THE GENERAL LINEAR EQUATION ON VECTOR SPACES

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Abstract. General solution of linear equation of the form (1) and (3) are obtained by means of the generalized inverse functions. The obtained theorems are applied to equations on near-rings, linear functionals, matrices, differential and functional equations.

1. General theorems

Let $X$ and $Y$ be nonempty sets and let $f : X \rightarrow Y$ be a surjection. The existence of a function $g : Y \rightarrow X$ such that $(\forall y \in Y)f(g(y)) = y$ is a well-known equivalent of the Axiom of Choice, due to Bernays [1] (see also [2]). By a slight modification of the argument, we prove the following

**Theorem 1.** Suppose that $X$ and $Y$ are nonempty sets, and let $a \in X$, $b \in Y$. If $f : X \rightarrow Y$ and $f(a) = b$, then there exists a function $g : Y \rightarrow X$ such that:

(i) $fgf = f$, i.e. $(\forall x \in X)f(g(f(x))) = f(x)$;
(ii) $g(b) = a$.

**Proof.** If $f(X)$ is a singleton, then $f(X) = \{b\}$ and the function $g : Y \rightarrow X$ defined by $(\forall y \in Y)g(y) = a$ satisfies (i) and (ii).

If $f(X)$ contains more than one element, let $X_y = \{x \mid f(x) = y\}$, where $y \in f(X)$. Then $X_y \neq \emptyset$, $f(X) \setminus \{b\} \neq \emptyset$, and according to the Axiom of Choice there exists a function $G : f(X) \setminus \{b\} \rightarrow X \setminus X_b$ such that $G(y) \in X_y$. The function $g : Y \rightarrow X$ defined by

$$g(y) = \begin{cases} G(y), & y \in f(X) \setminus \{b\} \\ a, & y = b \\ H(y), & y \in Y \setminus f(X) \end{cases}$$

where $H : Y \setminus f(X) \rightarrow X$ is an arbitrary function (for example, $H(y) = a$, for every $y \in Y \setminus f(X)$) satisfies the conditions (i) and (ii).

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Indeed, (ii) is trivial. To prove (i) notice that for arbitrary $x \in X$ we have

$$g(f(x)) = \begin{cases} G(f(x)), & x \in X \setminus X_b (\equiv f(x) \neq b) \\ a, & x \in X_b \quad (\equiv f(x) = b) \end{cases}$$

and so

$$f(g(f(x))) = \begin{cases} f(x), & f(x) \neq b \\ a, & f(x) = b = f(x) \end{cases}$$

which completes the proof.

We now apply Theorem 1 to the general linear equation on groups. Namely, suppose that $(G_1, *)$ and $(G_2, o)$ are groups whose neutral elements are denoted by $e_1$ and $e_2$, respectively. If $f : G_1 \to G_2$ is a homomorphism, then $f(e_1) = e_2$, and hence, according to Theorem 1 there exists a function $g : G_2 \to G_1$ such that $fgf = f$ and $g(e_2) = e_1$.

**Theorem 2.** Consider the equation in $x$:

$$f(x) = e_2$$

The general solution of the equation (1) is given by:

$$x = t \ast \overline{g(f(t))},$$

where $t \in G_1$ is arbitrary and $\overline{u}$ denotes the inverse of $u \in G_1$ or $G_2$.

**Proof.** The proof of this statement is straightforward. Namely, since $f$ is a homomorphism, from (2) follows

$$f(x) = f(t \ast \overline{g(f(t))} = f(t) \circ \overline{g(f(t))} = f(t) \circ \overline{g(f(t))} = f(t) \circ \overline{f(t)} = e_2,$$

which means that (2) is a solution of (1). Conversely, suppose that $x_0$ is a solution of (1), i.e. that $f(x_0) = e_a$. Then, putting $t = x_0$ into (2) we get

$$x = x_0 \ast \overline{g(f(x_0))} = x_0 \ast \overline{g(e_2)} = x_0 \ast \overline{e_1} = x_0 \ast e_1 = x_0.$$

In other words, the solution $x_0$ of (1) is obtained from (2) by putting $t = x_0$, which means that (2) is the general solution of (1).

Consider now the nonhomogeneous equation in $x$:

$$f(x) = c$$

where $c \in G_2$ is given. The equation (3) has a solution if and only if

$$f(g(c)) = c$$

In that case the general solution of (3) is given by

$$x = t \ast \overline{g(f(t))} \ast g(c)$$
where $t \in G_1$ is arbitrary. Indeed, if (3) has a solution, then from (3) follows $g(f(x)) = g(c)$, and again $f(g(f(x))) = f(g(c))$. But $fgf = f$ which together with (3) and the last equality implies (4). Conversely, if (4) holds, then $g(c)$ is clearly a solution of (3). The fact that (5) is the general solution of (3) is easily verified.

Remark. If $g$ is the inverse function of $f$ then (1) and (3) have unique solutions, namely: $e_1$ and $g(c)$, respectively.

Problem. According to Theorem 1, for a homomorphism $f : G_1 \to G_2$ there exists a function $g : G_2 \to G_1$ such that $fgf = f$ and $g(0) = 0$, and we obtain corresponding conclusions about the equations $f(x) = 0$ and $f(x) = c$.

However, in this case it is possible to obtain the form of the general solution of those equations. Namely, we have

**Theorem 3.** If $f \in \text{Hom}(V_1, V_2)$, the general solution of the equation $f(x) = 0$ has the form $x = h(t)$, where $h \in \text{Hom}(V_1, V_1)$ and $t \in V_1$ is arbitrary.

**Proof.** We first prove that there exists a homomorphism $g : f(V_1) \to V_1$ such that $fgf = f$. Indeed, since $f(V_1)$ is a vector space, it has a basis $B = \{b_1, b_2, \ldots \}$. Moreover, $b_i \in f(V_1)$ and so the set $X_i = \{x \mid f(x) = b_i\}$ is not empty. Hence, according to the Axiom of Choice, there exists a function $g : B \to V_1$ such that $g(b_i) = g_i \in X_i$. For arbitrary $y = \sum_{k=1}^{n(y)} \alpha_k b_k \in f(V_1)$ define $g(y) = \sum_{k=1}^{n(y)} \alpha_k g_k$. The function $g : f(V_1) \to V_1$ defined in this way is clearly a homomorphism and it is easily verified that for all $x \in V_1$ we have $f(g(f(x))) = f(x)$. Hence, the general solution of $f(x) = 0$ is $x = t - g(f(t)) = (i - gf)(t)$, where $i : V_1 \to V_1$ is the identity mapping and $t \in V_1$ is arbitrary. Since $h = i - gf \in \text{Hom}(V_1, V_1)$, the theorem is proved.

Therefore, the general solution of the linear equation $f(x) = 0$ is a linear function of an arbitrary element $t$. However, in order to obtain the solution explicitly, it is necessary to construct the function $g$.

**3. Applications**

We now investigate some cases in which the function $g$ can be determined.

**3.1. Linear equations on near-rings.** Suppose that $(P, +, \cdot)$ is a near-ring (i.e. the group $(P, +)$ need not be commutative). The function $f : P \to P$ defined by $f(x) = axb$, where $a, b \in P$ are fixed, is a homomorphism.
If $a, b$ are regular elements of $P$, i.e. if there exist $\alpha, \beta \in P$, such that $a \alpha = a, b \beta = b$, then the function $g : P \to P$ defined by $g(x) = \alpha x \beta$ is such that $f g f = f$. Hence, the general solution of the equation $a x b = 0$ is: $x = t - \alpha x b b$. The nonhomogeneous equation $a x b = c$ has a solution if and only if $a \alpha x b b = c$; in that case, the general solution is $x = t - \alpha x b b + \alpha b b$. For instance, the general solution of $a x b = a b$ is: $x = t - \alpha x b b + \alpha b b$, where $t \in P$ is arbitrary.

More general equations, together with applications to matrix equations are considered in [3].

3.2. Linear functionals. Let $V$ be a vector space over the field $S$, let $f : V \to S$ be a linear functional on $V$ and consider the equation in $x$:

$$f(x) = 0$$

(6)

We suppose that there exists $x_0 \in V$ such that $f(x_0) \neq 0$; otherwise (6) holds for all $x \in V$.

For the function $g : S \to V$ defined by $g(s) = s x_0 / f(x_0)$ it is easily verified that $f g f = f$. Hence, the general solution of (6) is $x = t - x_0 f(t) / f(x_0)$, where $t \in V$ is arbitrary. Moreover, the general solution of the nonhomogeneous equation $f(x) = c$ is: $x = t + (c - f(t)) x_0 / f(x_0)$, where $t \in V$ is arbitrary.

Various applications of this result, particularly to integral equations, are given in [4].

3.3. The function $f$ satisfies a polynomial equation. Let $f : V \to V$, where $V$ is a vector space over a field $S$ and suppose that the function $f$ satisfies an equation of the form:

$$\lambda_n f^n + \lambda_{n-1} f^{n-1} + \cdots + \lambda_1 f + \lambda_0 = 0,$$

(7)

where $\lambda_0, \ldots, \lambda_n \in S, \ i : V \to V$ is the identity mapping and $f^k$ is the $k$-th iterate of $f$. We have the following conclusions:

(i) If $\lambda_0 \neq 0$, then the function $g$ defined by

$$g = -\lambda_0^{-1}(\lambda_n f^{n-1} + \lambda_{n-1} f^{n-2} + \cdots + \lambda_1 i)$$

is the inverse of $f$.

(ii) If $\lambda_0 = 0, \lambda_1 \neq 0$, then the function $g$ defined by

$$g = -\lambda_1^{-1}(\lambda_n f^{n-2} + \lambda_{n-1} f^{n-3} + \cdots + \lambda_2 i)$$

is such that $f g f = f$.

Hence, in those cases it is possible to write down the general solutions of the equations $f(x) = 0$ and $f(x) = c$.

Remark. If $\lambda_0 = \lambda_1 = 0$, then $x = \lambda_n f^{n-1}(t) + \cdots + \lambda_2 f(t)$, where $t \in V$ is arbitrary, is clearly a solution of the equation $f(x) = 0$, but examples can be constructed to show that this solution need not be general.
In particular, if \( f \) can be written in the form

\[
f(x) = \sum_{\nu=1}^{m} \sigma_{1\nu} A_{\nu}(x) \quad (\sigma_{1\nu} \in S),
\]

where the linear functions \( A_1, \ldots, A_m : V \to V \) form a semigroup, then

\[
f^k(x) = \sum_{\nu=1}^{m} \sigma_{k\nu} A_{\nu}(x) \quad (k = 1, \ldots, m),
\]

and eliminating the \( A_{\nu}(x) \)'s between (8), (9) and \( f(x) = x \), we arrive at an equation of the form (7).

This method was applied in [5] to the linear matrix equation

\[
A_1 X B_1 + \cdots + A_m X B_m = 0.
\]

### 3.4. Differential equations.

This example shows how the existing theory of linear differential equations can be interpreted within the framework of the general method given here. Namely, it can be shown [6] that the differential equation

\[
y'' + p(x)y' + q(x)y = 0
\]

is equivalent to the equation

\[
y - \frac{W(y, \psi)}{W(\varphi, \psi)} \varphi - \frac{W(\varphi, y)}{W(\varphi, \psi)} \psi = 0,
\]

where \( \varphi \) and \( \psi \) are linearly independent solutions of (10) and \( W(u, v) = u' \varphi - v \psi' \).

However, for the function \( f \) defined by

\[
f(y) = y - \frac{W(y, \psi)}{W(\varphi, \psi)} \varphi - \frac{W(\varphi, y)}{W(\varphi, \psi)} \psi
\]

we have \( f^2 = f \), and hence the general solution of \( f(y) = 0 \), i.e. the general solution of (10) is

\[
y = t - f(t) \quad (t \text{ arbitrary twice differentiable function}) \text{ i.e.}
\]

\[
y = \frac{W(t, \psi)}{W(\varphi, \psi)} \varphi + \frac{W(\varphi, t)}{W(\varphi, \psi)} \psi.
\]

Since it can be shown that the expressions \( W(t, \psi)/W(\varphi, \psi) \) and \( W(\varphi, t)/W(\varphi, \psi) \) do not depend on \( x \) (provided that \( p \) has a primitive function), the last expression takes the familiar form: \( y = C_1 \varphi + C_2 \psi \), where \( C_1 \) and \( C_2 \) are arbitrary constants.

This method of approach to linear differential equations has certain advantages over the standard method. They are discussed in [6].
3.5. Equations on algebras. Suppose that $V$ is a commutative algebra, and consider the equation in $x \in V$:

$$a_{11}A_1x + \cdots + a_{1n}A_n x = 0,$$

where $a_{11}, \ldots, a_{1n} \in V$, $A_1, \ldots, A_n : V \to V$ are linear functions with the properties:

(i) $G = \{A_1, \ldots, A_n\}$ is a group of order $n$;

(ii) $A_i(xA_j) = A_i(x)A_i(A_jx)$ for all $x, \nu \in V$ and $i, j = 1, \ldots, n$. Then, if we put

$$f(x) = \sum_{\nu=1}^{\nu=n} a_{\nu}A_{\nu}x,$$

it again follows that

$$f^k(x) = \sum_{\nu=1}^{\nu=n} a_{\nu}A_{\nu}x \quad (k = 1, \ldots, n),$$

and again eliminating the $A_{\nu}x$’s between (12), (13) and $i(x) = x(i \in G)$, we arrive at an equation of the form

$$a_nf^n + a_{n-1}f^{n-1} + \cdots + a_1f + a_0i = 0.$$

Though the coefficients $a_0, \ldots, a_n$ belong to $V$, it can be shown, by a technique similar to Prešić’s [7] that $f(a_kf^k) = a_kf^{k+1}$, and so the function $g$ can be formed analogously as in 3.3. The fact that $f(a_kf^k) = a_kf^{k+1}$ corresponds to the condition “compatible with the group $G$” which appears in [7].

Remark. The equation (11) can be treated in the same way as Prešić [7] solved its special case, the equation for $\varphi : E \to K$

$$a_1(x)\varphi(g_1x) + \cdots + a_n(x)\varphi(g_nx) = 0,$$

where $g_1, \ldots, g_n : E \to E$ form a group of order $n$. In this case $E$ is a nonempty set, $K$ is field and $a_1, \ldots, a_n : E \to K$.

Example. As an example, we solve the following functional equation

$$a(x)\varphi(x) + b(x)\varphi(-x) = 0,$$

where $a, b : R \to R$ are given, and $\varphi : R \to R$ is the unknown function. Let $f : R^R \to R^R$ be defined by

$$f(\varphi(x)) = a(x)\varphi(x) + b(x)\varphi(-x).$$

Then

$$f^2(\varphi(x)) = (a(x)^2 + b(x)b(-x))\varphi(x) + (a(x)b(x) + a(-x)b(x))\varphi(-x),$$
and elimination of \( \varphi(x) \) and \( \varphi(-x) \) between (15), (16) and \( i(\varphi x) = \varphi(x) \) leads to the equation

\[
(17) \quad f^2 - (a(x) + a(-x))f + (a(x)a(-x) - b(x)b(-x))i = 0.
\]

If \( a(x)a(-x) \neq b(x)b(-x) \), \( f \) has its inverse \( f^{-1} \) and \( \varphi(x) \equiv 0 \) is the only solution of (14). Suppose that \( a(x)a(-x) = b(x)b(-x) \) and that \( a(x) + a(-x) \neq 0 \). Then (17) reduces to

\[
f^2 - (a(x) + a(-x))f = 0,
\]

and the function \( g : R^R \to R^R \) defined by

\[
g = (a(x) + a(-x))^{-1} i
\]

is such that \( fgf = f \), which is easily verified. Hence, the general solution of (14) is

\[
\varphi(x) = t(x) - \frac{a(x)t(x) + b(x)t(-x)}{a(x) + a(-x)}
\]

i.e.

\[
\varphi(x) = \frac{a(-x)t(x) - b(x)t(-x)}{a(x) + a(-x)} \quad (t : R \to R \text{ is arbitrary}).
\]

The research which lead to [3]—[6] and finally to this paper, was initiated mainly by [7] and [8].

REFERENCES