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ENVELOPES OF SPECIAL CLASS OF ONE-PARAMETER FAMILIES OF CURVES

Introduction

In our recent paper [6] concernig some relations between the logarithmic and arithmetic means we have obtained a family of solutions ϕ_{α} of a relevant one-parameter system of functional equations which are of the form

$$\phi_{\alpha}(x) = q\left(\frac{x}{x}\right) + q(\alpha), \quad x > 0,$$

where $\alpha>0$ is the parameter, and g is a particular solution of the functional equation corresponding to the parameter $\alpha=1$. Since g completely describes the one-parameter family of solutions $(\phi_a)_{>0}$, one call g to be its g-enerator. Being interested in the mutual dependence of the position of graphs of the family ϕ_{α} on the parameter α , it is natural to ask what is the envelope E_g of the family of curves

$$G(g) := \{ \operatorname{graph}(\phi_{\alpha}) : \alpha > 0 \}.$$

This question, in the context of the family $\mathcal{G}(g)$, appears to be interesting. There are some relationships between the envelope E_g of the logarithmic functions.

We also show that there are structural similarities between behaviour of the above mentioned class of curves $\mathcal{G}(g)$ and its envelope E_g , and the classes of three families of curves being the graphs of the functions

$$\begin{split} \phi_{\alpha}(x) &= g(x - \alpha) + g(\alpha), & x, \alpha \in \mathbb{R}, \\ \phi_{\alpha}(x) &= g(x - \alpha)g(\alpha), & x, \alpha \in \mathbb{R}, \\ \phi_{\alpha}(x) &= g\left(\frac{x}{\alpha}\right)g(\alpha), & x > 0, \end{split}$$

and their envelopes, where g is appropriate defined. Some connections, respectively, with linear, exponential, and power functions, will be exhibited.

Envelopes for families G(g) of logarithmic type

By R we denote the set of reals.

For an arbitrary function $g:(0,\infty)\to\mathbb{R}$ define the one-parameter family of functions $\phi_\alpha:(0,\infty)\to\mathbb{R}$ by

$$\phi_{\alpha}(x) := q(\frac{x}{\alpha}) + q(\alpha), \quad x, \alpha > 0,$$

of the generator g; by $\mathcal{G}(g)$ denote the family of curves being the graphs of ϕ_{α} , $\alpha > 0$, and by E_{α} , the envelope of the family $\mathcal{G}(g)$ (provided it exists).

We often identify a function and its graph. Therefore we write down the envelope E_g in the form $y=E_g(x),\,x>0$, when it is possible and convenient

Remark. 1.1. If $g(x) = c \log x + g(1)$, x > 0, where c and g(1) are arbitrary real constant, then $\mathcal{G}(g) = \{g\}$ is a singleton, and E_g , the envelope of g, obviously, coincides with the graph of g.

It turns out that the converse implication holds true:

Proposition 1.1. Let $g:(0,\infty)\to\mathbb{R}$ be an arbitrary function. Then $\mathcal{G}(g)$ is a singleton if, and only if, the function g satisfies the functional equation

$$g(xy) + g(1) = g(x) + g(y),$$
 $x, y > 0.$

If moreover g is continuous at least at one point, then there exists a constant $c \in \mathbb{R}$ such that $g(x) = c \log x + g(1), x > 0$.

Proof. The family G(q) is a singleton if, and only if,

$$g\left(\frac{x}{\alpha}\right) + g(\alpha) = g\left(\frac{x}{\beta}\right) + g(\beta)$$

for all $x, \alpha, \beta > 0$. Setting $x = \beta$ gives

$$q(\beta/\alpha) + q(\alpha) = q(1) + q(\beta), \quad \alpha, \beta > 0.$$

Hence, for $\psi : \mathbb{R}_+ \to \mathbb{R}$ defined by the formula

$$\psi(\alpha) := q(\alpha) - q(1), \quad \alpha > 0,$$

one gets $\psi(1) = 0$ and

(1)
$$\psi\left(\frac{\beta}{\alpha}\right) + \psi(\alpha) = \psi(\beta), \quad \alpha, \beta > 0.$$

Hence, setting $\beta = 1$ in this equation we obtain

$$\psi\left(\frac{1}{\alpha}\right) = -\psi(\alpha), \quad \alpha > 0.$$

Now replacing α by α^{-1} in (1) gives

$$\psi(\alpha\beta) = \psi(\alpha) + \psi(\beta), \qquad \alpha, \beta > 0,$$

which means that

$$g(\alpha\beta) + g(1) = g(\alpha) + g(\beta), \quad \alpha, \beta > 0.$$

The converse implication is obvious. Since ψ is a solution of the logarithmic Cauchy functional equation (2), the remainig statement is a well known fact (cf. for instance Aczél [1], p. 41). This completes the proof.

Remark 1.2. Note that the continuity of g at least at one point can replaced by the measurability of g, or by the boundedness above (or below) in a neighbourhood of a point (cf. for instance Kuczma [4], p. 218).

The main result of this section reads as follows:

Theorem 1.1. Let $g:(0,\infty)\to\mathbb{R}$ be a differentiable function. Then the graph of the function

(3)
$$(0, \infty) \ni x \rightarrow 2g(\sqrt{x}),$$

is contained in the envelope of the family G(q). If the function

(4)
$$(0, \infty) \ni x \rightarrow g'(x)x$$
 is one-to-one,

then the envelope E_q has the representation $y = Eg(x) = 2g(\sqrt{x}), x > 0$.

Proof. According to a classical method (cf. for instance Favard [2], Chapter III), to find the envelope of the family of curves $\mathcal{G}(g)$ it is enough to eliminate the parameter α from the system of equations

$$y=g(\alpha^{-1}x)+g(\alpha),\quad g'(\alpha^{-1}x)(-\alpha^{-2}x)+g'(\alpha)=0, \qquad x,\alpha>0, y\in\mathbb{R}.$$

The second equation can be written in the following equivalent form

$$g'(\alpha^{-1}x)(\alpha^{-1}x) = g'(\alpha)\alpha, \qquad x, \alpha > 0,$$

If the function $(0,\infty)\ni x\to g'(x)x$ is one-to-one, it follows that $\alpha^{-1}x=\alpha$, and consequently, $\alpha=\sqrt{x}$, x>0. Setting $\alpha=\sqrt{x}$ into the first of the equations we get the function

(5)
$$y = 2g(\sqrt{x}), \quad x > 0.$$

the graph of which is the envelope of the considered family of curves.

If the function $(0,\infty)\ni x\to g'(x)x$ is not one-to-one, then, obviously, every point of the graph of the function (3), is a point of the envelope. This completes the proof.

Remark 1.3. If $g(x)=c\log x+g(1)$ x>0, then g'(x)x=c for all x>0, i.e. the function (4) is constant. In particular it is not one-to-one. But of course (cf. Remark 1), E_g even coincides with the graph of g.

Remark 1.4. Denote by $\mathcal{F}((0, \infty), \mathbb{R})$ the set of all functions $\psi : (0, \infty)$ $\rightarrow \mathbb{R}$. For a given function $F : \mathbb{R} \rightarrow \mathbb{R}$ define an operator $T : \mathcal{F}((0, \infty), \mathbb{R}) \rightarrow$ $\mathcal{F}((0, \infty), \mathbb{R})$ by the formula $T(\psi) := F \circ \psi$. Let $\mathcal{G}(g)$ and $\mathcal{G}(h)$ be the suitable families of curves of continuous generators g and h. Note that $T(\mathcal{G}(g)) \subset$ $\mathcal{G}(h)$ if, and only if, there exists a function $\beta:(0,\infty)\to(0,\infty)$ such that F,g and h satisfy the functional equation

$$F(g(x/\alpha) + g(\alpha)) = h(x/\beta(\alpha)) + h(\beta(\alpha)), \quad x, \alpha > 0.$$

Assuming that $g:(0,\infty)\to\mathbb{R}$ is bijective and $\beta(\alpha)=\alpha$ for all $\alpha>0$, we shall prove that $T\left(\mathcal{G}(g)\right)\subseteq\mathcal{G}(h)$ iff T is affine. In fact, as

$$F(g(x/\alpha) + g(\alpha)) = h(x/\alpha) + h(\alpha), \quad x, \alpha > 0,$$

setting $x:=\alpha^2$ gives $F\left(\,2g(\alpha)\,
ight)=2h(\alpha)$ for all $\alpha>0.$ It follows that

$$F(x) = 2h \circ g^{-1}(x/2), \quad x \in \mathbb{R}.$$

Substituting this function into the previous relation we get

$$2h\circ g^{-1}\left(\frac{g(x/\alpha)+g(\alpha)}{2}\right)=h(x/\alpha)+h(\alpha), \qquad x,\alpha>0.$$

Replacing α by y, and x by xy, gives

$$2h \circ g^{-1}\left(\frac{g(x) + g(y)}{2}\right) = h(x) + h(y), \quad x, y > 0.$$

Replacing here x by $g^{-1}(x)$, and y by $g^{-1}(y)$, $x, y \in \mathbb{R}$, we obtain

$$h \circ g^{-1}\left(\frac{x+y}{2}\right) = \frac{h \circ g^{-1}(x) + h \circ g^{-1}(y)}{2}, \quad x, y \in \mathbb{I}$$

It follows that there are $a,b\in\mathbb{R}$ such that $h\circ g^{-1}(x)=ax+b$ for all $x\in\mathbb{R}$ (cf. for instance Aczél [1], p. 43), and consequently

$$F(x) = 2h \circ g^{-1}(x/2) = 2(a(x/2) + b) = ax + 2b, \quad x \in \mathbb{R},$$

which was to be shown.

Remark 1.5. Note that an element ϕ_{α} of the family $\mathcal{G}(g)$ coincides with the generator g if, and only if, there is an $\alpha>0$ such that g satisfies the functional equation

$$g(x) = \phi_{\alpha}(x) = g(x/\alpha) + g(\alpha), \quad x > 0.$$

In particular, if the generator g is strictly increasing and g(1)=0, then $\phi_1{=}\mathrm{g}.$

Remark 1.6. In general, no member of the family G(g) will coincide with the envelope E_g . If it is the case, then there exists an $\alpha_0 > 0$ such that q satisfies the functional equation

$$2g(\sqrt{x})=g(x/\alpha_0)+g(\alpha_0), \qquad x>0.$$

We shall prove that if g is differentiable at the point $x=\alpha_0$, and satisfies this equation, then there is $ac\in\mathbb{R}$ such that

(6)
$$g(x) = c \log x + g(\alpha_0), \quad x > 0.$$

Replacing x by $\alpha_0^2 x$ we get

$$2g(\alpha_0\sqrt{x}) = g(\alpha_0x) + g(\alpha_0), \quad x > 0.$$

Now it is easy to see that the function $\phi:(0,\infty)\to\mathbb{R}$,

$$\phi(x) := g(\alpha_0 x) - g(\alpha_0), \quad x > 0.$$

satisfies the functional equation

$$2\phi(\sqrt{x}) = \phi(x), \quad x > 0.$$

and ϕ is differentiable at the point x=1. According to Fubini's result [3] (cf. also [5], p.394), there exists a constant $c\in\mathbb{R}$ such that

$$\phi(x) = c \log x, \quad x > 0.$$

Hence we get the formula (6).

Thus, under the weak and natural assumption of the differentiability of the function g, the envelope E_g is a member of the family $\mathcal{G}(g)$ if, and only if, G(g) is a singleton with $g = \log x$.

Geometrical comments 1.1. Let $g:(0,\infty)\to\mathbb{R}$ be a differentiable function, and suppose that the function $x\to g'(x)x$ is one-to-one in \mathbb{R}_+ . Then E_g coincides with the graph of the function $x\to 2g(\sqrt{x})$, so we can write $E_g(x)=2g(\sqrt{x})$, x>0. Moreover, for every fixed $\alpha>0$,

$$y = g\left(\frac{x}{\alpha}\right) + g(\alpha), \qquad x > 0,$$

the curve $\phi_{\alpha}\in\mathcal{G}(g)$, touches the envelope E_g at the point ($\alpha^2,2g(\alpha)$). At this point of contact of the curves ϕ_{α} and E_g , the common tangent has the slope

$$\phi'(\alpha^2) = E'_{\alpha}(\alpha^2) = g'(\alpha)/\alpha$$
.

Example 1. For the generator $g(x)=x,\,x>0$, we get the family $\mathcal{G}(g)$ of functions ϕ_{α} ,

$$\phi_{\alpha}(x) = \frac{x}{\alpha} + \alpha, \quad x > 0.$$

Applying the above commentaries, we get the envelope E_g :

$$E_g(x) = 2\sqrt{x}, \qquad x > 0,$$

points of contact: $(\alpha^2, 2\alpha)$; slope of common tangent: $1/\alpha$.

2. Envelopes for families G(g) of affine type

Analogously as in the previous section, for an arbitrary generator func-

tion $g:\mathbb{R}\to\mathbb{R}$ define the one-parameter family of functions $\phi_\alpha:\mathbb{R}\to\mathbb{R}$ by

$$\phi_{\alpha}(x) := g(x - \alpha) + g(\alpha), \quad x, \alpha \in \mathbb{R},$$

and introduce the same notations: G(g) and E_g .

Remark 2.1. If $g(x)=cx+g(0), x\in\mathbb{R}$, where c and g(0) are arbitrary real constants, then $\mathcal{G}(g)=\{g\}$ is a singleton, and E_g , the envelope of g, coincides with the graph of g.

In an analogous way as Proposition 1.1 we can prove:

Proposition 2.1. Let $g:\mathbb{R}\to\mathbb{R}$ be an arbitrary function. Then $\mathcal{G}(g)$ is a singleton if, and only if, the function g satisfies the functional equation

$$g(x+y)+g(0)=g(x)+g(y), \qquad x,y\in\mathbb{R}.$$

If moreover g is continuous at least at one point, then there exists a constant $c \in \mathbb{R}$ such that $g(x) = cx + g(0), x \in \mathbb{R}$.

Theorem 2.1. Let $g: \mathbb{R} \to \mathbb{R}$ be a differentiable function. Then the graph of the function $\mathbb{R} \ni x \to 2g(\frac{\pi}{2})$, is contained in the envelope of the family g(g). If the function $\mathbb{R} \ni x \to g'(x)$ is one-to-one, then $y = E_g(x) = 2g(\frac{\pi}{2})$, $x \in \mathbb{R}$.

3. Envelopes for families G(g) of exponential type

Suppose that $g: \mathbb{R} \to (0, \infty)$ is a generator of the one-parameter family of functions $\phi_\alpha: \mathbb{R} \to (0, \infty)$:

$$\phi_{\alpha}(x) := g(x - \alpha)g(\alpha), \quad x, \alpha \in \mathbb{R},$$

and let G(g) and E_g be defined correspondingly.

Remark 3.1. If $g(x)=g(0)e^{cx}$, $x\in\mathbb{R}$, where $c\in\mathbb{R}$, and g(0)>0, are arbitrary constants, then $\mathcal{G}(g)=\{g\}$ is a singleton, and E_g , the envelope of g, coincides with the graph of g.

Proposition 3.1. Let $g: \mathbb{R} \to (0,\infty)$ be an arbitrary function. Then $\mathcal{G}(g)$ is a singleton if, and only if, the function g satisfies the functional equation

$$g(0)g(x + y) = g(x)g(y), \quad x, y \in \mathbb{R}.$$

If moreover g is continuous at least at one point, then there exists a constant $c \in \mathbb{R}$ such that $g(x) = g(0)e^{cx}$, $x \in \mathbb{R}$.

Theorem 3.1. Let $g:\mathbb{R} \to (0,\infty)$ be a differentiable function. Then the graph of the function

$$\mathbb{R} \ni x \to \left[g\left(\frac{x}{2}\right)\right]^2$$

is contained in the envelope of the family G(g). If the function g'/g is one-to-one, then the envelope E_g has the representation

$$y = E_g(x) = \left[g\left(\frac{x}{2}\right)\right]^2, \qquad x > 0.$$

4. Envelopes for families G(g) of power type

Suppose that $g:(0,\infty)\to (0,\infty)$ is a generator of the one-parameter family of functions $\phi_\alpha:(0,\infty)\to (0,\infty)$:

$$\phi_{\alpha}(x) := g\left(\frac{x}{\alpha}\right)g(\alpha), \quad x, \alpha > 0,$$

and let G(g) and E_g be defined correspondingly.

Remark 4.1. If $g(x)=g(1)x^c, \ x>0$, where $c\in\mathbb{R}$, and g(1)>0, are arbitrary constants, then $\mathcal{G}(g)=\{g\}$ is a singleton, and E_g , the envelope of g, coincides with the graph of g.

Proposition 4.1. Let $g:(0,\infty)\to (0,\infty)$ be an arbitrary function. Then $\mathcal{G}(g)$ is a singleton if, and only if, the function g satisfies the functional equation

$$g(1)g(xy) = g(x)g(y),$$
 $x, y > 0.$

If moreover g is continuous at least at one point, then there exists a constant $c \in \mathbb{R}$ such that $g(x) = g(1)x^\circ, \ x>0$.

Theorem 4.1. Let $g:(0,\infty)\to (0,\infty)$ be a differentiable function. Then the graph of the function

$$(0,\infty)\ni x\to [\,g(\sqrt{x})\,]^2$$

is contained in the envelope E_g of the family G(g). If the function

$$(0,\infty)\ni x\to \frac{g'(x)}{g(x)}x$$

is one-to-one, then the envelope curve has the representation

$$y = E_g(x) = [g(\sqrt{x})]^2, \quad x > 0.$$

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