

Cantor Sets and Integral-Functional Equations

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Abstract. In this paper, we continue our considerations in [1] on a homogeneous integral-functional equation with a parameter $a > 1$. In the case of $a > 2$ the solution ϕ satisfies relations containing polynomials. By means of these polynomial relations the solution can explicitly be computed on a Cantor set with Lebesgue measure 1. Thus the representation of the solution ϕ is immediately connected with the exploration of some Cantor sets, the corresponding singular functions of which can be characterized by a system of functional equations depending on a . In the limit case $a = 2$ we get a formula for the explicit computation of ϕ in all dyadic points. We also calculate the iterated kernels and approximate ϕ by splines in the general case $a > 1$.

Keywords: *Integral-functional equations, generating functions, Cantor sets, singular functions, relations containing polynomials, iterated kernels, approximation by splines*

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1. Introduction

In [1] we have shown that the homogeneous integral-functional equation

$$\phi(t) = L\phi(t), \quad L\phi(t) = b \int_{at-a+1}^{at} \phi(\tau) d\tau \quad (b = \frac{a}{a-1}), \quad (1.1)$$

where $a > 1$ is a fixed parameter and $t \in \mathbb{R}$, has a unique compactly supported solution up to a constant factor. Since the support is contained in $[0, 1]$, the constant factor can be fixed by the value of its integral:

$$\int_0^1 \phi(t) dt = 1. \quad (1.2)$$

G. J. Wirsching has considered in [12] the case $a = 3$ and in the paper [13] also the case $a > \frac{3}{2}$, where ϕ is the limiting density of a certain transition probability of a non-homogeneous Markov process arising in a combinatorial problem. The case $a = 2$ was considered by W. Volk in [11] in order to construct some subspaces of $C^\infty[a, b]$, which are spanned by translates of ϕ .

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In this paper we continue our considerations in [1], primary for $a \geq 2$. For this reason, we list such results of [1] which we will need afterwards and, moreover, we make some supplements to them. The solution is infinitely often differentiable, symmetric with respect to the point $\frac{1}{2}$, and monotone at both sides of $\frac{1}{2}$. The solution has the support $[0,1]$ and it is strictly positive for $t \in (0,1)$. For $a > 2$ it is a polynomial on each component of an open Cantor set with Lebesgue measure 1. The solution ϕ of (1.1) - (1.2) can be obtained by means of successive approximation. For every L -integrable function f_0 on the interval $[0,1]$ with $f_0(t) = 0$ for $t \notin [0,1]$ and the property $\int_0^1 f_0(t) dt = 1$, the iterates $f_n = Lf_{n-1}$ ($n \geq 1$) converge uniformly on $[0,1]$ to the solution ϕ of (1.1) - (1.2). Hence, on account of a result of W. M. Gerstein and B. N. Sadowski, the operator L is contractive on a certain subspace of $C^1[0,1]$ equipped with a metric ρ which is equivalent to the maximum norm (cf. [8]).

The Laplace transform Φ of the compactly supported solution ϕ of (1.1) - (1.2) has the product representation

$$\Phi(p) = \prod_{k=0}^{\infty} \frac{1 - e^{-p/(ba^k)}}{p/(ba^k)} \tag{1.3}$$

and the power series representation

$$\Phi(p) = \sum_{n=0}^{\infty} \frac{\rho_n(a)}{n!} p^n \tag{1.4}$$

which are both convergent for all $p \in \mathbb{C}$. The coefficients of the series are rational functions with respect to a and, starting with $\rho_0(a) = 1$ for $n \geq 1$, they can be determined by means of the recursion formula

$$\rho_n(a) = \frac{1}{(n+1)(a^n-1)} \sum_{\nu=0}^{n-1} \binom{n+1}{\nu} \rho_{\nu}(a)(1-a)^{n-\nu}. \tag{1.5}$$

Moreover, we have

$$\frac{1}{\Phi(p)} = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \rho_n\left(\frac{1}{a}\right) p^n \quad (|p| < 2b\pi) \tag{1.6}$$

and

$$\ln \Phi(p) = \sum_{n=1}^{\infty} \frac{B_n}{n!n} \frac{(a-1)^n}{a^n-1} p^n \quad (|p| < 2b\pi), \tag{1.7}$$

where B_n are the Bernoulli numbers

$$B_0 = 1, \quad B_1 = -\frac{1}{2}, \quad B_2 = \frac{1}{6}, \quad B_3 = 0, \quad B_4 = -\frac{1}{30}, \dots$$

The polynomials

$$\psi_n(t) = \sum_{\nu=0}^n \binom{n}{\nu} \rho_{n-\nu}(a) t^{\nu} \tag{1.8}$$

will play an essential role later on. Note that in [1] we have used the abbreviation ψ_n for the polynomials (1.8) with $\frac{1}{a}$ instead of a . The polynomials ψ_n have the generating function

$$e^{tp}\Phi(p) = \sum_{n=0}^{\infty} \frac{\psi_n(t)}{n!} p^n \tag{1.9}$$

and the properties

$$\psi'_n(t) = n\psi_{n-1}(t) \tag{1.10}$$

$$\psi_n(1-t) = (-1)^n \psi_n(t). \tag{1.11}$$

In the case of $a \geq 2$ the solution ϕ of (1.1) - (1.2) can be expressed by the polynomials ψ_n in the intervals $\frac{1}{a^{n+1}} \leq t \leq \frac{a-1}{a^{n+1}}$ ($n \geq 0$), namely

$$\phi(t) = \frac{\psi_n(a^{n+1}t)}{n! a^{\frac{1}{2}(n+1)(n-2)}(a-1)^{n+1}}. \tag{1.12}$$

Also, the functions ϕ_n ($n \in \mathbb{N}_0$) defined by $\phi_0 = \phi$ from (1.1) - (1.2) and

$$\phi_{n+1}(t) = \int_0^t \phi_n(\tau) d\tau \tag{1.13}$$

for $n \geq 0$ are needed in this note. We recall for arbitrary $a > 1$ the following relations between the functions ϕ , ψ_n and ϕ_n , namely

$$\phi_n(t) = a^{\frac{n(n-3)}{2}}(a-1)^n \sum_{\nu_1, \dots, \nu_n \geq 0} \phi\left(\frac{t}{a^n} - \frac{\nu_1}{a^{n-1}b} - \dots - \frac{\nu_n}{b}\right) \tag{1.14}$$

for all t and $n \in \mathbb{N}$, in particular

$$\phi_n(t) = a^{\frac{n(n-3)}{2}}(a-1)^n \phi(a^{-n}t) \quad \text{for } t \leq a-1 \tag{1.15}$$

as well as

$$\phi_n(t) = \frac{1}{(n-1)!} \psi_{n-1}(t) \quad \text{for } t \geq 1 \tag{1.16}$$

and

$$\sum_{\nu_1, \dots, \nu_n \geq 0} \phi\left(t - \frac{\nu_1}{a^{n-1}b} - \dots - \frac{\nu_n}{b}\right) = \frac{\psi_{n-1}(a^n t)}{(n-1)! a^{\frac{n(n-3)}{2}}(a-1)^n} \tag{1.17}$$

for $t \geq \frac{1}{a^n}$. The solution ϕ of (1.1) - (1.2) satisfies the equation

$$\sum_{\nu=-\infty}^{+\infty} \phi\left(t - \frac{\nu}{a^n b}\right) = a^n b$$

for all $t \in \mathbb{R}$ and all $n \in \mathbb{N}_0$. In [1] this was proved only for $n = 0$, but the general form easily follows by means of (1.1) and induction.

The eigenvalue problem

$$\lambda f(t) = \int_{at-a+1}^{at} f(\tau) d\tau \tag{1.18}$$

with $a > 1$ has the solution $f = \phi = \phi_0$ from (1.1) - (1.2) for $\lambda_0 = \frac{1}{b}$, and for the eigenvalues $\lambda_n = \frac{a^n}{b}$ ($n \in \mathbb{N}$) the eigenfunctions $f = \psi_{n-1}$ and $f = \phi_n$ (cf. (1.8) and (1.13)), which have non-compact support.

The aim of this paper is to investigate in detail the Cantor intervals for $a > 2$, in which the solution ϕ of (1.1) - (1.2) is equal to certain polynomials, and to find these polynomials explicitly, i.e. to generalize (1.12) to the other Cantor intervals. The results are also valid in the limit case $a = 2$, where the Cantor intervals degenerate. In this connection we characterize the mapping between corresponding Cantor intervals for different a by Sierpiński-like functional equations. Moreover, for arbitrary $a > 1$ we find the iterated kernels of the integral equation (1.1), as well as new spline approximations for the solution.

2. The sequences γ_n and ε_n

Besides of the foregoing results from [1], for the piecewise representation of the solution ϕ of (1.1) - (1.2) by polynomials and for the approximation of ϕ by splines we need an auxiliary sequence $\gamma_n = \gamma_n(a)$ defined as follows: If n has the dyadic representation $n = d_s \cdots d_1 d_0$ with $d_s = 1$ and $d_\nu \in \{0, 1\}$, then

$$\gamma_n = (a - 1) \sum_{\nu=0}^s d_\nu a^\nu. \tag{2.1}$$

The first elements of this sequence are

$$\begin{aligned} \gamma_0 &= 0, & \gamma_1 &= a - 1, & \gamma_2 &= (a - 1)a, & \gamma_3 &= (a - 1)(a + 1) \\ \gamma_4 &= (a - 1)a^2, & \gamma_5 &= (a - 1)(a^2 + 1), & \gamma_6 &= (a - 1)(a^2 + a) \\ \gamma_7 &= (a - 1)(a^2 + a + 1), & \gamma_8 &= (a - 1)a^3, & \gamma_9 &= (a - 1)(a^3 + 1), \dots \end{aligned}$$

For integers $a \geq 2$ also the numbers γ_n are integers. In particular, for $a = 2$ we have $\gamma_n = n$. It is easy to see that the sequence γ_n has the property

$$\left. \begin{aligned} \gamma_{2n} &= a \gamma_n \\ \gamma_{2n+1} &= a \gamma_n + a - 1 \end{aligned} \right\} \quad (n \in \mathbb{N}_0). \tag{2.2}$$

In view of $a \neq 1$ the sequence γ_n can also be defined by (2.2), because the first equation implies $\gamma_0 = 0$, and the next terms of the sequence are determined recursively by (2.2). According to (2.2), the generating function

$$g(z) = \sum_{n=0}^{\infty} \gamma_n z^n$$

satisfies the equation

$$g(z) = a(1+z)g(z^2) + \frac{z(a-1)}{1-z^2}.$$

Defining $(Tg)(z) = g(z^2)$, we find for the solution the series

$$g(z) = (a-1) \sum_{n=0}^{\infty} a^n ((1+z)T)^n \frac{z}{1-z^2} = \frac{a-1}{1-z} \sum_{n=0}^{\infty} \frac{a^n z^{2^n}}{1+z^{2^n}} \tag{2.3}$$

which is convergent for $|z| < 1$. For $a = 2$ we have, of course, $g(z) = \frac{z}{(1-z)^2}$ (cf. also [7: p. 451]). For later purpose we list some further properties of γ_n .

Lemma 2.1. *The sequence γ_n has the following properties:*

- (i) $\gamma_{2k+1} = \gamma_{2k} + \gamma_1 \quad (k \geq 0)$.
- (ii) $a^l \gamma_k = \gamma_{2^l k}$ and $a^l (\gamma_k + 1) = \gamma_{2^l(k+1)-1} + 1 \quad (k, l \geq 0)$.
- (iii) $\gamma_k + \gamma_l + 1 = a^m$ if $k + l + 1 = 2^m \quad (k, l \geq 0)$.

Proof. Statement (i) and the first equality in (ii) follow immediately from (2.2). The second equality in (ii) can easily be proved by induction with respect to l , since it is an identity for $l = 0$ and the induction step reads in view of (2.2)

$$a^{l+1}(\gamma_k + 1) = a \gamma_{2^l(k+1)-1} + a = \gamma_{2^{l+1}(k+1)-1} + 1.$$

In order to show statement (iii) we assume without loss of generality that $k > l$ and that k has the representation $k = d_0 + 2d_1 + \dots + 2^{m-1}d_{m-1}$ with $d_{m-1} = 1$ and $d_\nu \in \{0, 1\}$, i.e. the dyadic representation $k = d_{m-1}d_{m-2} \dots d_0$. This implies that l has the representation $l = \bar{d}_0 + 2\bar{d}_1 + \dots + 2^{m-2}\bar{d}_{m-2}$ with $\bar{d}_\nu = 1 - d_\nu$ since

$$k + l = \sum_{\nu=0}^{m-1} 2^\nu = 2^m - 1.$$

In view of (2.1) with $s = m - 1$ and $n = k$, resp. $n = l$ and \bar{d}_ν instead of d_ν , we get

$$\gamma_k + \gamma_l = (a-1) \sum_{\nu=0}^{m-1} a^\nu = a^m - 1.$$

This completes the proof ■

Lemma 2.2. *In the case of $a \geq 2$ we have $\gamma_{n+1} \geq \gamma_n + a - 1 \quad (n \in \mathbb{N}_0)$.*

Proof. For $n = 2k$ the inequality is even an equality in view of Lemma 2.1/(i). Moreover, it is true also for $n = 1$. Assume that $\gamma_{m+1} \geq \gamma_m + a - 1$ is true for $m < n = 2k+1$. Then in view of (2.2) and $a \geq 2$ we get $\gamma_{2k+2} = a\gamma_{k+1} \geq a(\gamma_k + a - 1) = \gamma_{2k+1} + a - 1$ and the assertion is proved by induction ■

Moreover, we need the sign sequence $\varepsilon_n = (-1)^{\nu(n)}$, where $\nu(n)$ denotes the number of "1" in the dyadic representation of n , i.e. $\nu(n)$ is the binary sum-of-digits function (cf. [4]).

n	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
$\nu(n)$	0	1	1	2	1	2	2	3	1	2	2	3	2	3	3	4
ε_n	1	-1	-1	1	-1	1	1	-1	-1	1	1	-1	1	-1	-1	1

Table 1: The first numbers $\nu(n)$ and ε_n

Considering (2.1) and (2.3) we get in view of $\frac{\gamma_n}{a-1} \rightarrow \nu(n)$ for $a \rightarrow 1$ the generating function

$$\frac{1}{1-z} \sum_{n=0}^{\infty} \frac{z^{2^n}}{1+z^{2^n}} = \sum_{n=0}^{\infty} \nu(n) z^n \quad (|z| < 1). \tag{2.4}$$

The sequence $\nu(n) \bmod 2$ with values from $\{0, 1\}$ is the Morse sequence (cf. [5]) which is equivalent to ε_n by the mapping $1 \mapsto -1$ and $0 \mapsto 1$. It is easy to see that the sequence ε_n can be also defined recursively by

$$\left. \begin{aligned} \varepsilon_0 &= 1 \\ \varepsilon_{2n} &= \varepsilon_n \text{ and } \varepsilon_{2n+1} = -\varepsilon_n \quad (n \geq 0). \end{aligned} \right\} \tag{2.5}$$

According to (2.5) the generating function

$$f(z) = \sum_{n=0}^{\infty} \varepsilon_n z^n$$

satisfies the equation $f(z) = (1-z)f(z^2)$. Hence, we get in view of $f(0) = \varepsilon_0 = 1$ the representation

$$f(z) = \prod_{n=0}^{\infty} (1 - z^{2^n}) \quad (|z| < 1). \tag{2.6}$$

The sequence ε_n was already used in [1] for the determination of the signs of the Fourier coefficients of the solution ϕ of (1.1) - (1.2) in the case of $a = 2$.

In view of (2.5) it is easy to show by means of induction that the sequence ε_n has the properties

$$\sum_{\nu=0}^{2n} \varepsilon_{\nu} = \varepsilon_n \quad \text{and} \quad \sum_{\nu=0}^{2n+1} \varepsilon_{\nu} = 0 \tag{2.7}$$

as well as

$$\varepsilon_{\nu} - \varepsilon_{\nu-1} = \begin{cases} 0 & \text{for } \nu = 2^{2^{\mu}-1} \bmod 2^{2^{\mu}} \\ 2\varepsilon_{\nu} & \text{else} \end{cases} \quad (\nu, \mu \in \mathbb{N}) \tag{2.8}$$

where the signs of the non-vanishing differences alternate. Furthermore, we have

$$\sum_{\nu=1}^k \varepsilon_{\nu} \gamma_{\nu} = \begin{cases} \varepsilon_n a^2 \gamma_n & \text{for } k = 4n \\ -\varepsilon_n \gamma_1 & \text{for } k = 4n + 1 \\ -\varepsilon_n \gamma_{4n+3} & \text{for } k = 4n + 2 \\ 0 & \text{for } k = 4n + 3 \end{cases}$$

which follows from (2.2) and (2.5) by induction.

Both sequences γ_n and ε_n appear in the following connection.

Lemma 2.3. *We have the identity*

$$\prod_{k=0}^{n-1} (1 - e^{-p/(ba^k)}) = \sum_{\nu=0}^{2^n-1} \varepsilon_\nu e^{-\frac{\nu}{a^n} p}. \tag{2.9}$$

Proof. This formula is true for $n = 1$ in view of $\frac{1}{a} = \frac{a-1}{a} = \frac{1}{b}$. If (2.9) is true for a certain n , then it follows

$$\begin{aligned} \prod_{k=0}^n (1 - e^{-p/(ba^k)}) &= (1 - e^{-p/(ba^n)}) \sum_{\nu=0}^{2^n-1} \varepsilon_\nu e^{-\frac{\nu}{a^n} p} \\ &= \sum_{\nu=0}^{2^n-1} \varepsilon_\nu e^{-\frac{a\nu}{a^{n+1}} p} - \sum_{\nu=0}^{2^n-1} \varepsilon_\nu e^{-\frac{a\nu+a-1}{a^{n+1}} p} \\ &= \sum_{\nu=0}^{2^{n+1}-1} \varepsilon_\nu e^{-\frac{\nu}{a^{n+1}} p} \end{aligned}$$

where we have used (2.2) and (2.5). Thus, assertion (2.9) is proved by induction ■

We remark that

$$\prod_{k=0}^{n-1} (1 - e^{-p/(ba^k)}) = \sum_{\nu=0}^{2^n-1} \varepsilon_\nu e^{-\frac{\nu}{a^n} p} = \sum_{m=0}^{\infty} \frac{(-1)^m}{m! a^{nm}} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu \gamma_\nu^m p^m \tag{2.10}$$

implies that the sum

$$s_n(m) = \sum_{\nu=0}^{2^n-1} \varepsilon_\nu \gamma_\nu^m \tag{2.11}$$

equals to 0 for $m = 0, 1, \dots, n - 1$.

Proposition 2.1. *For $m \geq n$ we have*

$$s_n(m) = \frac{(-1)^m m! a^{\frac{n(2m-n+1)}{2}}}{(m-n)! b^n} \sum_{\mu=0}^{m-n} (-1)^\mu \binom{m-n}{\mu} \frac{\rho_\mu(\frac{1}{a}) \rho_{m-n-\mu}(a)}{a^{n\mu}}$$

Proof. From (1.3) we get

$$\frac{\Phi(p)}{\Phi(\frac{p}{a^n})} = \prod_{k=0}^{n-1} \frac{1 - e^{-p/(ba^k)}}{p/(ba^k)} = \frac{a^{\frac{n(n-1)}{2}} b^n}{p^n} \prod_{k=0}^{n-1} (1 - e^{-p/(ba^k)}),$$

and in view of (2.10) and (2.11) we find

$$\phi(p) \frac{1}{\phi(\frac{p}{a^n})} = a^{\frac{n(n-1)}{2}} b^n \sum_{m=0}^{\infty} \frac{(-1)^m s_n(m)}{m! a^{mn}} p^{m-n}$$

Using the representations (1.4) and (1.6), the last with $\frac{p}{a^n}$ instead of p , we obtain the assertion by means of the Cauchy product and comparison of coefficients ■

In particular, we have

$$\sum_{\nu=0}^{2^n-1} \varepsilon_\nu \gamma_\nu^n = (-1)^n n! (a-1)^n a^{\frac{n(n-1)}{2}} \tag{2.12}$$

and

$$\sum_{\nu=0}^{2^n-1} \varepsilon_\nu \gamma_\nu^{n+1} = \frac{1}{2} (-1)^n (n+1)! (a-1)^n (a^n - 1) a^{\frac{n(n-1)}{2}}. \tag{2.13}$$

3. Cantor sets and singular functions

In this section, we explore Cantor sets which are immediately connected with the solution ϕ of (1.1) - (1.2) in the case of $a > 2$. First, we note that in the case of $a > 2$ Lemma 2.2 implies

$$\gamma_n + 1 < \gamma_{n+1}. \tag{3.1}$$

Hence, we can define the following open intervals G_{kn} ($k = 0, 1, \dots, 2^n - 1; n \in \mathbb{N}_0$) and the corresponding union G_m :

$$G_{kn} = \left(\frac{\gamma_{2k} + 1}{a^{n+1}}, \frac{\gamma_{2k+1}}{a^{n+1}} \right), \quad G_m = \bigcup_{n=0}^m \bigcup_{k=0}^{2^n-1} G_{kn}. \tag{3.2}$$

In order to show that all G_{kn} are disjoint, we consider the following closed intervals F_{kn} ($k = 0, 1, \dots, 2^n - 1; n \in \mathbb{N}_0$) and the corresponding union F_n :

$$F_{kn} = \left[\frac{\gamma_k}{a^n}, \frac{\gamma_k + 1}{a^n} \right], \quad F_n = \bigcup_{k=0}^{2^n-1} F_{kn}. \tag{3.3}$$

Note that $F_0 = [0, 1]$ and in view of (3.1), all F_{kn} with a fixed n are disjoint. From Lemma 2.1/(ii) we see that F_{kn} and $F_{2^l k, n+l}$ have the same left end-points and, analogously, F_{kn} and $F_{2^l(k+1)-1, n+l}$ the same right end-points for all $l \in \mathbb{N}_0$.

Lemma 3.1. *In the case of $a > 2$, for all $n \in \mathbb{N}$ and $k = 0, 1, \dots, 2^n - 1$ we have $G_{kn} \subset F_{kn}$ and the disjoint decomposition*

$$F_{kn} = F_{2k, n+1} \cup G_{kn} \cup F_{2k+1, n+1}. \tag{3.4}$$

Proof. In view of (2.2), we have

$$F_{kn} = \left[\frac{a\gamma_k}{a^{n+1}}, \frac{a\gamma_k + a}{a^{n+1}} \right] = \left[\frac{\gamma_{2k}}{a^{n+1}}, \frac{\gamma_{2k+1} + 1}{a^{n+1}} \right].$$

According to (3.2), we see that from the intervals $G_{\nu n}$ ($\nu = 0, 1, \dots, 2^n - 1$) exactly the interval G_{kn} lies in F_{kn} , since $\gamma_{2k} < \gamma_{2k} + 1 < \gamma_{2k+1} < \gamma_{2k+1} + 1$. In view of (3.3) this implies the decomposition (3.4) (cf. Figure 1) ■

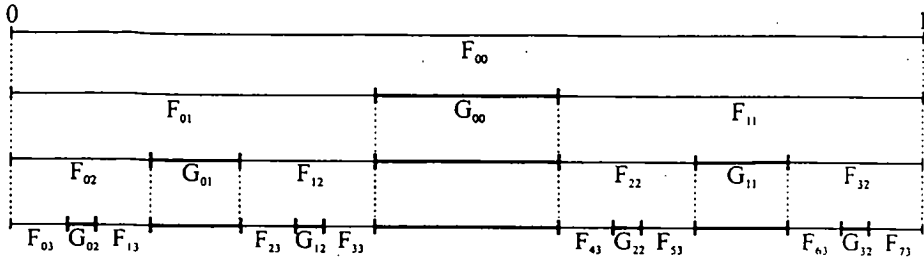


Figure 1: The first Cantor intervals

The disjoint composition (3.4) shows that also all G_{kn} are disjoint and, moreover, that $F_{m+1} = [0, 1] \setminus G_m$. Since $\gamma_{2k+1} - \gamma_{2k} = a - 1$, we get for the measure of G_{kn} that $|G_{kn}| = \frac{a-2}{a^{n+1}}$, and for the measure of the open Cantor set

$$G = \bigcup_{n=0}^{\infty} \bigcup_{k=0}^{2^n-1} G_{kn}$$

we have

$$|G| = \sum_{n=0}^{\infty} 2^n \frac{a-2}{a^{n+1}} = 1,$$

and hence for the perfect Cantor set $F = [0, 1] \setminus G$ the measure $|F| = 0$ as in the original construction of Cantor, i.e. in the case of $a = 3$. We remark that the Cantor set G can be generated from $[0, 1]$ by iteration of the functions $f_1(x) = \frac{x}{a}$ and $f_2(x) = \frac{x+a-1}{a}$ (cf. [3: p. 6], [1] or [13]). For $a = 2$ the intervals G_{kn} are empty and $F_n = F = [0, 1]$.

Next, for arbitrary $a > 1$ we introduce numbers $x = x(a)$ of the form

$$x = (a - 1) \sum_{\nu=1}^{\infty} \frac{\xi_{\nu}}{a^{\nu}} \quad (\xi_{\nu} \in \{0, 1\}) \tag{3.5}$$

which lie in $[0, 1]$ in view of

$$(a - 1) \sum_{\nu=1}^{\infty} \frac{1}{a^{\nu}} = 1. \tag{3.6}$$

In the case of $\xi_{\nu} = 0$ for $\nu \geq n + 1$ we write

$$x_n = (a - 1) \sum_{\nu=1}^n \frac{\xi_{\nu}}{a^{\nu}} \quad (\xi_{\nu} \in \{0, 1\}) \tag{3.7}$$

for $n \in \mathbb{N}_0$. Denoting $\xi_{\nu} = d_{n-\nu}$ for $\nu = 1, \dots, n$ and $k = d_0 + 2d_1 + \dots + 2^{n-1}d_{n-1}$, we see from (2.1) that $x_n = \frac{\gamma_k}{a^n}$ with a certain index $k \in \{0, 1, \dots, 2^n - 1\}$, i.e. x_n is the left end-point of F_{kn} if we use the notation (3.3) also for $1 < a \leq 2$. Clearly, in the case of $a = 2$ these numbers are equal to $\frac{k}{2^n}$ ($n \in \mathbb{N}; k = 0, 1, \dots, 2^n - 1$) and they lie

densely in $[0,1]$. The points (3.5) fill the whole interval $[0,1]$ not only for $a = 2$, but also for $1 < a < 2$. In order to see this we remark that in the case of $1 < a < 2$ the intervals $F_{2k,n}$ and $F_{2k+1,n}$ are overlapping with $F_{2k,n} \cup F_{2k+1,n} = F_{k,n-1}$, so that $F_0 = [0, 1]$ implies that $F_n = [0, 1]$ for all $n \in \mathbb{N}$ (cf. (3.3)). Hence, the left end-points (3.7) of the intervals F_{k_n} ($k = 0, 1, \dots, 2^n - 1$) form an ε -net ($\varepsilon = \frac{1}{2a^n}$) for the interval $[0,1]$ since for every fixed n each $x \in [0, 1]$ is contained in at least one F_{k_n} , i.e. $x_n \leq x \leq x_n + \frac{1}{a^n}$ with x_n from (3.7). Having already determined x_n for a given $x \in [0, 1]$, the next number ξ_{n+1} in (3.5) reads

$$\xi_{n+1} = \begin{cases} 0 & \text{for } x_n \leq x < x_n + \frac{a-1}{a^{n+1}}, \quad \text{i.e. } x \in F_{2k,n+1} \setminus F_{2k+1,n+1} \\ 1 & \text{for } x_n + \frac{1}{a^{n+1}} < x \leq x_n + \frac{1}{a^n}, \quad \text{i.e. } x \in F_{2k+1,n+1} \setminus F_{2k,n+1} \end{cases}$$

whereas ξ_{n+1} can be chosen arbitrarily for $x_n + \frac{a-1}{a^{n+1}} \leq x \leq x_n + \frac{1}{a^{n+1}}$, i.e. for $x \in F_{2k,n+1} \cap F_{2k+1,n+1}$.

Lemma 3.2. *In the case of $a > 2$ the numbers (3.5) and $y = (a - 1) \sum_{\nu=1}^{\infty} \frac{\eta_\nu}{a^\nu}$ with $\eta_\nu \in \{0, 1\}$ have the following properties:*

(i) *The usual order of x and y is equivalent to the lexicographic order of (ξ_1, ξ_2, \dots) and (η_1, η_2, \dots) .*

(ii) *The 2^n intervals G_{k_n} with fixed n are exactly the intervals (x, y) with $\xi_\nu = \eta_\nu$ ($\nu = 1, 2, \dots, n$), $\xi_{n+1} = 0$, $\xi_{n+2} = \xi_{n+3} = \dots = 1$ and $\eta_{n+1} = 1$, $\eta_{n+2} = \eta_{n+3} = \dots = 0$.*

Proof. Let be $(\xi_1, \xi_2, \dots) < (\eta_1, \eta_2, \dots)$ lexicographically, i.e. $\xi_\nu = \eta_\nu$ for $1 \leq \nu \leq m - 1$ and $\xi_m < \eta_m$ for a certain $m \in \mathbb{N}$, which is only possible for $\xi_m = 0$ and $\eta_m = 1$. Then we have in view of $a > 2$ the inequality

$$y - x \geq \frac{a - 1}{a^m} - (a - 1) \sum_{\nu=m+1}^{\infty} \frac{1}{a^\nu} = \frac{a - 2}{a^m} > 0.$$

Vice versa, $(\xi_1, \xi_2, \dots) > (\eta_1, \eta_2, \dots)$ implies analogously $x > y$, so that property (i) is valid.

In order to show property (ii), we first remark that for $k \leq 2^n - 1$ the dyadic representation of k has at most n digits, i.e. $k = d_0 + 2d_1 + \dots + 2^{n-1}d_{n-1}$ with $d_\mu \in \{0, 1\}$. Hence, for the left end-point of G_{k_n} we have as in the foregoing case of F_{k_n} and in view of (3.6) the representation

$$\frac{\gamma_{2k} + 1}{a^{n+1}} = (a - 1) \sum_{\nu=1}^n \frac{\xi_\nu}{a^\nu} + \frac{1}{a^{n+1}} = (a - 1) \sum_{\nu=1}^{\infty} \frac{\xi_\nu}{a^\nu}$$

with $\xi_\nu = d_{n-\nu}$ for $\nu = 1, 2, \dots, n$, $\xi_{n+1} = 0$ and $\xi_\nu = 1$ for $\nu \geq n + 2$. For the right end-point of G_{k_n} we have analogously

$$\frac{\gamma_{2k+1}}{a^{n+1}} = (a - 1) \left(\sum_{\nu=1}^n \frac{\xi_\nu}{a^\nu} + \frac{1}{a^{n+1}} \right) = (a - 1) \sum_{\nu=1}^{n+1} \frac{\eta_\nu}{a^\nu}$$

with $\eta_\nu = d_{n-\nu}$ for $\nu = 1, 2, \dots, n$ and $\eta_{n+1} = 1$, so that property (ii) is proved ■

Remark. In the case of $a = 2$, $(\xi_1, \xi_2, \dots) < (\eta_1, \eta_2, \dots)$ implies only $x \leq y$.

Lemma 3.2 shows once more that all G_{kn} are disjoint. Property (ii) from Lemma 3.2 means that the left end-points x^- of G_{kn} and the corresponding right end-points x^+ can be written in the form

$$x^- = (a - 1) \sum_{\nu=1}^n \frac{\xi_\nu}{a^\nu} + \frac{1}{a^{n+1}} \quad \text{and} \quad x^+ = (a - 1) \left(\sum_{\nu=1}^n \frac{\xi_\nu}{a^\nu} + \frac{1}{a^{n+1}} \right)$$

with $\xi_\nu \in \{0, 1\}$. Since these end-points belong to the closed set F , also all points of the form (3.5) belong to F .

Now, for a fixed $a > 2$ and a fixed $c \geq 2$ we define a function $g_0 : F \mapsto [0, 1]$ by

$$g_0(x) = (c - 1) \sum_{\nu=1}^{\infty} \frac{\xi_\nu}{c^\nu} \tag{3.8}$$

with $x = x(a)$ from (3.5), i.e. $g_0 : x(a) \mapsto x(c)$. According to property (i) from Lemma 2.3, this function is strictly increasing and, obviously, it is also continuous. We extend g_0 to the whole interval $[0, 1]$ by the definition

$$g_0\left(x^- + \frac{a - 2}{a^{n+1}} t\right) = g_0(x^-) + \frac{c - 2}{c^{n+1}} t \quad (0 < t < 1), \tag{3.9}$$

i.e. in view of $x^- + \frac{a-2}{a^{n+1}} = x^+$ we extend the function g_0 linearly on the intervals G_{kn} , so that it remains continuous and increasing (but only for $c > 2$ strictly increasing). Moreover, replacing t by $1 - t$ in (3.9) we get

$$g_0\left(x^+ - \frac{a - 2}{a^{n+1}} t\right) = g_0(x^+) - \frac{c - 2}{c^{n+1}} t \quad (0 < t < 1). \tag{3.10}$$

Next, we show that the function $g = g_0$ satisfies for $0 \leq t \leq 1$ the following system of functional equations:

- (i) $g\left(\frac{1}{a} + \frac{a-2}{a} t\right) = \frac{1}{c} + \frac{c-2}{c} t$.
- (ii) $g\left(\frac{t}{a}\right) = \frac{1}{c} g(t)$.
- (iii) $g(t) + g(1 - t) = 1$.

The general solution of (ii) alone reads $g(t) = t^\alpha Q\left(\frac{\ln t}{\ln a}\right)$, where $Q(x + 1) = Q(x)$ is an arbitrary 1-periodic function and $\alpha = \frac{\ln c}{\ln a}$.

Proposition 3.1. *The function $g = g_0$ is the unique bounded solution of the functional equations (i) - (iii) in $[0, 1]$.*

Proof. 1. First, we show that the function g_0 satisfies equations (i) - (iii). Clearly, g_0 satisfies (i) in view of (3.9) with $n = 0$, and (ii) follows immediately from (3.5), (3.8) and (3.9). In order to show that g_0 satisfies also equation (iii), we assume first that $x \in F$, i.e. x is of the form (3.5). Then in view of (3.6) we have

$$1 - x = (a - 1) \sum_{\nu=1}^{\infty} \frac{\bar{\xi}_\nu}{a^\nu}$$

with $\bar{\xi}_\nu = 1 - \xi_\nu$, and in view of (3.8) we get

$$g_0(x) + g_0(1 - x) = (c - 1) \sum_{\nu=1}^{\infty} \frac{\xi_\nu}{c^\nu} + (c - 1) \sum_{\nu=1}^{\infty} \frac{\bar{\xi}_\nu}{c^\nu} = (c - 1) \sum_{\nu=1}^{\infty} \frac{1}{c^\nu} = 1.$$

In the case of $x \notin F$, i.e. $x \in G_{kn}$, x has the representation $x = x^- + \frac{a-2}{a^{n+1}} t$ with $0 < t < 1$, so that $g_0(x)$ is given by (3.9). In view of $1 - x = 1 - x^- - \frac{a-2}{a^{n+1}} t$, where $1 - x^- = y^+$ for a certain right end-point y^+ , we get according to (3.10) that

$$g_0(1 - x) = g_0(1 - x^-) - \frac{c - 2}{c^{n+1}} t.$$

This together with (3.9) implies that

$$g_0(x) + g_0(1 - x) = g_0(x^-) + g_0(1 - x^-) = 1$$

since $x^- \in F$.

2. Let g be a further solution of equations (i) - (iii). For $0 \leq t \leq 1$ we put $d(t) = |g_0(t) - g(t)|$. In view of (i) we have $d(t) = 0$ for $\frac{1}{a} \leq t \leq 1 - \frac{1}{a}$. Hence, if there exists a point $t_0 \in [0, 1]$ with $d(t_0) > 0$, then for $t_1 = a \min\{t_0, 1 - t_0\}$ we have $t_1 \in [0, 1]$. We show that $d(t_1) = cd(t_0)$. In the case of $t_0 < \frac{1}{a}$ this follows immediately from (ii). In the case of $t_0 > 1 - \frac{1}{a}$ we first get from (iii) that $d(1 - t_0) = d(t_0)$ and afterwards from (ii) that $d(t_1) = cd(t_0)$. Thus for the sequence $t_n = a \min\{t_{n-1}, 1 - t_{n-1}\}$ we obtain $d(t_n) = c^n d(t_0)$ and in view of $c \geq 2$ a contradiction to the boundedness of g ■

Proposition 3.2. *Suppose that g satisfies properties (ii) and (iii). Then we have*

$$g\left(x_n + \frac{t}{a^n}\right) = g_0(x_n) + \frac{1}{c^n} g(t) \tag{3.11}$$

for $0 \leq t \leq 1$, with x_n from (3.7). Moreover, $g(x_n) = g_0(x_n)$.

Proof. Equation (ii) for $t = 0$ implies $g(0) = 0$, hence in view of $g_0(0) = 0$ we have an identity for $n = 0$. Assume that the assertion is true for a certain $n - 1$. Since $x_n \in F$, we have either $x_n \leq \frac{1}{a}$ or $x_n \geq 1 - \frac{1}{a}$. In the first case $x_n = \frac{x_{n-1}}{a}$ and we get from (ii) and (3.8) that

$$g\left(x_n + \frac{t}{a^n}\right) = \frac{1}{c} g_0(x_{n-1}) + \frac{1}{c^n} g(t) = g_0(x_n) + \frac{1}{c^n} g(t)$$

for $0 \leq t \leq 1$. In the case of $x_n \geq 1 - \frac{1}{a}$ we have in view of $\xi_n = 1$ the representation

$$1 - x_n = (a - 1) \sum_{\nu=1}^{n-1} \frac{1 - \xi_\nu}{a^\nu} + (a - 1) \sum_{\nu=n+1}^{\infty} \frac{1}{a^\nu} = y_{n-1} + \frac{1}{a^n}$$

with $y_{n-1} \leq \frac{1}{a}$ and in view of (iii) and $g(1) = 1 - g(0) = 1$ the relation

$$1 - g(x_n) = g(1 - x_n) = g\left(y_{n-1} + \frac{1}{a^n}\right) = g_0(y_{n-1}) + \frac{1}{c^n}$$

which implies that

$$g(x_n) = 1 - g_0(y_{n-1}) - \frac{1}{c^n} = g_0(x_n).$$

Now, we get by application of (iii) the relation

$$\begin{aligned} g\left(x_n + \frac{t}{a^n}\right) &= g\left(1 - y_{n-1} - \frac{1}{a^n} + \frac{t}{a^n}\right) = 1 - g\left(y_{n-1} + \frac{1-t}{a^n}\right) \\ &= 1 - g_0(y_{n-1}) - \frac{g(1-t)}{c^n} = g_0(x_n) + \frac{1}{c^n} g(t) \end{aligned}$$

for $0 \leq t \leq 1$, which proves (3.11) by induction. The second assertion of the proposition follows from (3.11) for $t = 0$ ■

Remarks. 1. For $g = g_0$ and $t = (a - 1) \sum_{\nu=1}^{\infty} \frac{\xi_{n+\nu}}{a^\nu}$ equation (3.11) easily follows from $x = x_n + \frac{t}{a^n}$ and (3.8).

2. Equations (iii) and (3.11) imply

$$g\left(z_n - \frac{t}{a^n}\right) = g_0(z_n) - \frac{1}{c^n} g(t)$$

for $0 \leq t \leq 1$ with $z_n = 1 - x_n$ and $g(z_n) = g_0(z_n)$.

3. The statement of Proposition 3.1 is also valid if we replace (iii) by

$$g\left(\frac{a-1}{a} + \frac{t}{a}\right) = \frac{c-1}{c} + \frac{1}{c} g(t) \quad (0 \leq t \leq 1),$$

i.e. by (3.11) with $n = 1$. Proposition 3.2 implies that $g = g_0$ satisfies this equation. The proof of the uniqueness can be carried out analogously as in the second part of the proof of Proposition 3.1, however, with the sequence

$$t_n = \begin{cases} a t_{n-1} & \text{if } t_{n-1} < \frac{1}{a} \\ a t_{n-1} - a + 1 & \text{if } t_{n-1} > 1 - \frac{1}{a}. \end{cases}$$

Thus we have a generalization of a result of W. Sierpiński [10] concerning the case of $a = 3$ and $c = 2$, where g_0 is Cantor's singular function (cf. also [9: p. 241]). A non-constant $g : [0, 1] \mapsto [0, 1]$ is called (*strictly*) *singular*, if it is continuous and (strictly) increasing with $g'(t) = 0$ a.e. (cf. [6], where also some examples of strictly singular functions are given). In the case of $c = 2$, g_0 is a singular function which is constant on the closed intervals \overline{G}_{kn} , more precisely, (3.10) implies in view of $\gamma_k(2) = k$ that

$$g_0(t) = \frac{2k+1}{2^{n+1}} \quad \text{for } t \in \overline{G}_{kn}. \tag{3.12}$$

Proposition 3.3. *In the case of $c = 2$, $g = g_0$ is the unique function of bounded variation on $[0, 1]$ satisfying only*

$$g\left(\frac{t}{a}\right) = \frac{1}{2} g(t) \quad \text{and} \quad g(t) + g(1-t) = 1. \tag{3.13}$$

Proof. We show that every function g of bounded variation on $[0,1]$ satisfying (3.13) has the property

$$g(t) = \frac{1}{2} \quad \text{for } \frac{1}{a} \leq t \leq \frac{a-1}{a}. \tag{3.14}$$

Let D denote the total variation of g in the interval $G_0 = G_{00}$. In view of (3.11) with $c = 2$ and Lemma 3.1 we have

$$\bigvee_{G_{kn}}(g) = \frac{1}{2^n} D$$

for $k = 0, 1, \dots, 2^n - 1$ and all $n \in \mathbb{N}$. Since the intervals G_{kn} are disjoint, for the total variation of g on the set G_m defined by (3.2) we get

$$\bigvee_{G_m}(g) = \sum_{n=0}^m \sum_{k=0}^{2^n-1} \frac{1}{2^n} D = (m+1) D .$$

For $m \rightarrow \infty$ this implies $D = 0$ since g has bounded variation, i.e. (3.14) is valid. Now the statement follows from Proposition 3.1 ■

4. Properties of the eigenfunctions

In order to obtain relations between eigenfunctions of the integral equation (1.18), we first remember that a solution f of (1.18) with $a > 1$ is infinitely often differentiable and that we get by differentiation

$$\lambda f^{(n)}(t) = a^n \int_{at-a+1}^{at} f^{(n)}(\tau) d\tau .$$

Hence, the n -th derivative $f^{(n)}$ is also an eigenfunction of (1.18) to the eigenvalue λa^{-n} , so far as $f^{(n)}$ does not vanish identically (cf. [1: Formula (6.6) for $\lambda = \frac{1}{b}$]). Next, we shall see that each derivative of f can be expressed as a linear combination of f with different arguments. For the first derivative f' we have

$$f'(t) = \frac{a}{\lambda} [f(at) - f(at - a + 1)] . \tag{4.1}$$

In order to obtain a representation for the higher derivatives, we need the former sequences γ_n and ε_n .

Lemma 4.1. *Suppose that f is an eigenfunction of (1.18) with the eigenvalue λ and $n \in \mathbb{N}_0$. Then we have*

$$f^{(n)}(t) = \lambda^{-n} a^{\frac{n(n+1)}{2}} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu f(a^\nu t - \gamma_\nu) . \tag{4.2}$$

Proof. For $n = 0$ this equation is an identity. If (4.2) is true for an integer n , then we have in view of (4.1), (2.2) and (2.5) that

$$\begin{aligned} f^{(n+1)}(t) &= \lambda^{-n} a^{\frac{n(n+1)}{2}+n} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu f'(a^n t - \gamma_\nu) \\ &= \lambda^{-n-1} a^{\frac{n(n+1)}{2}+n+1} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu \left(f(a^{n+1} t - a\gamma_\nu) - f(a^{n+1} t - a\gamma_\nu - \gamma_1) \right) \\ &= \lambda^{-n-1} a^{\frac{(n+1)(n+2)}{2}} \sum_{\nu=0}^{2^{n+1}-1} \varepsilon_\nu f(a^{n+1} t - \gamma_\nu), \end{aligned}$$

such that (4.2) is proved by induction ■

Taking into account that $f = \phi_n$ is an eigenfunction of (1.18) to the eigenvalue $\lambda = \frac{a^n}{b}$, and considering

$$\lambda^{-n} a^{\frac{n(n+1)}{2}} = \frac{a^{\frac{n(n+1)}{2}} b^n}{a^{n^2}} = \frac{b^n}{a^{\frac{n(n-1)}{2}}}$$

as well as $\phi(t) = \phi_n^{(n)}(t)$ for all t , we get the following inversion of (1.14).

Corollary 4.1. For all $t \in \mathbb{R}$ and for all $n \in \mathbb{N}_0$, the solution ϕ of (1.1) – (1.2) has the representation

$$\phi(t) = \frac{b^n}{a^{\frac{n(n-1)}{2}}} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu \phi_n(a^n t - \gamma_\nu). \tag{4.3}$$

Proposition 4.1. The polynomials ψ_n have the property

$$\sum_{\nu=0}^{2^n-1} \varepsilon_\nu \psi_m(t - \gamma_\nu) = \frac{m!}{(m-n)!} \frac{a^{\frac{n(2m-n+1)}{2}}}{b^n} \psi_{m-n}\left(\frac{t}{a^n}\right) \tag{4.4}$$

for arbitrary $m \geq n \geq 0$.

Proof. We apply Lemma 4.1 with $f = \psi_m$ and $\lambda = \frac{a^{m+1}}{b}$ and use that

$$\psi_m^{(n)}(t) = \frac{m!}{(m-n)!} \psi_{m-n}(t) \quad \text{and} \quad \lambda^{-n} a^{\frac{n(n+1)}{2}} = \frac{a^{\frac{n(n+1)}{2}} b^n}{a^{n(m+1)}} = \frac{b^n}{a^{\frac{n(2m-n+1)}{2}}}.$$

Relation (4.4) is proved after replacing t by $\frac{t}{a^n}$ ■

We remark that for $n > m \geq 0$ the left-hand side of (4.4) vanishes, since the sums (2.11) vanish for these m and n . This is also the reason why for $m > n$ the degree of the polynomials (4.4) reduces from m to $m - n$. In particular, for $m \geq n = 1$ we have

$$\psi_m(t) - \psi_m(t - a + 1) = m a^{m-1} (a - 1) \psi_{m-1}\left(\frac{t}{a}\right). \tag{4.5}$$

By analytic continuation this equation is even valid for all a different from the poles of ψ_m as a function of a (these poles lie on the circle $|a| = 1$). For $t = \frac{a}{2}$ (4.5) simplifies in view of (1.1) to

$$\psi_m\left(\frac{a}{2}\right) = \frac{m}{2} a^{m-1} (a-1) \psi_{m-1}\left(\frac{1}{2}\right) \tag{4.6}$$

for m odd. For all $m \in \mathbb{N}_0$, considering (1.3) and the generating function $\frac{e^p}{e^p - 1}$ for the Bernoulli numbers B_μ , we can derive from (1.9) the representation

$$\psi_m(t) = \sum_{\mu=0}^m \binom{m}{\mu} B_\mu (1-a)^\mu a^{m-\mu} \psi_{m-\mu}\left(\frac{t}{a}\right),$$

which for $t = \frac{a}{2}$ contains (4.6) as a special case. Moreover, for all $m \in \mathbb{N}$, (1.7), (1.9) and

$$\frac{\partial}{\partial p} e^{tp} \Phi(p) = e^{tp} \Phi(p) \left(t + \frac{d}{dp} \ln \Phi(p) \right)$$

imply by comparison of coefficients the recursion formula

$$\psi_m(t) = \left(t - \frac{1}{2} \right) \psi_{m-1}(t) + \frac{1}{m} \sum_{\mu=2}^m \binom{m}{\mu} B_\mu \frac{(a-1)^\mu}{a^\mu - 1} \psi_{m-\mu}(t),$$

which for $t = 0$ is already known from [1].

In the following, we once more restrict ourselves to $a \geq 2$ and apply Lemma 4.1 to the solution ϕ of (1.1) - (1.2), i.e. we consider $f = \phi$ and $\lambda = \frac{1}{b}$. For $t \in F_{kn}$, i.e. according to (3.3) for

$$\frac{\gamma_k}{a^n} \leq t \leq \frac{\gamma_k + 1}{a^n},$$

we have $0 \leq a^n t - \gamma_k \leq 1$, but in view of (3.1) $a^n t - \gamma_\nu \notin (0, 1)$ for $\nu \neq k$. Hence, for the solution ϕ of (1.1) - (1.2) with $a \geq 2$, which vanishes outside of $(0, 1)$, we get from Lemma 4.1

$$\phi^{(n)}(t) = \varepsilon_k a^{\frac{n(n+1)}{2}} b^n \phi(a^n t - \gamma_k) \quad \text{for } t \in F_{kn}, \tag{4.7}$$

and otherwise we have $\phi^{(n)}(t) = 0$, namely for $t \in G_{n-1}$ with $n \geq 1$. In view of $\phi(t) > 0$ for $t \in (0, 1)$ this result implies [13: Proposition 4.1] that F_n is the support of $\phi^{(n)}$ and, moreover, for $n = 2$ that $\phi(t)$ is strictly convex for t in F_{02} or F_{32} , and strictly concave for t in F_{12} or F_{22} . In the case of $a = 2$ where $\gamma_k = k$ formula (4.7) reduces to

$$\phi^{(n)}(t) = \varepsilon_k 2^{\frac{n(n+3)}{2}} \phi(2^n t - k) \quad (k = [2^n t]), \tag{4.8}$$

in particular to $\phi^{(n)}\left(\frac{k}{2^n}\right) = 0$ (cf. [11]). Formula (4.7) is very useful for the calculation of the L_2 -norms of $\phi^{(n)}$, namely

$$\|\phi^{(n)}\|^2 = a^{n(n+1)} b^{2n} \sum_{k=0}^{2^n-1} \int_{\gamma_k/a^n}^{(\gamma_k+1)/a^n} \phi^2(a^n t - \gamma_k) dt = 2^n a^{n^2} b^{2n} \|\phi\|^2.$$

Moreover, we find for the corresponding scalar product by m partial integrations

$$(\phi^{(n)}, \phi^{(n+2m)}) = (-1)^m (\phi^{(n+m)}, \phi^{(n+m)}) = (-1)^m 2^{n+m} a^{(n+m)^2} b^{2(n+m)} \|\phi\|^2,$$

whereas $(\phi^{(n)}, \phi^{(n+2m+1)}) = 0$ in view of the symmetry $\phi(t) = \phi(1-t)$.

5. Relations with polynomials

For $a > 2$ and $t \in \overline{G}_{kn}$ given by (3.2) we have the inequality $\frac{1}{a} \leq a^n t - \gamma_k \leq 1 - \frac{1}{a}$. Hence, we get in view of $\overline{G}_{kn} \subset F_{kn}$, (4.7) and $\phi(\tau) = b$ for $\frac{1}{a} \leq \tau \leq 1 - \frac{1}{a}$ that

$$\phi^{(n)}(t) = \varepsilon_k a^{\frac{n(n+1)}{2}} b^n \phi(a^n t - \gamma_k) = \varepsilon_k a^{\frac{n(n+1)}{2}} b^{n+1} \quad (t \in \overline{G}_{kn}).$$

Thus for $t \in \overline{G}_{kn}$, $\phi(t)$ is a polynomial of degree n , a fact which is already known from [1], but now we also know the main term of this polynomial:

$$\phi(t) = \varepsilon_k \frac{a^{\frac{n(n+1)}{2}} b^{n+1}}{n!} t^n + \dots \quad (t \in \overline{G}_{kn}). \tag{5.1}$$

Moreover, we can even determine the complete polynomials and include the limit case $a = 2$, where the intervals \overline{G}_{kn} degenerate to single points $\frac{2k+1}{2^{n+1}}$. Since G lies densely in $[0, 1]$, the function ϕ is uniquely determined by means of these polynomials and continuity.

Theorem 5.1. *In the case of $a \geq 2$ and t in one of the closed intervals \overline{G}_{kn} for $k = 0, 1, \dots, 2^n - 1$ ($n \in \mathbb{N}$), the solution ϕ of (1.1) – (1.2) has the representation*

$$\phi(t) = c_n \sum_{\nu=0}^{2k} \varepsilon_\nu \psi_n(a^{n+1}t - \gamma_\nu) \quad (t \in \overline{G}_{kn}) \tag{5.2}$$

where c_n is given by

$$c_n = \frac{b^{n+1}}{a^{\frac{n(n+1)}{2}} n!} = \frac{1}{a^{\frac{(n+1)(n-2)}{2}} (a-1)^{n+1} n!} \tag{5.3}$$

Proof. We use the representation (4.3) with $n + 1$ instead of n . For $t \in \overline{G}_{kn}$, i.e.

$$\frac{\gamma_{2k+1}}{a^{n+1}} \leq t \leq \frac{\gamma_{2k+1}}{a^{n+1}},$$

we have the inequalities $a^{n+1}t - \gamma_{2k+1} \leq 0$ and $a^{n+1}t - \gamma_{2k} \geq 1$. According to (3.1) and $\phi_{n+1}(\tau) = 0$ for $\tau \leq 0$, the terms $\phi_{n+1}(a^{n+1}t - \gamma_\nu)$ vanish for $\nu \geq 2k + 1$, but for $\nu \leq 2k$, in view of (1.16) with $n + 1$ instead of n , we have the representations

$$\phi_{n+1}(a^{n+1}t - \gamma_\nu) = \frac{1}{n!} \psi_n(a^{n+1}t - \gamma_\nu)$$

for $\nu = 0, 1, \dots, 2k$. This altogether implies the assertion ■

We remark that, for $k = 0$, formula (5.2) reduces to (1.12).

Next, we are going to extend (5.2) to the larger interval $F_{kn} \supset G_{kn}$.

Proposition 5.1. For $a \geq 2$ and $t \in F_{kn}$, i.e. $t = \frac{\gamma_k + \tau}{a^n}$ with $0 \leq \tau \leq 1$, the solution ϕ of (1.1) – (1.2) has the property

$$\phi\left(\frac{\gamma_k + \tau}{a^n}\right) - \varepsilon_k \phi\left(\frac{\tau}{a^n}\right) = c_{n-1} \sum_{\nu=0}^{k-1} \varepsilon_\nu \psi_{n-1}(\gamma_k + \tau - \gamma_\nu) \quad (0 \leq \tau \leq 1) \quad (5.4)$$

where c_n is given by (5.3).

Proof. According to $0 \leq a^n t - \gamma_k = \tau \leq 1$ for $t \in F_{kn}$ and $\gamma_\nu + 1 \leq \gamma_{\nu+1}$ for $\nu \geq 0$ (cf. Lemma 2.2) we have the relations

$$a^n t - \gamma_\nu = \gamma_k + \tau - \gamma_\nu \begin{cases} \geq 1 & \text{for } \nu < k \\ \in [0, 1] & \text{for } \nu = k \\ \leq 0 & \text{for } \nu > k. \end{cases}$$

Hence, (5.4) follows from (4.3) in view of $\phi_n(t) = 0$ for $t \leq 0$, as well as (1.15) and (1.16) ■

By m differentiations of (5.4) we get in view of $\phi^{(m)}(0) = 0$ and $\psi'_m = m\psi_{m-1}$ the

Corollary 5.1. In the case of $a \geq 2$ and $n > m \geq 0$ the derivatives $\phi^{(m)}$ of the solution of (1.1) – (1.2) have the values

$$\phi^{(m)}\left(\frac{\gamma_k}{a^n}\right) = \frac{a^{mn} c_{n-1} (n-1)!}{(n-m-1)!} \sum_{\nu=0}^{k-1} \varepsilon_\nu \psi_{n-m-1}(\gamma_k - \gamma_\nu) \quad (5.5)$$

with $0 \leq k \leq 2^n - 1$.

In particular, in the case of $a = 2$ where $\gamma_\nu = \nu$ the values (5.5) with $m = 0$ simplify to

$$\phi\left(\frac{k}{2^n}\right) = \frac{1}{2^{\frac{n(n-3)}{2}} (n-1)!} \sum_{\nu=0}^{k-1} \varepsilon_\nu \psi_{n-1}(k - \nu). \quad (5.6)$$

Thus in the case of $a = 2$ we obtain, for example,

$$\begin{aligned} \phi\left(\frac{1}{2}\right) &= 2, & \phi\left(\frac{1}{4}\right) &= 1, & \phi\left(\frac{1}{8}\right) &= \frac{1}{9}, & \phi\left(\frac{3}{8}\right) &= \frac{17}{9}, \\ \phi\left(\frac{1}{16}\right) &= \frac{1}{24}, & \phi\left(\frac{3}{16}\right) &= \frac{145}{288}, & \phi\left(\frac{5}{16}\right) &= \frac{431}{288}, & \phi\left(\frac{7}{16}\right) &= \frac{575}{288}, \dots \end{aligned}$$

We remark that the particular formula (5.6) can also be derived from (1.17). Namely, in the case of $a = 2$ the left-hand side from (1.17) can be written in the form

$$\begin{aligned} &\sum_{\nu_i \geq 0} \phi\left(t - \frac{\nu_1}{2^n} - \dots - \frac{\nu_n}{2}\right) \\ &= \phi(t) + \phi\left(t - \frac{1}{2^n}\right) \\ &\quad + 2 \sum_{\nu=0}^{\infty} (\nu^2 + \nu + 1) \left(\phi\left(t - \frac{4\nu + 2}{2^n}\right) + \phi\left(t - \frac{4\nu + 3}{2^n}\right)\right) \\ &\quad + 2 \sum_{\nu=1}^{\infty} (\nu^2 + 1) \left(\phi\left(t - \frac{4\nu}{2^n}\right) + \phi\left(t - \frac{4\nu + 1}{2^n}\right)\right). \end{aligned}$$

Putting in (1.17) with $a = 2$ successively

$$t = \frac{1}{2^n}, \quad t = \frac{2}{2^n}, \quad t = \frac{3}{2^n}, \quad \dots$$

we obtain for the values $\phi(\frac{k}{2^n})$ ($k = 0, 1, 2, \dots$) a linear system of equations with a Toeplitz matrix T , which is the inverse of the Toeplitz matrix (ε_{i-j}) ($\varepsilon_i = 0$ for $i < 0$)

$$T = \begin{pmatrix} 1 & & & & & & \\ 1 & 1 & & & & & \\ 2 & 1 & 1 & & & & \\ 2 & 2 & 1 & 1 & & & \\ 4 & 2 & 2 & 1 & 1 & & \\ 4 & 4 & 2 & 2 & 1 & 1 & \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \end{pmatrix}, \quad T^{-1} = \begin{pmatrix} 1 & & & & & & \\ -1 & 1 & & & & & \\ -1 & -1 & 1 & & & & \\ 1 & -1 & -1 & 1 & & & \\ -1 & 1 & -1 & -1 & 1 & & \\ 1 & -1 & 1 & -1 & -1 & 1 & \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \end{pmatrix}.$$

Since the right-hand side of (1.17) with $a = 2$ is $c_{n-1}\psi_{n-1}(2^nt)$ (cf. (5.3)), we obtain (5.6) after simple calculations.

6. Reduced representations

The polynomial relation (5.4) reads for $k = 1$

$$\phi\left(\frac{\gamma_1 + \tau}{a^n}\right) + \phi\left(\frac{\tau}{a^n}\right) = c_{n-1}\psi_{n-1}(\gamma_1 + \tau) \quad (0 \leq \tau \leq 1), \tag{6.1}$$

where c_n is given by (5.3). For large k , (5.4) is rather redundant so that we want to derive a reduced representation. For convenience, the first parameters l_ν , ε_{l_ν} and k_ν appearing in the later formula (6.2) are shown in Table 2 for the interesting indices ν with $d_\nu \neq 0$.

Proposition 6.1. *Assume that $a \geq 2$ and that the number $k \in \mathbb{N}$ has the dyadic representation $k = d_0 + d_1 2 + d_2 2^2 + \dots + d_s 2^s$, $d_s = 1$ and $d_\sigma \in \{0, 1\}$. Then with the notations $k_\nu = d_0 + d_1 2 + \dots + d_\nu 2^\nu$ and $l_\nu = d_{\nu+1} + d_{\nu+2} 2 + \dots + d_s 2^{s-\nu-1}$ for $0 \leq \nu \leq s$ we have the relation*

$$\phi\left(\frac{\gamma_k + \tau}{a^n}\right) - \varepsilon_k \phi\left(\frac{\tau}{a^n}\right) = \sum_{\nu=0}^s \varepsilon_{l_\nu} d_\nu c_{n-\nu-1} \psi_{n-\nu-1}\left(\frac{\gamma_{k_\nu} + \tau}{a^\nu}\right) \tag{6.2}$$

for $0 \leq \tau \leq a^\sigma$, whenever $d_0 = d_1 = \dots = d_{\sigma-1} = 0$ and $d_\sigma \neq 0$.

Proof. Equation (6.2) can be derived by successive application of (4.5) to (5.4). But an inductive proof is more lucid. For $k = 1$, the representation is true in view of (6.1). In order to prove the assertion by induction, we assume that (6.2) is valid for a

fixed k and take into consideration that the parameters d_ν, k_ν, l_ν, s and σ depend on k . Moreover, we recognize that $k = k_\nu + l_\nu 2^{\nu+1}$, i.e. $k \equiv k_\nu \pmod{2^{\nu+1}}, 0 \leq k_\nu < 2^{\nu+1}$.

k	dyadic	ε_k	l_0	ε_{l_0}	k_0	l_1	ε_{l_1}	k_1	l_2	ε_{l_2}	k_2	l_3	ε_{l_3}	k_3
0	0	1												
1	1	-1	0	1	1									
2	10	-1				0	1	2						
3	11	1	1	-1	1	0	1	3						
4	100	-1							0	1	4			
5	101	1	2	-1	1				0	1	5			
6	110	1				1	-1	2	0	1	6			
7	111	-1	3	1	1	1	-1	3	0	1	7			
8	1000	-1										0	1	8
9	1001	1	4	-1	1							0	1	9
10	1010	1				2	-1	2				0	1	10
11	1011	-1	5	1	1	2	-1	3				0	1	11
12	1100	1							1	-1	4	0	1	12
13	1101	-1	6	1	1				1	-1	5	0	1	13
14	1110	-1				3	1	2	1	-1	6	0	1	14
15	1111	1	7	-1	1	3	1	3	1	-1	7	0	1	15

Table 2: The first parameters $l_\nu, \varepsilon_{l_\nu}$ and k_ν

1. *Induction from k to $2k$* : In view of $2k = d_0 2 + d_1 2^2 + \dots + d_s 2^{s+1} = 2k_\nu + 2^{\nu+2} l_\nu$, the parameters of $2k$ depend on the parameters of k in the following way:

$$\frac{k}{2k} \left| \begin{array}{ccccc} d_\nu & k_\nu & l_\nu & s & \sigma \\ d_{\nu-1} & 2k_{\nu-1} & l_{\nu-1} & s+1 & \sigma+1 \end{array} \right.$$

Table 3: The parameters of $2k$ expressed by those of k

where $d_{-1} = k_{-1} = l_s = 0$ and $l_{-1} = k_s = k$. Making in (6.2) the substitution $n \mapsto n-1, \nu \mapsto \nu-1, \tau \mapsto \frac{\tau}{a}$, so that $0 \leq \tau \leq a^{\sigma+1}$ for the new τ , we obtain

$$\phi\left(\frac{a\gamma_k + \tau}{a^n}\right) - \varepsilon_k \phi\left(\frac{\tau}{a^n}\right) = \sum_{\nu=0}^{s+1} \varepsilon_{l_{\nu-1}} d_{\nu-1} c_{n-\nu-1} \psi_{n-\nu-1}\left(\frac{a\gamma_{k_{\nu-1}} + \tau}{a^\nu}\right),$$

and in view of $a\gamma_k = \gamma_{2k}, \varepsilon_k = \varepsilon_{2k}$ and Table 3 this is nothing else than (6.2) with $2k$ instead of k .

2. *Induction from $2k$ to $2k+1$* : Formula (6.2) reads for $2k$ instead of k and $\gamma_1 + \tau$ instead of τ

$$\phi\left(\frac{\gamma_{2k} + \gamma_1 + \tau}{a^n}\right) - \varepsilon_{2k} \phi\left(\frac{\gamma_1 + \tau}{a^n}\right) = \sum_{\nu=0}^s \varepsilon_{l_\nu} d_\nu c_{n-\nu-1} \psi_{n-\nu-1}\left(\frac{\gamma_{k_\nu} + \gamma_1 + \tau}{a^\nu}\right)$$

where the parameters are those belonging to $2k$. According to $d_0 = 0$ we have $\sigma \geq 1$, so that the last equation is valid at least for $0 \leq \gamma_1 + \tau \leq a = \gamma_1 + 1$, i.e. at least for

$0 \leq \tau \leq 1$. Multiplying (6.1) by ε_{2k} and adding the result to the foregoing equation, we obtain

$$\begin{aligned} & \phi\left(\frac{\gamma_{2k} + \gamma_1 + \tau}{a^n}\right) + \varepsilon_{2k}\phi\left(\frac{\tau}{a^n}\right) \\ &= \varepsilon_{2k}c_{n-1}\psi_n(\gamma_1 + \tau) + \sum_{\nu=1}^s \varepsilon_{l_\nu} d_\nu c_{n-\nu-1}\psi_{n-\nu-1}\left(\frac{\gamma_{k_\nu} + \gamma_1 + \tau}{a^\nu}\right). \end{aligned}$$

But this is nothing else than (6.2) with $2k + 1$ instead of $2k$, since $\gamma_{2k} + \gamma_1 = \gamma_{2k+1}$, $\varepsilon_{2k} = -\varepsilon_{2k+1}$, and k_ν of $2k$ is even so that $\gamma_{k_\nu} + \gamma_1 = \gamma_{k_\nu+1}$ for $\nu \geq 1$, and the parameters of $2k + 1$ depend on the parameters of $2k$ in the following way:

$2k$	d_ν	k_ν	l_ν	s	σ
$2k + 1$	d_ν	$k_\nu + 1$	l_ν	s	0

Table 4: The parameters of $2k + 1$ expressed by those of $2k$

for $\nu \geq 1$, whereas $d_0 = 1$ for $2k + 1$ and $\varepsilon_{l_0} = \varepsilon_{2k}$ for the parameter l_0 of $2k + 1$ ■

Remark. For large k formula (6.2) has the advantage that the sum on the right-hand side consists of $O(\ln k)$ terms only compared to the k terms in the sum of (5.4). Moreover, many d_ν in (6.2) can vanish. If the terms with $d_\nu = 0$ are cancelled, then the remaining terms have alternating signs ending with $\varepsilon_{l_s} = 1$ in view of $l_s = 0$. Hence, (6.2) implies

$$\phi\left(\frac{\gamma_k + \tau}{a^n}\right) + \phi\left(\frac{\gamma_m + \tau}{a^n}\right) = c_{n-s-1}\psi_{n-s-1}\left(\frac{\gamma_k + \tau}{a^s}\right) \quad (0 \leq \tau \leq a^\sigma)$$

with $m = k_{s-1}$, i.e. $k = m + 2^s$ and $\gamma_k = \gamma_m + a^s\gamma_1$.

For $t \in \overline{G}_{kn}$, from $\overline{G}_{kn} \subset F_{kn}$, (6.2), (5.3) and (1.12) we obtain instead of (5.2) the reduced polynomial representation

$$\phi\left(\frac{\gamma_{2k} + \tau}{a^{n+1}}\right) = \varepsilon_k c_n \psi_n(\tau) + \sum_{\nu=1}^s \varepsilon_{l_\nu} d_\nu c_{n-\nu} \psi_{n-\nu}\left(\frac{\gamma_{k_\nu} + \tau}{a^\nu}\right) \quad (6.3)$$

where $1 \leq \tau \leq a - 1$, and the parameters d_ν , k_ν , l_ν and s are those of $2k$. The first term of (6.3) cannot be included into the sum with $\nu = 0$ in view of $d_0 = 0$.

7. Approximation by splines

Finally, we return to the general case $a > 1$. From (1.3) we observe that the Laplace transform Φ of the solution ϕ of (1.1) - (1.2) is the limit of

$$G_n(p) = \prod_{k=0}^{n-1} \frac{1 - e^{-p/(ba^k)}}{p/(ba^k)} \quad (7.1)$$

for $n \rightarrow \infty$. On account of Lemma 2.3 we have for $n \geq 1$

$$G_n(p) = \frac{a^{\frac{n(n-1)}{2}} b^n}{p^n} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu e^{-\frac{\nu}{a} p} . \tag{7.2}$$

According to $\mathcal{L}^{-1}\{p^{-n}\} = \frac{t^{n-1}}{(n-1)!}$ and the shift property of the Laplace transform, we obtain for the original function g_n of G_n the representation

$$g_n(t) = c_{n-1} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu (a^n t - \gamma_\nu)_+^{n-1} \tag{7.3}$$

where c_n is given by (5.3) and $t_+ = t$ for $t \geq 0$ and $t_+ = 0$ elsewhere. We see that the functions g_n are splines consisting of piecewise polynomials of degree at most $n - 1$. Moreover, $g_n(t) = 0$ for $t \notin (0, 1)$ since the sums (2.11) vanish for $m < n$, and according to $G_n(0) = 1$ we have $\int_0^1 g_n(t) dt = 1$. In view of $G_n(p) \rightarrow \Phi(p)$ we get

$$\lim_{n \rightarrow \infty} \frac{a^{\frac{n(n-1)}{2}} b^n}{p^n} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu e^{-\frac{\nu}{a} p} = \int_0^1 e^{-pt} \phi(t) dt$$

and, moreover, from the proof of [1: Theorem 3.1] we know that g_n is uniformly convergent to the solution ϕ of (1.1) - (1.2), i.e.

$$\phi(t) = \lim_{n \rightarrow \infty} c_{n-1} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu (a^n t - \gamma_\nu)_+^{n-1} . \tag{7.4}$$

If we introduce the kernel

$$k_1(s, t) = \begin{cases} b & \text{for } \frac{s}{a} \leq t \leq \frac{s+a-1}{a} \\ 0 & \text{elsewhere,} \end{cases} \tag{7.5}$$

then equation (1.1) can be written as Fredholm integral equation

$$\phi(t) = \int_0^1 k_1(s, t) \phi(s) ds .$$

It is possible to calculate also the iterated kernels k_n defined by

$$k_{n+1}(s, t) = \int_0^1 k_1(s, \tau) k_n(\tau, t) d\tau .$$

Proposition 7.1. *For the iterated kernels k_n ($n \geq 1$) we have the representation*

$$k_n(s, t) = g_n\left(t - \frac{s}{a^n}\right)$$

where the splines g_n are given by (7.3), i.e.

$$k_n(s, t) = c_{n-1} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu (a^n t - s - \gamma_\nu)_+^{n-1}. \tag{7.6}$$

Proof. Formula (7.6) is true for $n = 1$. Assume that (7.6) is valid for a fixed $n \geq 1$. In view of (7.5) we have

$$\begin{aligned} & \varepsilon_\nu \int_0^1 k_1(s, \tau) (a^n t - \tau - \gamma_\nu)_+^{n-1} d\tau \\ &= b \varepsilon_\nu \int_{s/a}^{(s+a-1)/a} (a^n t - \tau - \gamma_\nu)_+^{n-1} d\tau \\ &= \frac{b \varepsilon_{2\nu+1}}{a^n n} (a^{n+1} t - s - \gamma_{2\nu+1})_+^n + \frac{b \varepsilon_{2\nu}}{a^n n} (a^{n+1} t - s - \gamma_{2\nu})_+^n, \end{aligned}$$

where we have used (2.2) and (2.5). Hence (7.6) follows by $c_n = \frac{b}{a^n} c_{n-1}$ and induction ■

Starting with $f_0(t) = k_1(0, t)$ and calculating the iterates $f_n = Lf_{n-1}$, we find $f_n(t) = g_{n+1}(t)$, and (7.4) follows once more from [1: Theorem 3.1].

The iterates f_n of the function f_0 , $f_0(t) = 1$ for $t \in [0, 1]$ and $f_0(t) = 0$ elsewhere, have the similar representations

$$f_n(t) = \int_0^1 k_n(s, t) ds = \frac{c_{n-1}}{n} \sum_{\nu=0}^{2^n-1} \varepsilon_\nu ((a^n t - \gamma_\nu)_+^n - (a^n t - \gamma_{\nu-1})_+^n)$$

with t_+ defined as before, and they also converge to the solution ϕ of (1.1) - (1.2). In the case of $a = 2$ where $\gamma_\nu = \nu$ the last representations reduce to

$$f_n(t) = \frac{1}{2^{\frac{n(n-3)}{2}} n!} \sum_{\nu=0}^{2^n-1} (\varepsilon_\nu - \varepsilon_{\nu-1}) (2^n t - \nu)_+^n \tag{7.7}$$

with $\varepsilon_{-1} = 0$, where the coefficients $\varepsilon_\nu - \varepsilon_{\nu-1}$ for $\nu \geq 1$ were calculated by (2.8). Let us mention that the function $f = f_n$ of (7.7) is the (unique up to a constant factor) non-vanishing L -integrable solution of a particular two-scale difference equation, which arises from (1.1) with $a = 2$ by means of the trapezoidal rule (cf. [2]).

Corrections. Unfortunately, [1] contains some misprints. On p. 164¹ replace $\Phi(0, p)$ by $\Phi(0, a)$. On p. 164⁹ cancel: *quad*. On p. 165₃ replace n at the top of the product by $n-1$. On p. 176⁷ replace (6.8) by (6.7). Moreover, the proof of the corollary on p. 176 becomes more lucid, if one recognizes that the first relation in (8.1) is also valid for $t < 0$.

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