}{nb-W}\right\}.$$

PROOF. A) By (10), there exists  $\phi : I_1 \rightarrow I_1$  such that

$$U(x) = S(\phi(x)) \text{ and } V(x) = C(\phi(x)) \quad (x \in I_1).$$

Thus, (11) becomes

$$\mathcal{F}(S(\phi(\alpha_1)), \dots, S(\phi(\alpha_n)), C(\phi(\alpha_1)), \dots, C(\phi(\alpha_n))) = S(t).$$

By (9), we have

$$S(\phi(\alpha_1) + \dots + \phi(\alpha_n)) = S(t).$$

Then

$$\phi(\alpha_1) + \dots + \phi(\alpha_n) = t \text{ subject to } \alpha_1 + \dots + \alpha_n = W.$$

By Theorem 1 [5, Theorem 1.2], we have

$$\phi(x) = k\left(x - \frac{T}{n}\right) + \frac{t}{n} \quad (x \in I_1),$$

where  $k \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{nc-t}{nb-T}, \frac{nd-t}{na-T}\right\} < k < \min\left\{\frac{nc-t}{na-T}, \frac{nd-t}{nb-T}\right\}.$$

B) By (14), there exists  $\phi : I_1 \rightarrow I_1$  such that

$$U(x) = S(\phi(x)) \text{ and } V(x) = C(\phi(x)) \quad (x \in I_1).$$

Thus, (15) becomes

$$H(S(\phi(\alpha_1)), \dots, S(\phi(\alpha_{n-1})), C(\phi(\alpha_1)), \dots, C(\phi(\alpha_{n-1}))) = C(w - \phi(\alpha_n)).$$

By (13), we have

$$C(\phi(\alpha_1) + \dots + \phi(\alpha_{n-1})) = C(w - \phi(\alpha_n)).$$

Then

$$\phi(\alpha_1) + \dots + \phi(\alpha_n) = w$$

subject to

$$\alpha_1 + \dots + \alpha_n = W.$$

By Theorem 1 [5, Theorem 1.2], we have

$$\phi(x) = \ell \left( x - \frac{W}{n} \right) + \frac{w}{n} \quad (x \in I_1),$$

where  $\ell \in \mathbf{R}$  lying in the range

$$\max \left\{ \frac{nc - w}{nb - W}, \frac{nd - w}{na - W} \right\} < \ell < \min \left\{ \frac{nc - w}{na - W}, \frac{nd - w}{nb - W} \right\}.$$

EXAMPLE 1. Let  $n \geq 3$ ,  $I_1 := (0, \pi/2)$ ,  $I_2 := (0, 1)$ ,  $u \in I_1$ . The trigonometric sine and cosine functions  $\sin, \cos : I_1 \rightarrow I_2$  are two bijections satisfying

$$\mathcal{F}(\sin x_1, \dots, \sin x_n, \cos x_1, \dots, \cos x_n) := \quad (18)$$

$$\sum_{M=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) = \sin(x_1 + \dots + x_n).$$

Suppose the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$\mathcal{F}(U(\alpha_1), \dots, U(\alpha_n), V(\alpha_1), \dots, V(\alpha_n)) = \sin(u) \quad (19)$$

subject to the two conditions

$$\sin^{-1} \circ U = \cos^{-1} \circ V \quad (20)$$

$$\alpha_1 + \dots + \alpha_n = \frac{(n-2)\pi}{2} \quad (\alpha_1, \dots, \alpha_n \in I_1). \quad (21)$$

Then

$$U(x) = \sin \left( m \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{u}{n} \right), V(x) = \cos \left( m \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{u}{n} \right) \quad (x \in I_1),$$

for some fixed  $m \in \mathbf{R}$  lying in the range

$$\max \left\{ \frac{-u}{\pi}, \frac{-2(n-u)}{(n-2)\pi} \right\} < m < \min \left\{ \frac{2u}{(n-2)\pi}, \frac{(n-u)}{\pi} \right\}.$$

EXAMPLE 2. Let  $n \geq 3$ ,  $I_1 := (0, \pi/2)$ ,  $I_2 := (0, 1)$ ,  $v \in I_1$ . The trigonometric sine and cosine functions  $\sin, \cos : I_1 \rightarrow I_2$  are two bijections satisfying

$$\begin{aligned} & \mathcal{G}(\cos x_1, \dots, \cos x_n, \sin x_1, \dots, \sin x_n) \\ & := \prod_{j=1}^n \cos x_j + \sum_{M=1}^{\lfloor \frac{n}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n} \left( \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^n \cos x_j \right) \right) \\ & = \cos(x_1 + \dots + x_n). \end{aligned} \quad (22)$$

Suppose the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$\mathcal{G}(V(\alpha_1), \dots, V(\alpha_n), U(\alpha_1), \dots, U(\alpha_n)) = \cos(v) \quad (23)$$

subject to the two conditions

$$\sin^{-1} \circ U = \cos^{-1} \circ V \quad (24)$$

$$\alpha_1 + \dots + \alpha_n = \frac{(n-2)\pi}{2} \quad (\alpha_1, \dots, \alpha_n \in I_1). \quad (25)$$

Then

$$U(x) = \sin \left( c \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{v}{n} \right), \quad V(x) = \cos \left( c \left( x - \frac{(n-2)\pi}{2n} \right) + \frac{v}{n} \right) \quad (x \in I_1),$$

for some fixed  $c \in \mathbb{R}$  lying in the range

$$\max \left\{ \frac{-v}{\pi}, \frac{-2(n-v)}{(n-2)\pi} \right\} < c < \min \left\{ \frac{2v}{(n-2)\pi}, \frac{(n-v)}{\pi} \right\}.$$

EXAMPLE 3. Let  $n \geq 3$ ,  $I_1 := (0, \pi/2)$ ,  $I_2 := (0, 1)$ ,  $s \in \mathbb{R}$ . The trigonometric sine and cosine functions  $\sin, \cos : I_1 \rightarrow I_2$  are two bijections satisfying

$$\begin{aligned} & \mathcal{H}(\sin x_1, \dots, \sin x_{n-1}, \cos x_1, \dots, \cos x_{n-1}) \\ & := \prod_{j=1}^{n-1} \cos x_j + \sum_{M=1}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M} \leq n-1} \left( \left( \prod_{k=1}^{2M} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^{n-1} \cos x_j \right) \right) \\ & = \cos(x_1 + \dots + x_{n-1}). \end{aligned} \quad (26)$$

Suppose the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$\sin^{-1} \circ U = \cos^{-1} \circ V \quad (27)$$

$$\mathcal{H}(U(\alpha_1), \dots, U(\alpha_{n-1}), V(\alpha_1), \dots, V(\alpha_{n-1})) = \cos(s - (\sin^{-1} \circ U)(\alpha_n)) \quad (28)$$

for some  $\alpha_1, \dots, \alpha_n \in I_1$  such that

$$s - (\sin^{-1} \circ U)(\alpha_n) \in I_1 \quad (29)$$

$$\alpha_1 + \dots + \alpha_n = \frac{(n-2)\pi}{2}. \quad (30)$$

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Then

$$U(x) = \sin\left(y\left(x - \frac{(n-2)\pi}{2n}\right) + \frac{s}{n}\right), V(x) = \cos\left(y\left(x - \frac{(n-2)\pi}{2n}\right) + \frac{s}{n}\right) \quad (x \in I_1),$$

for some fixed  $y \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{-s}{\pi}, \frac{-2(n-s)}{(n-2)\pi}\right\} < y < \min\left\{\frac{2s}{(n-2)\pi}, \frac{(n-s)}{\pi}\right\}.$$

EXAMPLE 4. Let  $n \geq 3$ ,  $I_1 := (0, \pi/2)$ ,  $I_2 := (0, 1)$ ,  $r \in \mathbb{R}$ . The trigonometric sine and cosine functions  $\sin, \cos : I_1 \rightarrow I_2$  are two bijections satisfying

$$\begin{aligned} & \mathcal{E}(\cos x_1, \dots, \cos x_{n-1}, \sin x_1, \dots, \sin x_{n-1}) \\ & := \sum_{M=0}^{\lfloor \frac{n-2}{2} \rfloor} (-1)^M \sum_{1 \leq i_1 < \dots < i_{2M+1} \leq n-1} \left( \prod_{k=1}^{2M+1} \frac{\sin x_{i_k}}{\cos x_{i_k}} \right) \left( \prod_{j=1}^{n-1} \cos x_j \right) \\ & = \sin(x_1 + \dots + x_{n-1}). \end{aligned} \quad (31)$$

Suppose the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$\sin^{-1} \circ U = \cos^{-1} \circ V \quad (32)$$

$$\mathcal{E}(V(\alpha_1), \dots, V(\alpha_{n-1}), U(\alpha_1), \dots, U(\alpha_{n-1})) = \sin(r - (\cos^{-1} \circ V)(\alpha_n)) \quad (33)$$

for some  $\alpha_1, \dots, \alpha_n \in I_1$  such that

$$r - (\cos^{-1} \circ V)(\alpha_n) \in I_1 \quad (34)$$

$$\alpha_1 + \dots + \alpha_n = \frac{(n-2)\pi}{2}. \quad (35)$$

Then

$$U(x) = \sin\left(z\left(x - \frac{(n-2)\pi}{2n}\right) + \frac{r}{n}\right), V(x) = \cos\left(z\left(x - \frac{(n-2)\pi}{2n}\right) + \frac{r}{n}\right) \quad (x \in I_1),$$

for some fixed  $z \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{-r}{\pi}, \frac{-2(n-r)}{(n-2)\pi}\right\} < z < \min\left\{\frac{2r}{(n-2)\pi}, \frac{(n-r)}{\pi}\right\}.$$

#### 4 The cases $n = 1, 2$

In this section, we investigate the results of Theorem 2 when  $n = 1, 2$ . We illustrate by examples that the (implicit) uniqueness of solution is lost in the case  $n = 2$ , while the existence of solution is lost in the case  $n = 1$ .

PROPOSITION 1. Let  $\mathcal{F}(N_1, N_2, R_1, R_2)$  be a function of 4 variables, let  $I_1 := (a, b)$ ,  $I_2 := (c, d)$  be two non-empty open intervals and let  $t \in I_1, T \in \mathbb{R}$ . Suppose that  $S, C : I_1 \rightarrow I_2$  are two bijections satisfying

$$\mathcal{F}(S(x_1), S(x_2), C(x_1), C(x_2)) = S(x_1 + x_2). \quad (36)$$

Suppose the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$\mathcal{F}(U(\alpha_1), U(\alpha_2), V(\alpha_1), V(\alpha_2)) = S(t) \quad (37)$$

subject to the two conditions

$$S^{-1} \circ U = C^{-1} \circ V \quad (38)$$

$$\alpha_1 + \alpha_2 = T \quad (\alpha_1, \alpha_2 \in I_1). \quad (39)$$

Then one pair of solutions to (37) is given by

$$U(x) = S\left(A\left(x - \frac{T}{2}\right) + \frac{t}{2}\right), \quad V(x) = C\left(A\left(x - \frac{T}{2}\right) + \frac{t}{2}\right) \quad (x \in I_1),$$

where  $A : J \rightarrow (c - t/2, d - t/2)$  is an odd function on  $J := (a - T/2, b - T/2)$ .

Moreover, another pair of solutions to (37) is given by

$$U(x) = S\left(k\left(x - \frac{T}{2}\right) + \frac{t}{2}\right), \quad V(x) = C\left(k\left(x - \frac{T}{2}\right) + \frac{t}{2}\right) \quad (x \in I_1),$$

for some fixed  $k \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{2c-t}{2b-T}, \frac{2d-t}{2a-T}\right\} < k < \min\left\{\frac{2c-t}{2a-T}, \frac{2d-t}{2b-T}\right\}.$$

PROOF. By (38), there exists  $\phi : I_1 \rightarrow I_1$  such that

$$U(x) = S(\phi(x)), \quad V(x) = C(\phi(x)) \quad (x \in I_1).$$

Thus, (37) becomes

$$\mathcal{F}(S(\phi(\alpha_1)), S(\phi(\alpha_2)), C(\phi(\alpha_1)), C(\phi(\alpha_2))) = S(t).$$

By (36), we have

$$S(\phi(\alpha_1) + \phi(\alpha_2)) = S(t).$$

Then,

$$\phi(\alpha_1) + \phi(\alpha_2) = t \quad \text{subject to} \quad \alpha_1 + \alpha_2 = T. \quad (40)$$

From the condition (39), we have  $2a < T < 2b$ . Let  $J := (a - T/2, b - T/2)$  and define  $\psi : J \rightarrow I_2$  by

$$\psi(y) = \phi\left(y + \frac{T}{2}\right) \quad (y \in J).$$

Thus, the relation (40) becomes

$$\psi(y_1) + \psi(y_2) = t \quad \text{subject to} \quad y_1 + y_2 = 0 \quad (y_i \in J). \quad (41)$$

Let  $A : J \rightarrow (c - t/2, d - t/2)$  be an odd function. We claim that  $\psi(y) = A(y) + t/2$  is a solution of (40). Since

$$\psi(y) + \psi(-y) = \left( A(y) + \frac{t}{2} \right) + \left( A(-y) + \frac{t}{2} \right) = t.$$

From the definition of  $\psi$ , we get

$$\phi(x) = A \left( x - \frac{T}{2} \right) + \frac{t}{2} \quad (x \in I_1).$$

We show that another pair solutions to (37) is given

$$U(x) = S \left( k \left( x - \frac{T}{2} \right) + \frac{t}{2} \right), \quad V(x) = C \left( k \left( x - \frac{T}{2} \right) + \frac{t}{2} \right) \quad (x \in I_1).$$

Since

$$\begin{aligned} & \mathcal{F}(U(\alpha_1), U(\alpha_2), V(\alpha_1), V(\alpha_2)) \\ &= \mathcal{F} \left( S \left( k\bar{\alpha}_1 + \frac{t}{2} \right), S \left( k\bar{\alpha}_2 + \frac{t}{2} \right), C \left( k\bar{\alpha}_1 + \frac{t}{2} \right), C \left( k\bar{\alpha}_2 + \frac{t}{2} \right) \right) \end{aligned}$$

where  $\bar{\alpha}_i = \alpha_i - T/2$  ( $i = 1, 2$ ), using (36) and (39), we have

$$\begin{aligned} & \mathcal{F} \left( S \left( k\bar{\alpha}_1 + \frac{t}{2} \right), S \left( k\bar{\alpha}_2 + \frac{t}{2} \right), C \left( k\bar{\alpha}_1 + \frac{t}{2} \right), C \left( k\bar{\alpha}_2 + \frac{t}{2} \right) \right) \\ &= S \left( \left( k\bar{\alpha}_1 + \frac{t}{2} \right) + \left( k\bar{\alpha}_2 + \frac{t}{2} \right) \right) = S(t). \end{aligned}$$

EXAMPLE 5. Let  $I_1 := (0, \pi/2)$ ,  $I_2 := (0, 1)$ ;  $p \in I_1, T \in \mathbb{R}$ . The trigonometric sine and cosine functions  $\sin, \cos : I_1 \rightarrow I_2$  are bijections satisfying

$$\mathcal{F}(\sin(x_1), \sin(x_2), \cos(x_1), \cos(x_2)) := \sin(x_1)\cos(x_2) + \cos(x_1)\sin(x_2) = \sin(x_1 + x_2).$$

Suppose the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$\mathcal{F}(U(\alpha_1), U(\alpha_2), V(\alpha_1), V(\alpha_2)) = \sin(p) \quad (42)$$

subject to the two conditions

$$\sin^{-1} \circ U = \cos^{-1} \circ V \quad (43)$$

$$\alpha_1 + \alpha_2 = T \quad (\alpha_1, \alpha_2 \in I_1). \quad (44)$$

Then one pair of solutions to (42) is given

$$U(x) = \sin\left(A\left(x - \frac{T}{2}\right) + \frac{p}{2}\right), \quad V(x) = \cos\left(A\left(x - \frac{T}{2}\right) + \frac{p}{2}\right) \quad (x \in I_1),$$

where  $A : J \rightarrow (-p/2, 1-p/2)$  is an odd function on  $J := (-T/2, \pi/2 - T/2)$ . Moreover, another pair of solutions to (42) is given by

$$U(x) = \sin\left(m\left(x - \frac{T}{2}\right) + \frac{p}{2}\right), \quad V(x) = \cos\left(m\left(x - \frac{T}{2}\right) + \frac{p}{2}\right) \quad (x \in I_1),$$

for some fixed  $m \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{-p}{\pi - T}, \frac{-(2-p)}{T}\right\} < m < \min\left\{\frac{p}{T}, \frac{2-p}{\pi - T}\right\}.$$

EXAMPLE 6. Let  $I_1 := (0, \pi/2)$ ,  $I_2 := (0, 1)$ ;  $q \in I_1, T \in \mathbb{R}$ . The trigonometric sine and cosine functions  $\sin, \cos : I_1 \rightarrow I_2$  are bijections satisfying

$$\mathcal{F}(\cos(x_1), \cos(x_2), \sin(x_1), \sin(x_2)) := \cos(x_1)\cos(x_2) - \sin(x_1)\sin(x_2) = \cos(x_1 + x_2).$$

Suppose the functions  $U, V : I_1 \rightarrow I_2$  satisfy

$$\mathcal{F}(V(\alpha_1), V(\alpha_2), U(\alpha_1), U(\alpha_2)) = \cos(q) \quad (45)$$

subject to the two conditions

$$\sin^{-1} \circ U = \cos^{-1} \circ V \quad (46)$$

$$\alpha_1 + \alpha_2 = T \quad (\alpha_1, \alpha_2 \in I_1). \quad (47)$$

Then one pair of solutions to (45) is given by

$$U(x) = \sin\left(A\left(x - \frac{T}{2}\right) + \frac{q}{2}\right), \quad V(x) = \cos\left(A\left(x - \frac{T}{2}\right) + \frac{q}{2}\right) \quad (x \in I_1),$$

where  $A : J \rightarrow (-q/2, 1-q/2)$  is an odd function on  $J := (-T/2, \pi/2 - T/2)$ . Moreover, another pair of solutions to (45) is given by

$$U(x) = \sin\left(m\left(x - \frac{T}{2}\right) + \frac{q}{2}\right), \quad V(x) = \cos\left(m\left(x - \frac{T}{2}\right) + \frac{q}{2}\right) \quad (x \in I_1),$$

for some fixed  $m \in \mathbb{R}$  lying in the range

$$\max\left\{\frac{-q}{\pi - T}, \frac{-(2-q)}{T}\right\} < m < \min\left\{\frac{q}{T}, \frac{2-q}{\pi - T}\right\}.$$

Regarding the case  $n = 1$ , we make the following two remarks.

I) If  $n = 1$ , then the equation (9) in Theorem 2 becomes

$$\mathcal{F}(S(x_1), C(x_1)) = S(x_1),$$

showing  $C$  is constant function, contradicting the fact that  $C$  is a bijection.

II) If  $n = 1$ , then there is no valid equation (13) in Theorem 2, while if  $n = 2$ , then the equation (13) in Theorem 2 becomes

$$\mathcal{H}(S(x_1), C(x_1)) = C(x_1),$$

yielding  $C$  to be a constant function, which again contradicts its being bijective.

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เอกสารนี้เป็นเอกสารที่สงวนไว้สำหรับการใช้งานเพื่อการศึกษาเท่านั้น ไม่อนุญาตให้นำไปใช้ประโยชน์ด้านการค้า  
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## Arithmetic Functions and Their Linear Dependence

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**Abstract.** An arithmetic function is a complex-valued function defined over the positive integers. The set of arithmetic functions equipped with the usual addition and Dirichlet convolution forms a unique factorization domain. Complementing the results in the works of Komatsu et al., the problem of linear dependence over the complex field of arithmetic functions is investigated. Two general criteria are proved. Emphases are placed upon arithmetic functions which are solutions of additive equation, multiplicative equation, exponential equation and logarithmic equation. It is found that i) additive functions are always linearly dependent, ii) exponential functions are always linearly independent, and iii) the situation for logarithmic and multiplicative functions are more complex and conditions for their (in)dependence are derived.

### INTRODUCTION

An arithmetic function is a complex-valued function defined over the set of natural numbers  $\mathbb{N}$ . Let  $\mathcal{A}$  be a set of arithmetic functions equipped with the usual addition and the Dirichlet convolution defined for  $f_1, f_2 \in \mathcal{A}$  by

$$(f_1 + f_2)(n) := f_1(n) + f_2(n), \quad (f_1 * f_2)(n) := \sum_{d|n} f_1(d)f_2(n/d) \quad (n \in \mathbb{N}).$$

It is well-known [2] that  $(\mathcal{A}, +, *)$  is a unique factorization domain. The identity with respect to  $*$  is the arithmetic function  $I$  defined by  $I(n) = 1$  for  $n = 1$  and  $I(n) = 0$  for  $n > 1$ . For  $f \in \mathcal{A}$ , its Dirichlet inverse, i.e., the inverse with respect to  $*$ , denoted by  $f^{-1}$ , exists if and only if  $f(1) \neq 0$ . An function  $A \in \mathcal{A}$  is said to be *additive* if  $A(m+n) = A(m) + A(n)$  ( $m, n \in \mathbb{N}$ ). A function  $M \in \mathcal{A}$  is said to be *multiplicative* if  $M(mn) = M(m)M(n)$  for all  $m, n \in \mathbb{N}$  with  $\gcd(m, n) = 1$ . An *exponential* function  $E \in \mathcal{A}$  is a function satisfying  $E(m+n) = E(m)E(n)$  ( $m, n \in \mathbb{N}$ ). A *logarithmic* function  $L \in \mathcal{A}$  is a function satisfying  $L(mn) = L(m) + L(n)$  ( $m, n \in \mathbb{N}$ ). In this work, we complement the results in [3] and [4] by investigating the  $\mathbb{C}$ -linear dependence of arithmetic functions. Emphases are placed upon arithmetic functions which are solutions of additive equation, multiplicative equation, exponential equation and logarithmic equation. We start by finding a general criterion for linear dependence. For additive functions, we prove that they are always linearly dependent, while for exponential functions, we show that they are always linearly independent. In the case of multiplicative

function, we show that under an extra condition, a set of two or three nonzero pairwise distinct multiplicative arithmetic functions are linearly independent, while without such condition, there are examples of dependent functions. Similar phenomenon is shown for logarithmic functions.

## RESULTS

First, we prove two general criteria, one for linear independence and one for linear dependence.

**Theorem 1.** Let  $f_1, f_2, \dots, f_n$  be  $n (\geq 2)$  nonzero, pairwise distinct arithmetic functions. Assume that there exists an index  $J \in \{1, \dots, n\}$  such that  $f_J(1) \neq 0$ .

I. If there exist distinct  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$  such that

$$\begin{vmatrix} (f_1 * f_1^{-1})(m_1) & \dots & (f_{j-1} * f_j^{-1})(m_1) & (f_{j+1} * f_j^{-1})(m_1) & \dots & (f_n * f_j^{-1})(m_1) \\ \vdots & & & & & \\ (f_1 * f_j^{-1})(m_{n-1}) & \dots & (f_{j-1} * f_j^{-1})(m_{n-1}) & (f_{j+1} * f_j^{-1})(m_{n-1}) & \dots & (f_n * f_j^{-1})(m_{n-1}) \end{vmatrix} \neq 0, \quad (1)$$

then  $f_1, f_2, \dots, f_n$  are  $\mathbb{C}$ -linearly independent.

II. If

$$\begin{vmatrix} (f_1 * f_1^{-1})(m_1) & \dots & (f_{j-1} * f_j^{-1})(m_1) & (f_{j+1} * f_j^{-1})(m_1) & \dots & (f_n * f_j^{-1})(m_1) \\ \vdots & & & & & \\ (f_1 * f_j^{-1})(m_{n-1}) & \dots & (f_{j-1} * f_j^{-1})(m_{n-1}) & (f_{j+1} * f_j^{-1})(m_{n-1}) & \dots & (f_n * f_j^{-1})(m_{n-1}) \end{vmatrix} = 0, \quad (2)$$

for all  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$ , then  $f_1, f_2, \dots, f_n$  are  $\mathbb{C}$ -linearly dependent.

**Proof.** I. If  $f_1, f_2, \dots, f_n$  are  $\mathbb{C}$ -linearly dependent, then there are  $c_1, \dots, c_n \in \mathbb{C}$  not all zero such that

$$c_1 f_1 + \dots + c_n f_n = 0. \quad (3)$$

If  $c_j = 0$ , then (3) becomes  $c_1 f_1 + \dots + c_{j-1} f_{j-1} + c_{j+1} f_{j+1} + \dots + c_n f_n = 0$ . Since  $f_j(1) \neq 0$ , its Dirichlet

inverse exists and operating with inverse, we get  $\sum_{i=1, i \neq j}^n c_i (f_i * f_j^{-1}) = 0$ . Evaluating at distinct integers  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$  satisfying (1), we obtain  $n-1$  homogeneous linear equations

$$\sum_{i=1, i \neq j}^n c_i (f_i * f_j^{-1})(m_1) = 0, \dots, \sum_{i=1, i \neq j}^n c_i (f_i * f_j^{-1})(m_{n-1}) = 0, \quad (4)$$

whose coefficient matrix is, by (1), non-singular, yielding  $c_i = 0$  for all  $i \in \{1, \dots, n\} \setminus \{j\}$ , which is

contradiction. If  $c_j \neq 0$ , then rewrite (3) as  $f_j = \sum_{i=1, i \neq j}^n \frac{-c_i}{c_j} f_i$ , and operating through by  $f_j^{-1}$ , we get

$$1 = \sum_{i=1, i \neq j}^n \frac{-c_i}{c_j} (f_i * f_j^{-1}). \quad (5)$$

Evaluating the functions in (5) at distinct integers  $m_1, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$  satisfying (1), we get a system of homogeneous linear equations as in (4) whose coefficient matrix is non-singular implying that  $c_i = 0$  for all  $i \in \{1, \dots, n\} \setminus \{j\}$ . Thus, (3) becomes  $c_j f_j = 0$ , and so  $f_j \equiv 0$ , which is contradiction.

II. Without loss of generality and for ease of writing, let  $J = 1$ , i.e., assume  $f_1(1) \neq 0$ . We first treat the case  $n = 2$ . From (2), we have  $(f_2 * f_1^{-1})(m) = 0$  for all  $m > 1$ . If  $(f_2 * f_1^{-1})(1) = 0$ , then  $(f_2 * f_1^{-1}) \equiv 0$  yielding  $f_2 \equiv 0$ , which is a contradiction. If  $(f_2 * f_1^{-1})(1) = 1$ , then  $f_2 * f_1^{-1} = I$  yielding  $f_2 = f_1$ , which is a contradiction. If  $(f_2 * f_1^{-1})(1) = c \in \mathbb{C} \setminus \{0, 1\}$ , then  $f_2 * f_1^{-1} = cI$ , yielding the dependence of  $f_1$  and  $f_2$  though  $f_2 = cf_1$ . Now, we proceed to the general case. The vanishing of the determinant (2) infers that their columns are dependent, i.e., there are complex constants  $c_2, \dots, c_n$  not all zero such that

$$c_2 (f_2 * f_1^{-1})(m_1) + \dots + c_n (f_n * f_1^{-1})(m_1) = 0, \dots, c_2 (f_2 * f_1^{-1})(m_{n-1}) + \dots + c_n (f_n * f_1^{-1})(m_{n-1}) = 0. \quad (6)$$

Since not all of  $c_2, \dots, c_n$  are zero, without loss of generality, assume  $c_2 \neq 0$ . Rewrite the system (6) as

$$\begin{aligned} (f_2 * f_1^{-1})(m_i) &= d_3 (f_3 * f_1^{-1})(m_i) + \dots + d_n (f_n * f_1^{-1})(m_i), \dots \\ (f_2 * f_1^{-1})(m_{n-1}) &= d_3 (f_3 * f_1^{-1})(m_{n-1}) + \dots + d_n (f_n * f_1^{-1})(m_{n-1}), \end{aligned} \quad (7)$$

where  $d_i = -c_i / c_2$  ( $i = 3, \dots, n$ ). Taking another integer  $m'_1$  in place of  $m_1$  in (6), we get another system

$$c'_2 (f_2 * f_1^{-1})(m'_1) + \dots + c'_n (f_n * f_1^{-1})(m'_1) = 0, \dots, c'_2 (f_2 * f_1^{-1})(m'_{n-1}) + \dots + c'_n (f_n * f_1^{-1})(m'_{n-1}) = 0. \quad (8)$$

If  $c'_2 = 0$ , from the system (8) leaving the first row we get another homogeneous system of one fewer order and we return to the lower order case. If  $c'_2 \neq 0$ , rewrite (8) as

$$\begin{aligned} (f_2 * f_1^{-1})(m'_i) &= d'_3 (f_3 * f_1^{-1})(m'_i) + \dots + d'_n (f_n * f_1^{-1})(m'_i), \dots \\ (f_2 * f_1^{-1})(m'_{n-1}) &= d'_3 (f_3 * f_1^{-1})(m'_{n-1}) + \dots + d'_n (f_n * f_1^{-1})(m'_{n-1}), \end{aligned} \quad (9)$$

where  $d'_i = -c'_i / c'_2$  ( $i = 3, \dots, n$ ). Subtracting corresponding equations (except the first) in the two systems (7) and (9) leads to the homogeneous system

$$\begin{aligned} 0 &= (d_3 - d'_3) (f_3 * f_1^{-1})(m_2) + \dots + (d_n - d'_n) (f_n * f_1^{-1})(m_2), \dots \\ 0 &= (d_3 - d'_3) (f_3 * f_1^{-1})(m_{n-1}) + \dots + (d_n - d'_n) (f_n * f_1^{-1})(m_{n-1}). \end{aligned} \quad (10)$$

If the coefficient matrix of this last system is singular, we return to the lower case. If it is non-singular, then  $d_i = d'_i$  ( $i = 3, \dots, n$ ), implying that  $(f_2 * f_1^{-1})(m) = d_3 (f_3 * f_1^{-1})(m) + \dots + d_n (f_n * f_1^{-1})(m)$  for all  $m \in \mathbb{N}$ , i.e.,  $f_2 = d_3 f_3 + \dots + d_n f_n$ .  $\square$

### Additive Functions

In this subsection, we consider additive functions and start with an auxiliary result.

**Proposition 1.** If  $A \in \mathcal{A}$  is a nonzero additive function, then its Dirichlet inverse is given by  $A^{-1} = \frac{1}{A^2(1)} \mu A$ .

**Proof.** Since  $A \neq 0$  and  $A(n) = nA(1)$ , then  $A(1) \neq 0$  and so its Dirichlet inverse exists with  $A^{-1}(1) = 1/A(1)$ . Define  $G := (1/A(1))A$ . It is easily checked that  $G^{-1} = A(1)/A^{-1}$ . Using  $A(n) = nA(1)$ , we see that  $G$  is completely multiplicative. By [1], Theorem 2.17, p. 36, we get  $G^{-1} = \mu G = (1/A(1))\mu A$ , and the result follows.  $\square$

**Theorem 2.** If  $A_1, \dots, A_n$  are  $n$  ( $\geq 2$ ) nonzero pairwise distinct additive arithmetic functions, then they are  $\mathbb{C}$ -linearly dependent.

**Proof.** Each  $A_i$  is nonzero, so its Dirichlet inverse exists. For  $i \neq j$ ,  $m = p_1^{\alpha_1} \cdots p_r^{\alpha_r} \in \mathbb{N}$ , with  $p_1, \dots, p_r$  being distinct primes and  $\alpha_1, \dots, \alpha_r \in \mathbb{N}$ , using Proposition 2 and  $A_i(n) = nA_i(1)$  we have

$$\begin{aligned} (A_i * A_j^{-1})(m) &= \sum_{d|p_1^{\alpha_1} \cdots p_r^{\alpha_r}} A_i(d)A_j^{-1}\left(\frac{p_1^{\alpha_1} \cdots p_r^{\alpha_r}}{d}\right) = \binom{r}{0} \frac{p_1^{\alpha_1} \cdots p_r^{\alpha_r} A_i(1)}{A_j(1)} + \binom{r}{1} \frac{(-1) p_1^{\alpha_1} \cdots p_r^{\alpha_r} A_i(1)}{A_j(1)} + \dots \\ &+ \binom{r}{r} \frac{(-1)^r p_1^{\alpha_1} \cdots p_r^{\alpha_r} A_i(1)}{A_j(1)} = (1-1)^r \frac{p_1^{\alpha_1} \cdots p_r^{\alpha_r} A_i(1)}{A_j(1)} = 0. \end{aligned}$$

By Theorem 1 part II, we deduce that  $A_1, \dots, A_n$  are  $\mathbb{C}$ -linearly dependent.  $\square$

### Exponential Functions

The case of exponential functions is also easy to decide.

**Theorem 3.** If  $E_1, \dots, E_n$  are  $n$  ( $\geq 2$ ) nonzero pairwise distinct exponential arithmetic functions, then they are  $\mathbb{C}$ -linearly independent.

**Proof.** Since each  $E_i$  is a non-zero exponential arithmetic functions, we get  $E_i(m) = E_i^m(1) \neq 0$  ( $m \in \mathbb{N}$ ). If  $E_1, \dots, E_n$  are  $\mathbb{C}$ -linearly dependent, then there are complex constants  $c_1, \dots, c_n$  not all zero such that

$$c_1 E_1^m(1) + \dots + c_n E_n^m(1) = 0 \quad (m \in \mathbb{N}). \quad (11)$$

Taking  $m = 1, \dots, n$ , respectively in (11), we get a system of  $n$  homogeneous linear equations

$$c_1 E_1(1) + \dots + c_n E_1(1) = 0, \dots, c_1 E_1^n(1) + \dots + c_n E_n^n(1) = 0.$$

Since the  $E_i(1)$ 's are all distinct, the coefficient matrix having a Vandermonde determinant is non-singular, and so each  $c_i$  vanishes, which is a contradiction.  $\square$

### Multiplicative Functions

The case of multiplicative functions is more complicated. We treat in detail the cases of two and three functions and show that subject to an extra condition, they are linearly independent, while without such a condition there are examples of dependent functions.

**Theorem 4.** (A) Let  $M_1, M_2$  be two nonzero, distinct multiplicative functions. If there is integer  $N > 1$  such that

$$M_i * M_j^{-1}(N) \neq 0 \quad (i \neq j, i, j \in \{1, 2\}), \quad (12)$$

then  $M_1, M_2$  are  $\mathbb{C}$ -linearly independent. Conversely, if the condition (12) does not hold, then there exist two nonzero, distinct, multiplicative functions which are  $\mathbb{C}$ -linearly dependent.

(B) Let  $M_1, M_2, M_3$  be three nonzero, pairwise distinct multiplicative functions. If there are indices  $i, j \in \{1, 2, 3\}$  and distinct primes  $p, q$  such that

$$M_i * M_j^{-1}(pq) \neq 0, \quad (13)$$

then  $M_1, M_2, M_3$  are  $\mathbb{C}$ -linearly independent. Conversely, if the condition (13) does not hold, then there exist three nonzero, pairwise distinct, multiplicative functions which are  $\mathbb{C}$ -linearly dependent.

**Proof.** (A) We consider only the case  $M_1 * M_2^{-1}(N) \neq 0$  as the other case is similar. Suppose on the contrary that  $M_1, M_2$  are linearly dependent over  $\mathbb{C}$ . Then there is a nonzero complex constants  $c$  such that  $M_1 = cM_2$ , i.e.,  $I = (1/c)(M_1 * M_2^{-1})$ . Evaluating at  $N > 1$ , we get  $0 = I(N) = (1/c)(M_1 * M_2^{-1})(N) \neq 0$ , which is a

contradiction. For the converse, consider the following two nonzero, distinct multiplications  $M_1 = I, M_2 = 2I$ . We have  $M_1 * M_2^{-1} = I * (2I)^{-1} = (1/2)I$ ,  $M_2 * M_1^{-1} = (2I) * I^{-1} = 2I$ , both convoluted functions vanish at any  $N > 1$ , while we have a  $\mathbb{C}$ -linear dependence  $2M_1 - M_2 = 0$ .

(B) As the other possibilities are similar, without loss of generality, assume  $M_3 * M_1^{-1}(pq) \neq 0$  for some distinct primes  $p, q$  satisfying (13). Suppose on the contrary  $M_1, M_2, M_3$  are  $\mathbb{C}$ -linearly dependent. Then there are complex constants  $c_1, c_2, c_3$  not all zero such that  $c_1 M_1 + c_2 M_2 + c_3 M_3 = 0$ , and operating through by  $M_1^{-1}$  we get

$$c_1 I + c_2 (M_2 * M_1^{-1}) + c_3 (M_3 * M_1^{-1}) = 0. \quad (14)$$

If  $c_1 = 0$ , then  $M_2 * M_1^{-1}, M_3 * M_1^{-1}$  are  $\mathbb{C}$ -linearly dependent and so  $M_2 = cM_3$ , for some  $c \in \mathbb{C} \setminus \{0\}$ .

Since  $1 = M_2(1) = cM_3(1) = c$ , we get  $M_2 = M_3$ , which is a contradiction. Thus,  $c_1 \neq 0$ , (14) becomes

$$I = e_2 (M_2 * M_1^{-1}) + e_3 (M_3 * M_1^{-1}), \quad (15)$$

where  $e_2 = -c_2 / c_1, e_3 = -c_3 / c_1$ . Evaluating at  $n=1$  in (15), we get  $1 = e_2 + e_3$ . If  $e_2 = 1 - e_3 = 0$ , then  $M_1 = e_3 M_3$ . Since  $1 = M_1(1) = e_3 M_3(1) = e_3$ , we get  $M_1 = M_3$ , which a contradiction. Thus,  $1 - e_3 \neq 0$ . Evaluating (15) at  $n > 1$ , we have

$$(M_2 * M_1^{-1})(n) = \frac{-e_3}{1 - e_3} (M_3 * M_1^{-1})(n). \quad (16)$$

In (16), taking  $n = pq$ , with  $p, q$  satisfying (13), and using multiplicative properties, we have

$$\begin{aligned} \frac{-e_3}{1 - e_3} (M_3 * M_1^{-1})(pq) &= (M_2 * M_1^{-1})(pq) = (M_2 * M_1^{-1})(p) (M_2 * M_1^{-1})(q) \\ &= \left( \frac{-e_3}{1 - e_3} \right)^2 (M_3 * M_1^{-1})(p) (M_3 * M_1^{-1})(q) = \left( \frac{-e_3}{1 - e_3} \right)^2 (M_3 * M_1^{-1})(pq). \end{aligned}$$

Using (13), we deduce that  $e_3 / (1 - e_3) \in \{0, -1\}$ . If  $e_3 / (1 - e_3) = 0$ , i.e.,  $e_3 = 0$  (and so that  $e_2 = 1$ ), then (15) give  $M_1 = M_2$ , which is a contradiction. The possibility  $e_3 / (1 - e_3) = -1$  is not tenable. As for the converse, consider the three arithmetic functions  $F, G, H$ , defined for  $\alpha, \beta \in \mathbb{C} \setminus \{0\}, (\alpha + \beta) / 2 \neq 0$ , by

$$F(m) = \begin{cases} 1 & \text{for } m = 1 \\ \alpha & \text{for } m = 2 \\ 0 & \text{otherwise} \end{cases}, \quad G(m) = \begin{cases} 1 & \text{for } m = 1 \\ \beta & \text{for } m = 2 \\ 0 & \text{otherwise} \end{cases}, \quad H(m) = \begin{cases} 1 & \text{for } m = 1 \\ \frac{\alpha + \beta}{2} & \text{for } m = 2 \\ 0 & \text{otherwise} \end{cases}.$$

It is easily checked that  $F, G, H$  are multiplicative functions with inverses

$$F^{-1}(m) = \begin{cases} 1 & \text{for } m = 1 \\ (-\alpha)^r & \text{for } m = 2^r \text{ (} r \in \mathbb{N} \text{)} \\ 0 & \text{otherwise} \end{cases}, \quad G^{-1}(m) = \begin{cases} 1 & \text{for } m = 1 \\ (-\beta)^r & \text{for } m = 2^r \text{ (} r \in \mathbb{N} \text{)} \\ 0 & \text{otherwise} \end{cases}, \quad H^{-1}(m) = \begin{cases} 1 & \text{for } m = 1 \\ \frac{(-\alpha - \beta)}{2^r} & \text{for } m = 2^r \text{ (} r \in \mathbb{N} \text{)} \\ 0 & \text{otherwise} \end{cases}$$

for which the condition (13) does not hold. Here we have a  $\mathbb{C}$ -linear dependence  $F + G - 2H = 0$ .  $\square$

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### Logarithmic Functions

As for logarithmic functions, we show that subject to an extra condition, they are linearly independent, while without such a condition they are linearly dependent.

**Theorem 5.** Let  $L_1, \dots, L_n$  be  $n (\geq 2)$  nonzero pairwise distinct logarithmic arithmetic functions.

I. If there exist distinct prime  $p_1, \dots, p_n$  such that

$$\begin{vmatrix} L_1(p_1) & L_2(p_1) & \cdots & L_n(p_1) \\ \vdots & \vdots & & \vdots \\ L_1(p_n) & L_2(p_n) & \cdots & L_n(p_n) \end{vmatrix} \neq 0, \quad (17)$$

then  $L_1, \dots, L_n$  are  $\mathbb{C}$ -linearly independent.

II. If the condition

$$\begin{vmatrix} L_1(p_1) & L_2(p_1) & \cdots & L_n(p_1) \\ \vdots & \vdots & & \vdots \\ L_1(p_n) & L_2(p_n) & \cdots & L_n(p_n) \end{vmatrix} = 0, \quad (18)$$

holds for all distinct primes  $p_1, \dots, p_n$ , then  $L_1, \dots, L_n$  are  $\mathbb{C}$ -linearly dependent.

**Proof.** I. If  $L_1, \dots, L_n$  are  $\mathbb{C}$ -linearly dependent, then there are complex constants  $c_1, c_2, \dots, c_n$  not all zero such that

$$c_1 L_1 + c_2 L_2 + \cdots + c_n L_n = 0. \quad (19)$$

Evaluating (19) at the distinct primes  $p_1, \dots, p_n$  satisfying (31), we get a system of  $n$  homogeneous linear equations

$$c_1 L_1(p_1) + c_2 L_2(p_1) + \cdots + c_n L_n(p_1) = 0, \dots, c_1 L_1(p_n) + c_2 L_2(p_n) + \cdots + c_n L_n(p_n) = 0,$$

whose coefficient matrix is non-singular implying that  $c_1 = \cdots = c_n = 0$ , which a contradiction.

II. The proof can be found in [5]. □

### CONCLUSION

Two general criteria, one for linear independence and one for linear dependence of  $n (\geq 2)$  nonzero pairwise distinct arithmetic functions is established based on the determinant of appropriate functional values. It is also shown that for  $n (\geq 2)$  nonzero, pairwise distinct arithmetic functions

- (i) if they are additive, then they are linearly dependent;
- (ii) if they are exponential, then they are linearly independent;
- (iii) if they are multiplicative or logarithmic, they can be either linearly dependent or independent and several sufficient conditions of each kind are derived.

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### Linear dependence of four types of arithmetic functions

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Keyword:	arithmetic functions, linear dependence

For Proof Read only

เอกสารนี้เป็นเอกสารที่สงวนไว้สำหรับการใช้งานเพื่อการศึกษาเท่านั้น ไม่อนุญาตให้นำไปใช้ประโยชน์ด้านการค้า  
ไม่ว่ากรณีใดๆ ทั้งสิ้น อีกทั้งห้ามมิให้ดัดแปลงเนื้อหา และต้องอ้างอิงถึงเจ้าของเอกสารทุกครั้งที่มีการนำไปใช้

Original Article

## Linear dependence of four types of arithmetic functions

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## Abstract

General criteria for the linear dependence of arithmetic functions over the complex field as well as several other criteria for arithmetic functions which are solutions of additive equation, multiplicative equation, exponential equation and logarithmic equation are derived. A number of examples are worked out in order to compare the results so obtained with the existing ones.

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Keywords: arithmetic functions, linear dependence.

## 1. Introduction

An arithmetic function is a complex-valued function defined over the set of natural numbers  $\mathbb{N}$ . Let  $\mathbf{A}$  be a set of arithmetic functions equipped with the usual addition and the Dirichlet convolution defined for  $f_1, f_2 \in \mathbf{A}$  by

$$(f_1 + f_2)(n) := f_1(n) + f_2(n), \quad (f_1 * f_2)(n) := \sum_{d|n} f_1(d)f_2(n/d) \quad (n \in \mathbb{N}).$$

It is well-known by Cashwell and Everett (1959) that  $(\mathbf{A}, +, *)$  is a unique factorization domain. The identity with respect to  $*$  is the arithmetic function  $I$  defined by  $I(n) = 1$  for  $n = 1$  and  $I(n) = 0$  for  $n > 1$ . For  $f \in \mathbf{A}$ , its Dirichlet inverse, i.e. the inverse with respect to  $*$ , denoted by  $f^{-1}$ , exists if and only if  $f(1) \neq 0$ . A function  $A \in \mathbf{A}$  is said to be *additive* if  $A(m+n) = A(m) + A(n)$  ( $m, n \in \mathbb{N}$ ). A function  $M \in \mathbf{A}$  is said to be *multiplicative* if  $M(mn) = M(m)M(n)$  for all  $m, n \in \mathbb{N}$  with  $\gcd(m, n) = 1$ .

An *exponential* function  $E \in \mathbf{A}$  is a function satisfying  $E(m+n) = E(m)E(n)$  ( $m, n \in \mathbb{N}$ ). A *logarithmic* function  $L \in \mathbf{A}$  is a function satisfying  $L(mn) = L(m) + L(n)$  ( $m, n \in \mathbb{N}$ ).

For Proof Read only

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In one of our previous works, the  $\mathbb{K}$ -linear dependence of three types of arithmetic functions, namely, additive, exponential and logarithmic has been investigated. It was found that

- (i) two additive functions are always linearly dependent,
- (ii) exponential functions are always linearly independent, and
- (iii) logarithmic functions are linearly dependent if and only if they are algebraically dependent.

The case of multiplicative functions has previously been investigated by Kaczorowski, Molteni and Perelli (1999, 2006). They found that if the multiplicative functions  $f_1, f_2, \dots, f_n$  are pairwise non-equivalent (recall that two multiplicative arithmetic functions  $f$  and  $g$  are *equivalent* if  $f(p^m) = g(p^m)$  for all  $m \in \mathbb{N}$  and all but finitely many primes  $p$ ), then  $f_1, \dots, f_n$  are  $\mathbb{K}$ -linearly independent.

Here, we continue our existing investigation. Complementing the results in Komatsu, Laohakosol and Reungsinsub (2011, 2012) we further investigate the  $\mathbb{K}$ -linear dependence of arithmetic functions which are solutions of additive equation, multiplicative equation, exponential equation and logarithmic equation. To this end, general criteria for linear dependence is proved. For additive functions, we extend one of our earlier results to cover the linear dependence of general  $n (\geq 2)$  functions. An alternative proof that exponential functions are always linearly independent is given. For multiplicative functions, conditions for a finite set of nonzero pairwise distinct multiplicative functions to be linearly independent are established. Conditions for linear independence of multiplicative functions based on an old method of Popken (1962) are proved. Finally, a necessary condition for linear independence of a finite set of nonzero pairwise distinct logarithmic arithmetic functions is derived. Several examples illustrating the so-obtained criteria are worked out in order to compare with the existing criteria.

## 2. Results

Our first result deals with two general criteria for linear (in)dependence.

**Theorem 1** Let  $f_1, f_2, \dots, f_n$  be  $n (\geq 2)$  nonzero, pairwise distinct arithmetic functions. Assume that there exists an index  $J \in \{1, \dots, n\}$  such that  $f_J(1) \neq 0$ .

- I. If there exist distinct  $m_1, m_2, \dots, m_{n-1} \in \mathbb{N} \setminus \{1\}$  such that

For Proof Read only

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$$\begin{vmatrix} F_{1,1} & L & F_{j-1,1} & F_{j+1,1} & L & F_{n,1} \\ M & & & & & \\ F_{1,n-1} & L & F_{j-1,n-1} & F_{j+1,n-1} & L & F_{n,n-1} \end{vmatrix} \neq 0, \tag{1}$$

where  $F_{i,j} = (f_i * f_j^{-1})(m_j)$  for  $i=1, K, n$  and  $j=1, K, n-1$ , then  $f_1, f_2, \dots, f_n$  are  $\mathbb{M}$ -linearly independent.

II. If

$$\begin{vmatrix} F_{1,1} & L & F_{j-1,1} & F_{j+1,1} & L & F_{n,1} \\ M & & & & & \\ F_{1,n-1} & L & F_{j-1,n-1} & F_{j+1,n-1} & L & F_{n,n-1} \end{vmatrix} = 0, \tag{2}$$

for all  $m_1, K, m_{n-1} \in \mathbb{N} \setminus \{1\}$ , then  $f_1, f_2, \dots, f_n$  are  $\mathbb{M}$ -linearly dependent.

**Proof.** The proof can be found in Ponpetch, Laohakosol and Mavecha (2017).

2.1 Additive functions

In this subsection, we consider additive functions and start with an auxiliary result.

**Proposition 2** If  $A \in \mathcal{A}$  is a nonzero additive function, then its Dirichlet inverse is given by  $A^{-1} = (1/A^2(1))\mu A$ .

**Theorem 3** If  $A_1, \dots, A_n$  are  $n (\geq 2)$  nonzero pairwise distinct additive arithmetic functions, then they are  $\mathbb{M}$ -linearly dependent.

**Proof.** The proof can be found in Ponpetch, Laohakosol and Mavecha (2017).

2.2 Exponential functions

In this section, we give another proof of the linear independence of exponential functions.

**Theorem 4** The nonzero exponential arithmetic functions  $E_1, \dots, E_n$  ( $n \geq 2$ ) are pairwise distinct if and only if they are  $\mathbb{M}$ -linearly independent.

**Proof.** We have proved in Ponpetch, Laohakosol and Mavecha (2017) that  $E_1, \dots, E_n$  are linearly independent.

For Proof Read only

Conversely, assume that  $E_1, \dots, E_n$  are not pairwise distinct. Then there are distinct indices  $i, j \in \{1, K, n\}$  such that  $E_i(m) = E_j(m)$  ( $m \in \mathbb{N}$ ) yielding a linear relation.

### 2.3 Multiplicative functions

In this section, we present another condition for linear independence of multiplicative functions, and show that without such condition, there are examples of both dependent and independent functions.

**Theorem 5** Let  $M_1, M_2, \dots, M_n$  ( $n \geq 2$ ) be nonzero, pairwise distinct multiplicative arithmetic functions. If there are distinct primes  $p_1, p_2, \dots, p_{n-1}$  such that

$$(M_i * M_j^{-1})(p_1 p_2 \dots p_{n-1}) \neq 0 \quad (3)$$

for all  $i, j \in \{1, K, n\}$  with  $i \neq j$ , then  $M_1, M_2, \dots, M_n$  are  $\mathbb{C}$ -linearly independent.

**Proof.** We prove this theorem by induction on  $n$ . For the case  $n=2$ , suppose on the contrary that  $M_1, M_2$  are  $\mathbb{C}$ -linearly dependent. Then there are complex constants  $c_1, c_2$  not all zero such that

$$c_1 M_1 + c_2 M_2 = 0. \quad (4)$$

Operating by  $M_1^{-1}$  through (4), we get

$$c_1 I(m) + c_2 (M_2 * M_1^{-1})(m) = 0 \quad (m \in \mathbb{N}). \quad (5)$$

Replacing  $m$  by  $p_1$ , the prime  $p_1$  satisfying (3), in (5), we get  $c_2 (M_2 * M_1^{-1})(p_1) = 0$ .

Using (3), we deduce  $c_2 = 0$ . Putting  $c_2 = 0$  in (4), we get  $c_1 = 0$ .

Assume now that the theorem holds up to  $n-1$  functions, we prove its validity for  $n$  functions. Suppose on the contrary that  $M_1, M_2, \dots, M_n$  ( $n \geq 3$ ) are  $\mathbb{C}$ -linearly dependent. Then there are complex constants  $c_1, c_2, \dots, c_n$  not all zero such that

$$c_1 M_1 + c_2 M_2 + \dots + c_n M_n = 0. \quad (6)$$

Operating by  $M_1^{-1}$  through (6), we get

$$c_1 I(m) + c_2 F_2(m) + \dots + c_n F_n(m) = 0 \quad (m \in \mathbb{N}), \quad (7)$$

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where  $F_j = M_j * M_1^{-1}$  ( $j = 2, K, n$ ). Let  $p_1, \dots, p_{n-1}$  be distinct primes satisfying (3) and let

$$V_{p_{n-1}} = \{m \in \mathbb{Z}^+ ; \gcd(m, p_{n-1}) = 1\}.$$

Replacing  $m$  by  $tp_{n-1}, t \in V_{p_{n-1}}$ , in (7), we get

$$c_2 F_2(p_{n-1}) F_2(t) + L + c_n F_n(p_{n-1}) F_n(t) = 0. \tag{8}$$

For  $j = 2, \dots, n$ , define

$$G_j(m) = \begin{cases} F_j(m) & \text{if } m \in V_{p_{n-1}} \\ 0 & \text{otherwise.} \end{cases}$$

It is easy to check each  $G_j$  is multiplicative and so that the relation (8) becomes

$$d_2 G_2(m) + L + d_n G_n(m) = 0 \quad (m \in \mathbb{Z}^+), \tag{9}$$

where  $d_j = c_j F_j(p_{n-1})$  ( $j = 2, \dots, n$ ). If  $G_j$  ( $j = 2, \dots, n$ ) are zero functions, then  $F_j(m) = 0$  for  $m \in V_{p_{n-1}}$ . Since  $p_1 \in V_{p_{n-1}}$ , using the multiplicativity of  $M_j * M_1^{-1}$  and (3), we get  $0 = F_j(p_1) = (M_j * M_1^{-1})(p_1) \neq 0$ , which is a contradiction. Thus  $G_j$  ( $j = 2, \dots, n$ ) are nonzero functions. Since  $0 \neq (M_j * M_1^{-1})(p_1) = M_j(p_1) - M_1(p_1)$  for  $j$  not equal to  $k$ , we have

$$\begin{aligned} G_j(p_1) &= F_j(p_1) = (M_j * M_1^{-1})(p_1) = M_j(p_1) - M_1(p_1) \\ &\neq M_k(p_1) - M_1(p_1) = (M_k * M_1^{-1})(p_1) = F_k(p_1) = G_k(p_1) \end{aligned}$$

showing that  $G_j$  ( $j = 2, \dots, n$ ) are pairwise distinct. Since

$$\begin{aligned} (G_j * G_k^{-1})(p_1 \dots p_{n-2}) &= (G_j * G_k^{-1})(p_1) L (G_j * G_k^{-1})(p_{n-2}) \\ &= (F_j * F_k^{-1})(p_1) L (F_j * F_k^{-1})(p_{n-2}) \\ &= (F_j(p_1) - F_k(p_1)) L (F_j(p_{n-2}) - F_k(p_{n-2})) \\ &= (M_j(p_1) - M_k(p_1)) L (M_j(p_{n-2}) - M_k(p_{n-2})) \\ &= (M_j * M_k^{-1})(p_1) L (M_j * M_k^{-1})(p_{n-2}) \neq 0, \end{aligned}$$

for all  $j, k \in \{2, \dots, n\}$ ,  $j \neq k$ , the multiplicative functions  $G_j$  ( $j = 2, \dots, n$ ) satisfying (3). Thus, the induction hypothesis yields that  $G_2, \dots, G_n$  are  $\mathbb{Z}$ -linearly independent.

For Proof Read only

เอกสารนี้เป็นเอกสารที่สงวนไว้สำหรับการใช้งานเพื่อการศึกษาเท่านั้น ไม่อนุญาตให้นำไปใช้ประโยชน์ด้านการค้า  
ไม่ว่ากรณีใดๆ ทั้งสิ้น อีกทั้งห้ามมิให้ดัดแปลงเนื้อหา และต้องอ้างอิงถึงเจ้าของเอกสารทุกครั้งที่มีการนำไปใช้

which in turn implies, from (9), that  $0 = d_j = c_j F_j(p_{n-1})$  ( $j = 2, \dots, n$ ). Since  $F_j = M_j * M_1^{-1}$ , using the multiplicativity and (3), we have  $F_j(p_{n-1}) \neq 0$ , which shows that  $c_j = 0$  ( $j = 2, \dots, n$ ). Replacing  $c_j = 0$  ( $j = 2, \dots, n$ ) in (6), we get  $c_1 = 0$ .

If the condition (3) does not hold, then  $M_1, M_2, \dots, M_n$  can either be linearly dependent, or independent as seen from the following examples.

**Example 6.** Consider the four functions  $F_1, F_2, F_3, F_4$ , defined, respectively, by

$$F_1(1) = F_1(2) = 1, F_1(3) = F_1(5) = F_1(6) = F_1(10) = 2, F_1(15) = F_1(30) = 4, \\ F_1(n) = 0 \text{ for all positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

$$F_2(1) = F_2(3) = 1, F_2(2) = F_2(5) = F_2(6) = F_2(15) = 2, F_2(10) = F_2(30) = 4, \\ F_2(n) = 0 \text{ for all positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

$$F_3(1) = 1, F_3(2) = 3, F_3(3) = F_3(5) = 2, F_3(6) = F_3(10) = 6, F_3(15) = 4, F_3(30) = 12, \\ F_3(n) = 0 \text{ for all positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

$$F_4(1) = 1, F_4(2) = F_4(5) = 2, F_4(3) = 3, F_4(6) = F_4(15) = 6, F_4(10) = 4, F_4(30) = 12, \\ F_4(n) = 0 \text{ for all positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

It is easily checked that  $F_1, F_2, F_3, F_4$  are multiplicative functions with inverses, for  $r \in \mathbb{N}$ ,

$$F_1^{-1}(1) = 1, F_1^{-1}(2^r) = (-1)^r, F_1^{-1}(3^r) = F_1^{-1}(5^r) = (-2)^r, F_1^{-1}(6^r) = F_1^{-1}(10^r) = (2)^r, \\ F_1^{-1}(15^r) = (4)^r, F_1^{-1}(30^r) = (-4)^r, F_1^{-1}(n) = 0 \text{ for all positive integers } n \neq 1, 2^r, \\ 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

$$F_2^{-1}(1) = 1, F_2^{-1}(2^r) = F_2^{-1}(5^r) = (-2)^r, F_2^{-1}(3^r) = (-1)^r, F_2^{-1}(6^r) = F_2^{-1}(15^r) = (2)^r, \\ F_2^{-1}(10^r) = (4)^r, F_2^{-1}(30^r) = (-4)^r, F_2^{-1}(n) = 0 \text{ for all positive integers } n \neq 1, 2^r, \\ 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

$$F_3^{-1}(1) = 1, F_3^{-1}(2^r) = (-3)^r, F_3^{-1}(3^r) = F_3^{-1}(5^r) = (-2)^r, F_3^{-1}(6^r) = F_3^{-1}(10^r) = (6)^r, \\ F_3^{-1}(15^r) = (4)^r, F_3^{-1}(30^r) = (-12)^r, F_3^{-1}(n) = 0 \text{ for all positive integers } n \neq 1, 2^r, \\ 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

$$F_4^{-1}(1) = 1, F_4^{-1}(2^r) = F_4^{-1}(5^r) = (-2)^r, F_4^{-1}(3^r) = (-3)^r, F_4^{-1}(6^r) = F_4^{-1}(15^r) = (6)^r, \\ F_4^{-1}(10^r) = (4)^r, F_4^{-1}(30^r) = (-12)^r, F_4^{-1}(n) = 0 \text{ for all positive integers } n \neq 1, 2^r, \\ 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

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In this case, the condition (3) does not hold while we have  $r$ -linearly dependent relation  $F_1 - F_2 + F_3 - F_4 = 0$ .

**Example 7.** Consider the four functions  $G_1, G_2, G_3, G_4$ , defined, respectively, by

$$G_1(1) = 1, G_1(2) = G_1(5) = 2, G_1(3) = G_1(10) = 4, G_1(6) = G_1(15) = 8, G_1(30) = 16, \\ G_1(n) = 0 \text{ for all positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

$$G_2(1) = 1, G_2(2) = 3, G_2(3) = 9, G_2(5) = 2, G_2(6) = 27, G_2(10) = 6, G_2(15) = 18, \\ G_2(30) = 54, G_2(n) = 0 \text{ for all positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

$$G_3(1) = 1, G_3(2) = 5, G_3(3) = 25, G_3(5) = 2, G_3(6) = 125, G_3(10) = 10, G_3(15) = 50, \\ G_3(30) = 250, G_3(n) = 0 \text{ for all positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

$$G_4(1) = 1, G_4(2) = 7, G_4(3) = 49, G_4(5) = 2, G_4(6) = 343, G_4(10) = 14, G_4(15) = 98, \\ G_4(30) = 686, G_4(n) = 0 \text{ for all positive integers } n \neq 1, 2, 3, 5, 6, 10, 15, 30.$$

It is easily checked that  $G_1, G_2, G_3, G_4$  are multiplicative functions with inverses, for  $r \in \mathbb{R}$ ,

$$G_1^{-1}(1) = 1, G_1^{-1}(2^r) = G_1^{-1}(5^r) = (-2)^r, G_1^{-1}(3^r) = (-4)^r, G_1^{-1}(6^r) = G_1^{-1}(15^r) = (8)^r, \\ G_1^{-1}(10^r) = (4)^r, G_1^{-1}(30^r) = (-16)^r, G_1^{-1}(n) = 0 \text{ for all positive integers } n \neq 1, 2^r, \\ 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

$$G_2^{-1}(1) = 1, G_2^{-1}(2^r) = (-3)^r, G_2^{-1}(3^r) = (-9)^r, G_2^{-1}(5^r) = (-2)^r, G_2^{-1}(6^r) = (27)^r, \\ G_2^{-1}(10^r) = (6)^r, G_2^{-1}(15^r) = (18)^r, G_2^{-1}(30^r) = (-54)^r, G_2^{-1}(n) = 0 \text{ for all positive} \\ \text{integers } n \neq 1, 2^r, 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

$$G_3^{-1}(1) = 1, G_3^{-1}(2^r) = (-5)^r, G_3^{-1}(3^r) = (-25)^r, G_3^{-1}(5^r) = (-2)^r, G_3^{-1}(6^r) = (125)^r, \\ G_3^{-1}(10^r) = (10)^r, G_3^{-1}(15^r) = (50)^r, G_3^{-1}(30^r) = (-250)^r, G_3^{-1}(n) = 0 \text{ for all} \\ \text{positive integers } n \neq 1, 2^r, 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

$$G_4^{-1}(1) = 1, G_4^{-1}(2^r) = (-7)^r, G_4^{-1}(3^r) = (-49)^r, G_4^{-1}(5^r) = (-2)^r, G_4^{-1}(6^r) = (343)^r, \\ G_4^{-1}(10^r) = (14)^r, G_4^{-1}(15^r) = (98)^r, G_4^{-1}(30^r) = (-686)^r, G_4^{-1}(n) = 0 \text{ for all} \\ \text{positive integers } n \neq 1, 2^r, 3^r, 5^r, 6^r, 10^r, 15^r, 30^r.$$

Here, the condition (3) does not hold. We show that  $G_1, G_2, G_3, G_4$  are  $r$ -linearly independent. Suppose on the contrary that  $G_1, G_2, G_3, G_4$  are  $r$ -linearly dependent. Then there are complex constants  $c_1, c_2, c_3, c_4$ , not all zero such that

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$$c_1G_1(n) + c_2G_2(n) + c_3G_3(n) + c_4G_4(n) = 0. \tag{10}$$

Putting  $n = 1, 2, 3, 6$ , respectively in (10), we get

$$\begin{aligned} c_1G_1(1) + c_2G_2(1) + c_3G_3(1) + c_4G_4(1) &= 0 \\ c_1G_1(2) + c_2G_2(2) + c_3G_3(2) + c_4G_4(2) &= 0 \\ c_1G_1(3) + c_2G_2(3) + c_3G_3(3) + c_4G_4(3) &= 0 \\ c_1G_1(6) + c_2G_2(6) + c_3G_3(6) + c_4G_4(6) &= 0. \end{aligned}$$

Using the defining values of  $G_1, G_2, G_3, G_4$ , the coefficient matrix of the above system is non-singular, and this implies that  $c_1 = c_2 = c_3 = c_4 = 0$ , which is a contradiction.

We proceed now to use a method of Popken (1962) to derive criterion for linear independence of multiplicative functions. Let  $S(\subseteq \mathbb{N})$  be a commutative semi-group in which a unique factorization condition holds. We assume that  $S$  has an identity-element 1 and no other unit than 1. By a reduced semi-group  $S_0$ , we mean a set of  $m \in S$  such that  $\gcd(m, x_0) = 1$  for some fixed  $x_0 \in S$ .

**Theorem 8** Let  $M_1, M_2, \dots, M_n$  ( $n \geq 2$ ) be nonzero, pairwise distinct multiplicative arithmetic functions. Suppose that there exists a semi-group  $S(\subseteq \mathbb{N})$  with the properties described above, and there are  $c_1(\neq 0), c_2, \dots, c_n \in \mathbb{C}$  such that

$$c_1M_1(t) + c_2M_2(t) + \dots + c_nM_n(t) = 0 \quad (t \in S). \tag{11}$$

Then there is at least one suffix  $h \in \{2, \dots, n\}$  such that

$$M_1(m) = M_h(m) \quad (m \in S_0) \tag{12}$$

for some reduced semi-group  $S_0 \subseteq S$ . Moreover,  $M_1 * M_h^{-1}$  vanishes on some reduced semi-group  $S_0 \setminus \{1\}$  contained in  $S$ .

**Proof.** We prove by induction on  $n$ . For the case  $n = 2$ , there are  $c_1(\neq 0), c_2 \in \mathbb{C}$  such that

$$c_1M_1(t) + c_2M_2(t) = 0 \quad (t \in S). \tag{13}$$

Taking  $t = 1$  in (13), we get  $c_1 = -c_2 \neq 0$ . Thus, (13) yields  $M_1(t) = M_2(t)$  for all  $t \in S$ , i.e., (12) holds with  $h = 2$  and  $S_0 = S$ . Assume that the theorem holds up to  $n - 1$  functions, we next prove its validity for  $n$  functions. If  $M_1(t) = M_n(t)$  for all  $t \in S$ ,

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then there is nothing more to prove. Otherwise,  $M_1 \neq M_n$  on  $S$ , and so there exists  $x_1 \in S$  such that  $M_1(x_1) \neq M_n(x_1)$ . By assumption, we have

$$c_1 M_1(t) + L + c_n M_n(t) = 0 \quad (t \in S). \tag{14}$$

Let  $S_1 = \{m \in S; \gcd(m, x_1) = 1\} \subseteq S$ . Taking  $t = mx_1$ , where  $m \in S_1$ , in (14) and by multiplicativity, we get

$$c_1 M_1(x_1) M_1(m) + L + c_n M_n(x_1) M_n(m) = 0 \quad (m \in S_1). \tag{15}$$

Taking  $t = m$ , where  $m \in S_1$ , in (14) and multiplying by  $M_n(x_1)$ , we have

$$c_1 M_n(x_1) M_1(m) + L + c_n M_n(x_1) M_n(m) = 0 \quad (m \in S_1). \tag{16}$$

Subtracting (15) and (16), we have

$$c_1 (M_1(x_1) - M_n(x_1)) M_1(m) + L + c_{n-1} (M_{n-1}(x_1) - M_n(x_1)) M_{n-1}(m) = 0 \quad (m \in S_1). \tag{17}$$

Since  $c_1 (M_1(x_1) - M_n(x_1)) \neq 0$ , the relation (17) is similar to the relation (11) on  $S_1$ . By the induction hypothesis, there exists a reduced semi-group  $S_2 \subseteq S_1 \subseteq S$  such that  $M_1 = M_h$  on  $S_2$  for some  $h \in \{2, \dots, n-1\}$ . Define  $\phi = M_1 * M_h^{-1}$ . Clearly

$$\phi(m) = (M_1 * M_h^{-1})(m) = \sum_{d|m} M_1(d) M_h^{-1}\left(\frac{m}{d}\right) \tag{18}$$

for all  $m \in S_0 \setminus \{1\}$ . Since  $\gcd(m, x_0) = 1$ , we have  $\gcd(d, x_0) = 1$  and  $\gcd(m/d, x_0) = 1$ , i.e.,  $d, m/d \in S_0$ . The relation (18) becomes

$$\phi(m) = (M_1 * M_h^{-1})(m) = \sum_{d|m} M_1(d) M_h^{-1}\left(\frac{m}{d}\right) = \sum_{d|m} M_h(d) M_h^{-1}\left(\frac{m}{d}\right) = I(m) = 0$$

which holds for all  $m \in S_0 \setminus \{1\}$ .

**Corollary 9** Let  $M_1, M_2, \dots, M_n$  ( $n \geq 2$ ) be nonzero, pairwise distinct multiplicative arithmetic functions. For all indices  $j = 2, \dots, n$ , if there exists an  $\alpha \in$  such that the relation

$$(M_j * M_j^{-1})(p^\alpha) \neq 0 \tag{19}$$

For Proof Read only

holds for all primes  $p$ , then  $M_1, M_2, \dots, M_n$  are  $\mathbb{C}$ -linearly independent.

**Proof.** Suppose by the contrary  $M_1, M_2, \dots, M_n$  are  $\mathbb{C}$ -linearly dependent. Then there are complex constants  $c_1, c_2, \dots, c_n$  not all zero such that

$$c_1 M_1(t) + c_2 M_2(t) + \dots + c_n M_n(t) = 0 \quad (t \in S). \quad (20)$$

Since  $S \subseteq \mathbb{N}$ , the relation (20) restricts to

$$c_1 M_1(m) + c_2 M_2(m) + \dots + c_n M_n(m) = 0 \quad (m \in S). \quad (21)$$

Without loss of generality, assume that  $c_1 \neq 0$ . By Theorem 8, for some  $j = 2, \dots, n$ , the relation  $M_1(m) = M_j(m)$  holds for all  $m$  in some reduced semi-group

$S_0 = \{m \in S; \gcd(m, x_0) = 1\} \subseteq S$ ,  $x_0 \in S$ , and  $M_1 * M_j^{-1}$  vanishes on  $S_0 \setminus \{1\}$ . Let  $x_0 = p_1^{\beta_1} \dots p_r^{\beta_r} \in S \subseteq \mathbb{N}$ ,  $p_1, \dots, p_r$  being primes, and  $\beta_1, \dots, \beta_r \in \mathbb{N}$ . Choose another prime  $q \notin \{p_1, \dots, p_r\}$ . Then for any  $\alpha \in \mathbb{N}$ , we have  $\gcd(q^\alpha, x_0) = 1$ , i.e.,  $q^\alpha \in S_0$ . Thus,  $(M_1 * M_j^{-1})(q^\alpha) = 0$ , which is a contradiction.

We next exhibit by examples that Theorem 5, the result in Kaczorowski, Molteni and Perelli (2006) and Corollary 9 are somewhat independent of one another by analyzing the case of two multiplicative arithmetic functions  $f$  and  $g$ . In this case, the corresponding three linearly independent conditions are:

- A. (Theorem 5)  $f$  and  $g$  are nonzero pairwise distinct with  $(f * g^{-1})(p) \neq 0$  for some prime  $p$ .
- B. (Kaczorowski, Molteni and Perelli 2006)  $f, g$  are pairwise non-equivalent, i.e., there are infinitely many primes  $p$  such that  $I(p^m) \neq f(p^m)$ ,  $I(p^m) \neq g(p^m)$  and  $f(p^m) \neq g(p^m)$  for some  $m \in \mathbb{N}$ .
- C <sub>$\alpha$</sub> . (Corollary 9)  $f$  and  $g$  are nonzero pairwise distinct with  $(f * g^{-1})(p^\alpha) \neq 0$  for all primes  $p$ .

**Example 10** Consider two multiplicative functions  $f_1$  and  $g_1$  defined by

$$f_1(n) = n, \quad g_1(n) = n^2 \quad (n \in \mathbb{N}).$$

- A is true because  $(f_1 * g_1^{-1})(p) = p - p^2 \neq 0$  for all primes  $p$ .
- B is true because  $I(p^m) = 0 \neq p^m = f_1(p^m)$ ,  $I(p^m) = 0 \neq p^{2m} = g_1(p^m)$ ,  $f_1(p^m) = p^m \neq p^{2m} = g_1(p^m)$  for all primes  $p$  and for all  $m \in \mathbb{N}$ .

For Proof Read only

- $C_1$  is true because  $(f_1 * g_1^{-1})(p) = p - p^2 \neq 0$  for all primes  $p$ .

The functions  $f_1$  and  $g_1$  are  $\mathbb{Z}$ -linearly independent by any one of the three criteria A, B or  $C_1$ .

**Example 11** Consider two multiplicative functions  $f_2$  and  $g_2$  defined by

$$f_2(1) = 1, f_2(2) = 3, f_2(n) = 0 \text{ for } n \neq 1, 2 \text{ and } g_2(1) = 1, g_2(2) = 5, g_2(n) = 0 \text{ for } n \neq 1, 2.$$

- A is true because evaluating at the prime 2, we get  $(f_2 * g_2^{-1})(2) = 3 - 5 = -2 \neq 0$ .
- B does not hold because  $f_2(p^m) = g_2(p^m) = 0$  for all primes  $p \neq 2$  and for all  $m \in \mathbb{N}$ .
- $C_\alpha$  does not hold for all  $\alpha \in \mathbb{Z}$  because  $(f_2 * g_2^{-1})(p^\alpha) = 0$  for all primes  $p \neq 2$ .

Thus,  $f_2$  and  $g_2$  are  $\mathbb{Z}$ -linearly independent by the criterion A, but not by the other two criteria.

**Example 12** Consider two multiplicative functions  $f_3$  and  $g_3$  defined by

$$f_3(1) = 1, f_3(p) = 0, f_3(2^m) = 0 \ (m \geq 2), f_3(p^m) = p^m \ (p \neq 2, m \geq 2), \\ g_3(1) = 1, g_3(p) = 0, g_3(2^m) = 0 \ (m \geq 2), g_3(p^m) = p^{2m} \ (p \neq 2, m \geq 2).$$

- A does not hold because  $(f_3 * g_3^{-1})(p) = 0$  for all primes  $p$ .
- B is true because  $I(p^m) = 0 \neq p^m = f_3(p^m)$ ,  $I(p^m) = 0 \neq p^{2m} = g_3(p^m)$ ,  $f_3(p^m) = p^m \neq p^{2m} = g_3(p^m)$  for all primes  $p \neq 2$  and for all  $m \in \mathbb{N} \setminus \{1\}$ .
- $C_\alpha$  does not hold for all  $\alpha \in \mathbb{Z}$  because  $(f_3 * g_3^{-1})(2^\alpha) = 0$ .

Thus,  $f_3$  and  $g_3$  are  $\mathbb{Z}$ -linearly independent by the criterion B, but not by the other two criteria.

**Example 13** Consider two multiplicative functions  $f_4$  and  $g_4$  defined by

$$f_4(1) = 1, f_4(p) = 0, f_4(2^m) = 2 \ (m \geq 2), f_4(p^m) = p^{2m} \ (p \neq 2, m \geq 2), \\ g_4(1) = 1, g_4(p) = 0, g_4(2^m) = 4 \ (m \geq 2), g_4(p^m) = 0 \ (p \neq 2, m \geq 2).$$

- A does not hold because  $(f_4 * g_4^{-1})(p) = 0 - 0 = 0$  for all primes  $p$ .
- B does not hold because  $I(p^m) = g_4(p^m) = 0$  for all primes  $p \neq 2$  and for all  $m \in \mathbb{N}$ .

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- $C_2$  is true because

$$(f_4 * g_4^{-1})(p^2) = -g_4(p^2) + g_4^2(p) - f_4(p)g_4(p) + f_4(p^2) = 0 + 0 - 0 + p^4 \neq 0$$

$$\text{for all primes } p \neq 2 \text{ and } (f_4 * g_4^{-1})(2^2) = -4 + 0 - 0 + 2 = -2 \neq 0.$$

Thus,  $f_4$  and  $g_4$  are  $\mathbb{R}$ -linearly independent by the criterion  $C_2$ , but not by the other two criteria.

**Example 14** Consider two multiplicative functions  $f_5$  and  $g_5$  defined by

$$f_5(1) = 1, f_5(2) = 2, f_5(p) = 0 \ (p \neq 2), f_5(2^m) = 0 \ (m \geq 2), f_5(3^m) = 0 \ (m \geq 2),$$

$$f_5(p^m) = p^m \ (p \neq 2, 3; m \geq 2),$$

$$g_5(1) = 1, g_5(2) = 4, g_5(p) = 0 \ (p \neq 2), g_5(2^m) = 0 \ (m \geq 2), g_5(3^m) = 0 \ (m \geq 2),$$

$$g_5(p^m) = p^{2m} \ (p \neq 2, 3; m \geq 2).$$

- A is true because there is a prime 2 such that  $(f_5 * g_5^{-1})(2) = 2 - 4 = -2 \neq 0$ .
- B is true because  $I(p^m) = 0 \neq p^m = f_5(p^m)$ ,  $I(p^m) = 0 \neq p^{2m} = g_5(p^m)$ ,  $f_5(p^m) = p^m \neq p^{2m} = g_5(p^m)$  for all primes  $p \neq 2, 3$  and for all  $m \in \mathbb{N} \setminus \{1\}$ .
- $C_\alpha$  does not hold for all  $\alpha \in \mathbb{R}$  because  $(f_5 * g_5^{-1})(3^\alpha) = 0$ .

Thus,  $f_5$  and  $g_5$  are  $\mathbb{R}$ -linearly independent by the criterion A and B, but not by  $C_\alpha$ .

**Example 15** Consider two multiplicative functions  $f_6$  and  $g_6$  defined by

$$f_6(1) = 1, f_6(p) = 0 \ (p \neq 2), f_6(2^m) = 2 \ (m \geq 1), f_6(p^m) = p^{2m} \ (p \neq 2, m \geq 2),$$

$$g_6(1) = 1, g_6(p) = 0 \ (p \neq 2), g_6(2^m) = 4 \ (m \geq 1), g_6(p^m) = 0 \ (p \neq 2, m \geq 2).$$

- A is true because there is a prime 2 such that  $(f_6 * g_6^{-1})(2) = 2 - 4 = -2 \neq 0$ .
- B does not hold because  $I(p^m) = g_6(p^m) = 0$  for all primes  $p \neq 2$  and for all  $m \in \mathbb{N}$ .
- $C_2$  is true because  $(f_6 * g_6^{-1})(p^2) = -g_6(p^2) + g_6^2(p) - f_6(p)g_6(p) + f_6(p^2) = 0 + 0 - 0 + p^4 \neq 0$  for all primes  $p \neq 2$  and  $(f_6 * g_6^{-1})(2^2) = -4 + 4^2 - 2(4) + 2 = 6 \neq 0$ .

Thus,  $f_6$  and  $g_6$  are  $\mathbb{R}$ -linearly independent by the criterion A and  $C_2$ , but not by B.

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**Example 16** Consider two multiplicative functions  $f_7$  and  $g_7$  defined by

$$f_7(1) = 1, f_7(2) = 2, f_7(p) = 0 \ (p \neq 2), f_7(2^m) = 2 \ (m \geq 2), f_7(p^m) = p^m \ (p \neq 2, m \geq 2),$$

$$g_7(1) = 1, g_7(2) = 2, g_7(p) = 0 \ (p \neq 2), g_7(2^m) = 0 \ (m \geq 2), g_7(p^m) = p^{2m} \ (p \neq 2, m \geq 2).$$

- A does not hold because  $(f_7 * g_7^{-1})(p) = 0$  for all primes  $p$ .
- B is true because  $I(p^m) = 0 \neq p^m = f_7(p^m), I(p^m) = 0 \neq p^{2m} = g_7(p^m), f_7(p^m) = p^m \neq p^{2m} = g_7(p^m)$  for all primes  $p \neq 2$  and for all  $m \in \mathbb{N} \setminus \{1\}$ .
- $C_3$  is true because

$$\begin{aligned} (f_7 * g_7^{-1})(p^3) &= f_7(p^3) - f_7(p^2)g_7(p) - f_7(p)g_7(p^2) + f_7(p)g_7^2(p) - g_7(p^3) \\ &\quad + 2g_7(p^2)g_7(p) - g_7^2(p) \\ &= p^3 - p^6 \neq 0 \end{aligned}$$

$$\text{for all primes } p \neq 2 \text{ and } (f_7 * g_7^{-1})(2^3) = 2 - 4 - 0 + 8 - 0 + 0 - 8 = -2 \neq 0.$$

Thus,  $f_7$  and  $g_7$  are  $\mathbb{R}$ -linearly independent by the criterion B and  $C_3$ , but not by A.

#### 2.4 Logarithmic functions

As for logarithmic functions, we show that subject to an extra condition, they are  $\mathbb{R}$ -linearly independent, while without such a condition they are  $\mathbb{R}$ -linearly dependent.

**Theorem 17** Let  $L_1, \dots, L_n$  be  $n$  ( $n \geq 2$ ) nonzero pairwise distinct logarithmic arithmetic functions.

I. If there exist distinct primes  $p_1, \dots, p_n$  such that

$$\begin{vmatrix} L_1(p_1) & L_2(p_1) & \dots & L_n(p_1) \\ \vdots & \vdots & \ddots & \vdots \\ L_1(p_n) & L_2(p_n) & \dots & L_n(p_n) \end{vmatrix} \neq 0, \tag{22}$$

then  $L_1, \dots, L_n$  are  $\mathbb{R}$ -linearly independent.

II. If the condition

$$\begin{vmatrix} L_1(p_1) & L_2(p_1) & \dots & L_n(p_1) \\ \vdots & \vdots & \ddots & \vdots \\ L_1(p_n) & L_2(p_n) & \dots & L_n(p_n) \end{vmatrix} = 0 \tag{23}$$

For Proof Read only

holds for all distinct primes  $p_1, \dots, p_n$ , then  $L_1, \dots, L_n$  are  $\mathbb{C}$ -linearly dependent.

**Proof.** I. The proof can be found in Ponpetch, Laohakosol and Mavecha (2017).

II. We first treat the case  $n = 2$ . From (23) we have

$$c_1 L_1(p_1) + c_2 L_2(p_1) = 0, \quad c_1 L_1(p_2) + c_2 L_2(p_2) = 0 \quad (24)$$

for some complex constants  $c_1, c_2$  not all zero. Without loss of generality, assume  $c_1 \neq 0$ . Then the system (24) becomes

$$L_1(p_1) = d_2 L_2(p_1), \quad L_1(p_2) = d_2 L_2(p_2) \quad (25)$$

where  $d_2 = -c_2 / c_1 \in \mathbb{C}$ . Taking another prime  $p_j$  in place of  $p_1$  in (23), we get another system

$$c'_1 L_1(p_j) + c'_2 L_2(p_j) = 0, \quad c'_1 L_1(p_2) + c'_2 L_2(p_2) = 0. \quad (26)$$

If  $c'_1 = 0$ , then  $L_2 = 0$ , which is a contradiction. Thus  $c'_1 \neq 0$ , and rewrite (26) as

$$L_1(p_j) = d'_2 L_2(p_j), \quad L_1(p_2) = d'_2 L_2(p_2). \quad (27)$$

Subtracting corresponding equations (except the first) in the two systems (25) and (27), we get  $d_2 = d'_2$ . Hence  $L_1(p) = d_2 L_2(p)$  for all prime  $p$ , implying that  $L_1 = d_2 L_2$ . Now, we proceed to the general case. Assume the result holds up to  $n-1$  functions, we use induction to show that it holds for  $n$  functions. The vanishing of the determinant (23) infers that their columns are dependent, i.e., there are complex constants  $c_1, \dots, c_n$  not all zero such that

$$c_1 L_1(p_1) + c_2 L_2(p_1) + \dots + c_n L_n(p_1) = 0, \dots, c_1 L_1(p_n) + c_2 L_2(p_n) + \dots + c_n L_n(p_n) = 0. \quad (28)$$

Since not all of  $c_1, \dots, c_n$  are zero, without loss of generality, assume  $c_1 \neq 0$ . The system (28) becomes

$$L_1(p_1) = d_2 L_2(p_1) + \dots + d_n L_n(p_1), \dots, L_1(p_n) = d_2 L_2(p_n) + \dots + d_n L_n(p_n), \quad (29)$$

where  $d_i = -c_i / c_1 \in \mathbb{C}$  ( $i = 2, \dots, n$ ). Taking another prime  $p_j$  in place of  $p_1$  in (28), we get another system

$$c'_1 L_1(p_j) + c'_2 L_2(p_j) + \dots + c'_n L_n(p_j) = 0, \dots, c'_1 L_1(p_n) + c'_2 L_2(p_n) + \dots + c'_n L_n(p_n) = 0. \quad (30)$$

If  $c'_1 = 0$ , from the system (30) leaving the first row we get another homogeneous system of order  $n-1$ . If the determinant of the system is 0, we are done by the

For Proof Read only

induction hypothesis; otherwise it implies that  $c'_2 = L = c'_n = 0$ , which is a contradiction.

If  $c'_1 \neq 0$ , rewrite (30) as

$$L_1(p_j) = d'_2 L_2(p_j) + L + d'_n L_n(p_j), K, L_1(p_n) = d'_2 L_2(p_n) + L + d'_n L_n(p_n), \quad (31)$$

where  $d'_i = -c'_i / c'_1 \in (i = 2, \dots, n)$ . Subtracting corresponding equations (except the first) in the two systems (29) and (31) leads to the homogeneous system

$$(d_2 - d'_2)L_2(p_2) + (d_3 - d'_3)L_2(p_2) + L + (d_n - d'_n)L_n(p_2) = 0, \dots$$

$$(d_2 - d'_2)L_2(p_n) + (d_3 - d'_3)L_2(p_n) + L + (d_n - d'_n)L_n(p_n) = 0.$$

If the coefficient matrix of this last system is singular, we return to the lower case. If it is non-singular, then  $d_i = d'_i (i = 2, \dots, n)$ , implying that  $L_1(p) = d_2 L_2(p) + L + d_n L_n(p)$  for all prime  $p$ , and so  $L_1 = d_2 L_2 + L + d_n L_n$ .

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For Proof Read only

เอกสารนี้เป็นเอกสารที่สงวนไว้สำหรับการใช้งานเพื่อการศึกษาเท่านั้น ไม่อนุญาตให้นำไปใช้ประโยชน์ด้านการค้า  
ไม่ว่ากรณีใดๆ ทั้งสิ้น อีกทั้งห้ามมิให้ดัดแปลงเนื้อหา และต้องอ้างอิงถึงเจ้าของเอกสารทุกครั้งที่มีการนำไปใช้

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Academic Publications

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