

## On a characterization of the logarithm by a mean value property

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Any real polynomial  $f(x) = ax^2 + bx + c$ ,  $x \in \mathbb{R}$ , has the property that

$$\frac{f(x) - f(y)}{x - y} = f' \left( \frac{x + y}{2} \right)$$

for every  $(x, y) \in \mathbb{R}$ ,  $x \neq y$ . It turns out that that particular form of the Lagrange mean value theorem characterizes polynomials of at most second degree. Much more can be proved: J. Aczél [1] has shown that, with no regularity assumptions, a triple  $(f, g, h)$  of functions mapping  $\mathbb{R}$  into itself satisfies the equation

$$\frac{f(x) - g(y)}{x - y} = h(x + y)$$

for all  $(x, y) \in \mathbb{R}$ ,  $x \neq y$ , if and only if there exist real constants  $a, b, c$  such that  $f(x) = g(x) = ax^2 + bx + c$ ,  $x \in \mathbb{R}$ , and  $h(x) = ax + b$ ,  $x \in \mathbb{R}$ . Generalizations involving weighted arithmetic means were also considered (see e.g. M. Falkowitz [3] and the references therein) and characterizations of polynomials of higher degrees (in the same spirit) were obtained (see [4] and [5], for instance).

In what follows we are going to characterize the *logarithm* in a similar way. To this end, denote by  $D$  the open first quadrant of the real plane  $\mathbb{R}^2$  with the diagonal removed, i.e.

$$D := (0, \infty)^2 \setminus \{(x, x) \in \mathbb{R}^2 : x \in (0, \infty)\}.$$

Applying the classical Lagrange mean value theorem to the logarithmic function we derive the existence of a function

$D \ni (x, y) \longrightarrow \xi(x, y) \in \text{int conv } \{x, y\}$  such that the equality

$$\frac{\log x - \log y}{x - y} = \frac{1}{\xi(x, y)}$$

holds true for all pairs  $(x, y) \in D$ . Obviously, we have

$$\xi(x, y) = \frac{x - y}{\log x - \log y} \quad \text{for all } (x, y) \in D.$$

A natural question arises to find all differentiable functions  $f : (0, \infty) \rightarrow \mathbb{R}$  satisfying the equation

$$\frac{f(x) - f(y)}{x - y} = f' \left( \frac{x - y}{\log x - \log y} \right)$$

for every  $(x, y) \in D$ .

Actually, inspired by the above mentioned Aczél's result from [1], we deal with somewhat more sophisticated problem, involving a Pexider-type functional equation, in order to have no regularity properties whatsoever. Namely, we shall prove the following

**Theorem 1.** *Let functions  $f, g, h$ , defined on the positive half-line, satisfy the equation*

$$(1) \quad \frac{f(x) - g(y)}{x - y} = h \left( \frac{x - y}{\log x - \log y} \right)$$

for all  $x, y \in (0, \infty)$ ,  $x \neq y$ . Then there exist real constants  $a, b, c$  such that

$$f(x) = g(x) = a \log x + b x + c, \quad x \in (0, \infty),$$

and

$$h(x) = a \frac{1}{x} + b, \quad x \in (0, \infty).$$

Conversely, each triple  $(f, g, h)$  of the form described above yields a solution to equation (1).

*Proof.* Assume that functions  $f, g, h : (0, \infty) \rightarrow \mathbb{R}$  satisfy equation (1) for all  $x, y \in (0, \infty)$ ,  $x \neq y$ . Interchanging the roles of  $x$  and  $y$  in (1) we leave the right hand side unchanged; therefore,

$$f(x) - g(x) = g(y) - f(y), \quad x, y \in (0, \infty), x \neq y.$$

Setting  $\alpha := f(1) - g(1)$ , we deduce that  $g(y) = f(y) + \alpha$  for all  $y \in (0, \infty) \setminus \{1\}$  and, consequently,

$$f(x) - (f(x) + \alpha) = (f(y) + \alpha) - f(y) \quad \text{for all } x, y \in (0, \infty), x \neq 1 \neq y,$$

whence  $\alpha = 0$ . Thus  $g(y) = f(y)$  for all  $y \in (0, \infty) \setminus \{1\}$  and in view of the definition of  $\alpha$ , we have  $f(1) = g(1)$  as well, so that  $g = f$ .

Now, equation (1) assumes the form

$$f(x) - f(y) = G\left(\frac{x-y}{\log x - \log y}\right) \log \frac{x}{y}$$

for all  $x, y \in (0, \infty)$ ,  $x \neq y$ , where we have put

$$(2) \quad G(t) := th(t), \quad t \in (0, \infty).$$

For the sake of brevity, we set additionally

$$\varphi(t) := \frac{t-1}{\log t}, \quad t \in (0, \infty) \setminus \{1\},$$

getting

$$f(x) - f(y) = G\left(y\varphi\left(\frac{x}{y}\right)\right) \log \frac{x}{y}, \quad x, y \in (0, \infty), \quad x \neq y.$$

Replacing here  $x$  by  $xy$  we arrive at

$$(3) \quad f(xy) - f(y) = G(y\varphi(x)) \log x, \quad x, y \in (0, \infty), \quad x \neq 1,$$

whence, subsequently, for all  $x, y, z \in (0, \infty)$ ,  $xz \neq 1 \neq x$ , we obtain the equalities

$$f(xyz) - f(yz) = G(yz\varphi(x)) \log x$$

and

$$f(xyz) - f(xz) = G(y\varphi(xz)) \log xz.$$

This implies that

$$f(yz) - f(y) = G(y\varphi(xz)) \log xz - G(yz\varphi(x)) \log x$$

holds true for all  $x, y, z \in (0, \infty)$ ,  $xz \neq 1 \neq x$ . Consequently, applying (3) to the left hand side of the latter equality, we infer that

$$(4) \quad G(y\varphi(z)) \log z = G(y\varphi(xz)) \log xz - G(yz\varphi(x)) \log x$$

is satisfied whenever  $x, y, z \in (0, \infty)$ ,  $xz \neq 1, z \neq 1 \neq x$ . Putting here  $z = x$  and taking into account that

$$\varphi(x^2) = \frac{x+1}{2}\varphi(x) \quad \text{for all } x \in (0, \infty) \setminus \{1\},$$

we conclude that

$$G\left(y\varphi(x)\frac{x+1}{2}\right) = \frac{G(xy\varphi(x)) + G(y\varphi(x))}{2}$$

provided that  $x, y \in (0, \infty)$  and  $x \neq 1$ . This proves that the function  $G$  is a solution to the Jensen functional equation; indeed, fixing arbitrarily a pair  $(s, t) \in (0, \infty)^2$ ,  $s \neq t$ , and putting

$$x := \frac{t}{s} \quad \text{and} \quad y := \frac{s}{\varphi\left(\frac{t}{s}\right)}$$

we have  $s = y\varphi(x)$  and  $t = xy\varphi(x)$ , whence

$$(5) \quad G\left(\frac{s+t}{2}\right) = \frac{G(s) + G(t)}{2}$$

for all  $s, t \in (0, \infty)$ , including  $s = t$ , as claimed.

It is well known (see e.g. M. Kuczma [6, p. 315]) that (5) implies the existence of an *additive* function  $A : \mathbb{R} \rightarrow \mathbb{R}$  and a constant  $a \in \mathbb{R}$  such that

$$G(x) = A(x) + a \quad \text{for all } x \in (0, \infty).$$

Applying this representation we can rewrite (4) as

$$A(y(\varphi(z) - \varphi(xz))) \log z = A(y(\varphi(xz) - z\varphi(z))) \log x,$$

whenever  $x, y, z \in (0, \infty)$ ,  $xz \neq 1, z \neq 1 \neq x$ . Take here  $z := e$  and  $x := e^t$ ; then  $xz \neq 1 \neq x$  if and only if  $t \in \mathbb{R} \setminus \{-1, 0\}$ . Thus, by means of the oddness of  $A$  (resulting from its additivity),

$$(6) \quad A(y(\varphi(e^{t+1}) - \varphi(e))) = A(y(e\varphi(e^t) - \varphi(e^{t+1}))) \cdot t,$$

holds true for all  $y \in (0, \infty)$  and all  $t \in \mathbb{R} \setminus \{-1, 0\}$ . One can easily check that for every  $t > 0$  the number  $e\varphi(e^t) - \varphi(e^{t+1})$  is positive as well, which enables to put

$$y := \frac{1}{e\varphi(e^t) - \varphi(e^{t+1})}$$

in (6) provided that  $t \in (0, \infty)$ . Hence, a simple calculation shows that,

$$A(t) = A\left(\frac{\varphi(e^{t+1}) - \varphi(e)}{e\varphi(e^t) - \varphi(e^{t+1})}\right) = A(1) \cdot t \quad \text{for all } t \in (0, \infty).$$

Setting  $b := A(1)$  and recalling (2) we get

$$xh(x) = G(x) = A(x) + a = bx + a \quad \text{for all } x \in (0, \infty),$$

i.e.

$$h(x) = a\frac{1}{x} + b \quad \text{for all } x \in (0, \infty).$$

Consequently, in view of (1) and the fact that  $g = f$  we conclude that

$$\frac{f(x) - f(y)}{x - y} = a \frac{\log x - \log y}{x - y} + b \quad \text{for all } x, y \in (0, \infty), x \neq y.$$

In other words,

$$f(x) - a \log x - bx = f(y) - a \log y - by$$

for every  $x, y \in (0, \infty)$ , including  $x = y$ . By setting

$$c := f(x) - a \log x - bx \equiv \text{const on } (0, \infty),$$

we obtain the desired form of  $f$ .

The latter part of the assertion is a subject for a straightforward verification which completes the proof.

As simple consequences of Theorem 1 we obtain the following characterizations of logarithms.

**Theorem 2.** *A nonzero function  $f : (0, \infty) \rightarrow \mathbb{R}$  is a logarithm if and only if  $f(1) = 0$  and there exist functions  $g, h : (0, \infty) \rightarrow \mathbb{R}$  such that equation (1) is satisfied and  $h(2) = \frac{1}{2}h(1)$ .*

*Proof.* Assume that a nonzero function  $f : (0, \infty) \rightarrow \mathbb{R}$  with  $f(1) = 0$  satisfies equation (1) with some functions  $g, h : (0, \infty) \rightarrow \mathbb{R}$  and  $h(2) = \frac{1}{2}h(1)$ . Then, according to Theorem 1, there exist real constants  $a, b, c$  such that

$$f(x) = g(x) = a \log x + b x + c, \quad x \in (0, \infty),$$

and

$$h(x) = a \frac{1}{x} + b, \quad x \in (0, \infty).$$

Now  $\frac{1}{2}(a + b) = \frac{1}{2}h(1) = h(2) = \frac{1}{2}a + b$  yielding  $b = 0$  which jointly with the equality  $f(1) = 0$  gives  $f(x) = a \log x$ ,  $x \in (0, \infty)$ . If we had  $a = 0$  we would get  $f = 0$ , which contradicts our assumption. Thus

$$f(x) = \log_p x, \quad x \in (0, \infty), \quad \text{with} \quad p := e^{\frac{1}{a}}.$$

To prove the converse, assume that  $f(x) = \log_p x$ ,  $x \in (0, \infty)$ , with some  $p \in (0, \infty) \setminus \{1\}$ . Then  $f(x) = \frac{1}{\log p} \log x$ ,  $x \in (0, \infty)$ , and taking  $g := f$ ,  $h(x) := \frac{1}{x \log p}$ ,  $x \in (0, \infty)$ , we obviously have  $h(2) = \frac{1}{2}h(1)$ , whereas the triple  $(f, g, h)$  yields a solution to equation (1).

**Theorem 3.** *A nonzero function  $f : (0, \infty) \rightarrow \mathbb{R}$  is a logarithm if and only if  $f(1) = 0$ ,  $f(x_o^2) = 2f(x_o)$  for some  $x_o \in (0, \infty) \setminus \{1\}$  and there exist functions  $g, h : (0, \infty) \rightarrow \mathbb{R}$  such that equation (1) is satisfied.*

The proof is similar.

**Remark.** The function  $\xi$  spoken of at the beginning of this paper provides an example of a mean value. Indeed,

$$D \ni (x, y) \rightarrow \xi(x, y) = \frac{x - y}{\log x - \log y} \in \text{int conv} \{x, y\} \text{ for all } (x, y) \in D,$$

and  $\lim_{y \rightarrow x} \xi(x, y) = x$ , for any  $x \in (0, \infty)$ . What makes this *logarithmic* mean value particularly interesting is that it separates the classical geometric and arithmetic means, i.e.

$$\sqrt{xy} < \frac{x - y}{\log x - \log y} < \frac{x + y}{2} \quad \text{for all } (x, y) \in D,$$

(see B. C. Carlson [2]; a different proof, involving the Schur-concavity machinery, may be found in A. W. Marshall & I. Olkin monograph [7, pp. 98-99]).

For these reasons the idea of characterizing the logarithm with the aid of logarithmic mean value seems to be well motivated.

**Acknowledgement.** The original statement of Theorem 1 contained the assumption of the local boundedness of function  $h$  occurring at the right-hand side of equation (1). I am indebted to Professor Janusz Matkowski for his information that while considering some more general problem he had obtained a similar result (with  $g = f$ ) with no regularity assumption (cf. [8, Theorem 3]). This stimulated me to seek for an entirely elementary direct proof of Theorem 1. The method presented here is completely different and shorter than that from [8]; therefore, I believe that it may present an interest of its own.

## References

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