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Takagi's function and its functional equations

Abstract. The Takagi function $T : \mathbb{R} \rightarrow \mathbb{R}$ is given by

$$T(x) = \sum_{k=0}^{\infty} \frac{1}{2^k} d(2^k x),$$

where $d(y)$ denotes the distance from y to the nearest integer.

We give some information on the history and on the analytic properties of T . Moreover, we present several functional equations for T and discuss various relationships between them as well as their characterizing properties.

1. Introduction

In the year 1903, Takagi [17] introduced a function $T : [0, 1] \rightarrow \mathbb{R}$, which is defined as follows. For $c_n \in \{0, 1\}$,

$$T\left(\sum_{n=1}^{\infty} \frac{1}{2^n} c_n\right) := \sum_{n=1}^{\infty} \frac{1}{2^n} a_n \tag{1}$$

where a_n is the number of digits 1 among c_1, c_2, \dots, c_n in case $c_n = 0$ and a_n is the number of digits 0 among c_1, c_2, \dots, c_n in case $c_n = 1$.

Note that the argument x of T is given in its dyadic expansion whereas the value $T(x)$ in general is not. The aim of Takagi was to present a simple example of a continuous nowhere differentiable function. In fact, the *cmd* property for T is much easier established than for other functions of this type considered earlier by Weierstrass.

Since then many other authors discussed various *cmd* functions including Takagi's; some historical information can be found in [1], [6], [9], [10], [16].

A note of van der Waerden [18] from the year 1930 became especially well known.

There it is shown that the function $W : \mathbb{R} \rightarrow \mathbb{R}$, given by

$$W(x) := \sum_{k=0}^{\infty} \min \{|x - 10^{-k} \cdot m|; \quad m \in \mathbb{Z}\} \quad (2)$$

has no one-sided derivative at any point.

It is easily seen that, for $a = 10$, W coincides with the function $S_a : \mathbb{R} \rightarrow \mathbb{R}$, given by

$$S_a(x) := \sum_{k=0}^{\infty} \frac{1}{a^k} d(a^k x), \quad (3)$$

where $d(y)$ denotes the distance from y to the nearest integer.

It is by far not as obvious that S_2 , restricted to the interval $[0, 1]$, is in fact Takagi's function T . This is probably the reason why Takagi's work did not receive due recognition compared to van der Waerden's. For example, Billingsley [2] and Cater [3] denote S_2 as "van der Waerden's function", Darsow, Frank and Kairies [4] as "a function of van der Waerden type" without mentioning the name Takagi.

From now on we extend T by 1-periodicity and have for every $x \in \mathbb{R}$

$$T(x) = \sum_{k=0}^{\infty} \frac{1}{2^k} d(2^k x). \quad (4)$$

In Section 2 we state geometrical and analytical properties of T . However, the main object of this paper are functional equations for T . They are discussed in Section 3. Our results are based on previous work by de Rham [15], Darsow, Frank and Kairies [4], Girgensohn [6], [7] and by Kairies [9].

2. Geometrical and analytical properties of T

The representation (4) shows immediately that T is continuous on \mathbb{R} . Now we list some other important properties of T in the following

THEOREM 1

- a) T is nowhere differentiable.
- b) T satisfies on $[0, 1]$ a Lipschitz condition of any order $\alpha \in (0, 1)$.
- c) $\max\{T(x); x \in [0, 1]\} = \frac{2}{3}$; for any $z \in [0, 1]$, $T(z) = \frac{2}{3}$ iff the 4-adic expansion of z contains only the digits 1 or 2.
- d) The Hausdorff dimension of $\{(x, T(x)); x \in [0, 1]\}$ is one.
- e) Let $M_n := \int_0^1 x^n T(x) dx$. Then $M_0 = \frac{1}{2}$ and

$$M_n = \frac{1}{(n+1)(n+2)} + \frac{1}{2(2^{n+1}-1)} \sum_{k=0}^{n-1} \binom{n}{k} M_k, \quad n \in \mathbb{N}.$$

Proof. a) Takagi [17] proved the *cmd* property of T on the interval $[0, 1]$ using his representation (1). Billingsley [2] showed by means of the representation (4) that T is nowhere differentiable and Cater [3], using as well (4), showed that T has no one-sided derivative at any point. This fact can also be deduced from Takagi's paper. A completely different proof using functional equations can be found in the work of Darsow, Frank and Kairies [4].

b) Let $x, y \in [0, 1]$ and $|y - x| \geq \frac{1}{2}$. Because of $0 \leq T(z) \leq \frac{2}{3}$, $z \in [0, 1]$, we get immediately $|T(y) - T(x)| \leq \frac{4}{3}|y - x|$.

Now let $|y - x| \leq \frac{1}{2}$. It is sufficient to consider the case $x = 0$ and we do so. From the representation (4) we deduce that $T(2^{-k}) = k \cdot 2^{-k}$ for every $k \in \mathbb{N}$ and that $T(y) \leq (k + 1)2^{-k}$ whenever $2^{-(k+1)} < y < 2^{-k}$. This implies

$$|T(y) - T(0)| \leq 4|y - 0| \log_2 |y - 0|^{-1} \leq c(\alpha) \cdot |y - 0|^\alpha$$

for any $\alpha \in (0, 1)$ with a suitable constant $c(\alpha)$.

Clearly T does not belong to $\text{Lip}_1[0, 1]$ because this would imply the absolute continuity of T , contradicting a). Kôno [11] proved the related result

$$\begin{aligned} \overline{\lim}_{|x-y| \rightarrow 0} \frac{T(x) - T(y)}{(x - y) \cdot \log_2 (1/|x - y|)} &= 1, \\ \underline{\lim}_{|x-y| \rightarrow 0} \frac{T(x) - T(y)}{(x - y) \cdot \log_2 (1/|x - y|)} &= -1. \end{aligned}$$

c) The statements have been proved by Martynov [13] and in a more general setting by Dubuc and Elqortobi [5]. Note that the partial sums

$$T_{2m+1}(x) = \sum_{k=0}^{2m+1} 2^{-k} d(2^k x)$$

attain their maximal value $\sum_{k=0}^m 2^{-(2k+1)}$ on 2^m full intervals, each of length $2^{-(2m+1)}$.

As a consequence, the global maximal value of T is $\sum_{k=0}^\infty 2^{-(2k+1)} = 2/3$ and the set $M := \{z \in [0, 1]; T(z) = 2/3\}$ has measure zero. Its minimal element is $1/3$ and its Hausdorff dimension is $1/2$, a fact which has also been proved by Martynov [13].

d) The claim is a particular case of a result due to Mauldin and Williams [14]. These authors proved that $\{(x, S_a(x)); x \in [0, 1]\}$ has Hausdorff dimension one whenever $a > 1$.

e) The moments of T have been obtained by Darsow, Frank and Kairies [4] using neither the representation (1) nor (4) for T , but a functional equation which is satisfied by T .

REMARKS

- a) Let $\psi(x) := 2d(x)$. Then for the n -th iterate ψ^n of ψ we have $\psi^n(x) = \psi(2^{n-1}x)$, $n \in \mathbb{N}$, $x \in \mathbb{R}$. As a consequence,

$$T(x) = \frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{2^{k-1}} \psi(2^{k-1}x) = \sum_{k=1}^{\infty} \frac{1}{2^k} \psi^k(x). \quad (5)$$

Hata and Yamaguti [8] generalized this third representation (5) for T and discussed the Takagi class \mathcal{T} of functions $F(a_k) : [0, 1] \rightarrow \mathbb{R}$,

$$F(a_k)(x) := \sum_{k=1}^{\infty} a_k \psi^k(x),$$

which are generated by a sequence $(a_k) \in \ell^1$.

They showed for instance that the convergence of $\sum_{k=1}^{\infty} b_k \psi^k(x)$ for every $x \in [0, 1]$ implies $(b_k) \in \ell^1$. They obtained structural properties as Schauder expansions or functional equations for the elements of \mathcal{T} and exhibited a connection of T with de Rham's singular function. The paper of Kôno [11] contains several other interesting statements on \mathcal{T} . We give one especially nice example:

$$F(a_k) \text{ is nowhere differentiable iff } \overline{\lim}_{k \rightarrow \infty} 2^k |a_k| > 0.$$

- b) Takagi's function T can as well be interpreted as a member of the Knopp class of functions $K : \mathbb{R} \rightarrow \mathbb{R}$, given by

$$K(x) := \sum_{k=0}^{\infty} a^k g(b^k x)$$

with $|a| < 1$ and g of period one. This class has been investigated as thoroughly as the Takagi class. Information can be obtained from the references [1], [5], [7], [9], [10], [14], [16].

The graph of Takagi's function T and the graphs of some of the partial sums T_m of the series (4) are sketched at the end of our paper.

3. Functional equations for T

We first give a list of functional equations which are satisfied by Takagi's T . They are all in a single variable and of order one or two according to Kuczma's [12] terminology.

THEOREM 2

The Takagi function T satisfies the following functional equations (6)-(12) for every $x \in \mathbb{R}$ and (6')-(8') exactly for $x \in [0, 1]$.

$$2f\left(\frac{x}{2}\right) - f(x) = 2d\left(\frac{x}{2}\right) \tag{6}$$

$$2f\left(\frac{x}{2}\right) - f(x) = x \tag{6'}$$

$$2f\left(\frac{x+1}{2}\right) - f(x) = 2d\left(\frac{x+1}{2}\right) \tag{7}$$

$$2f\left(\frac{x+1}{2}\right) - f(x) = 1 - x \tag{7'}$$

$$f\left(\frac{x+1}{2}\right) - f\left(\frac{x}{2}\right) = d\left(\frac{x+1}{2}\right) - d\left(\frac{x}{2}\right) \tag{8}$$

$$f\left(\frac{x+1}{2}\right) - f\left(\frac{x}{2}\right) = \frac{1}{2} - x \tag{8'}$$

$$f\left(\frac{x}{2}\right) + f\left(\frac{x+1}{2}\right) - f(x) = \frac{1}{2} \tag{9}$$

$$f(2x) - 2f(x) = -2d(x) \tag{10}$$

$$f(x+1) - f(x) = 0 \tag{11}$$

$$f(x) - f(1-x) = 0 \tag{12}$$

Proof. By using the representation (4), the verification of these functional equations for T is straightforward. As an example we check the statements about the equations (6) and (6').

$$\begin{aligned} 2T\left(\frac{x}{2}\right) - T(x) &= \sum_{k=0}^{\infty} 2 \cdot \frac{1}{2^k} d\left(2^k \cdot \frac{x}{2}\right) - \sum_{k=0}^{\infty} \frac{1}{2^k} d(2^k x) \\ &= 2d\left(\frac{x}{2}\right) + \sum_{k=1}^{\infty} \frac{1}{2^{k-1}} d(2^{k-1} x) - \sum_{k=0}^{\infty} \frac{1}{2^k} d(2^k x) \\ &= 2d\left(\frac{x}{2}\right) \end{aligned}$$

for every $x \in \mathbb{R}$, which proves (6). As a consequence, T satisfies (6') iff $2d(\frac{x}{2}) = x$ and this is exactly the case for $x \in [0, 1]$.

Equation (10) was stated by de Rham [15] and used to characterize T on \mathbb{R} . The equations (6')-(8') and (9)-(12) were discussed by Darsow, Frank and Kairies [4] and used to characterize T on $[0,1]$.

The equations (6) and (7) are a particular case of a system which was examined in great detail by Girgensohn [6], [7]. Equation (9) is of replicativity type, cf. Kairies [9].

We collect the most important facts on functional equations for Takagi's T from the just quoted papers in

THEOREM 3

- a) Assume that $f : \mathbb{R} \rightarrow \mathbb{R}$ is bounded and satisfies equation (10) for every $x \in \mathbb{R}$. Then $f(x) = T(x)$ for every $x \in \mathbb{R}$.
- b) Any solution $f : [0, 1] \rightarrow \mathbb{R}$ of two of the equations (6'), (7'), (8'), (9) on $[0, 1]$ satisfies the other two on $[0, 1]$.
- c) Any solution $f : [0, 1] \rightarrow \mathbb{R}$ of two of the equations (6'), (7'), (8'), (9) on $[0, 1]$ has no one-sided derivative at any point of $(0, 1)$. $f'_+(0)$ and $f'_-(1)$ do not exist (in \mathbb{R}).
- d) Assume that $f : [0, 1] \rightarrow \mathbb{R}$ is bounded and satisfies two of the equations (6'), (7'), (8'), (9) on $[0, 1]$. Then $f(x) = T(x)$ for every $x \in [0, 1]$.
- e) Assume that $f : \mathbb{R} \rightarrow \mathbb{R}$ satisfies equation (11) on \mathbb{R} and (9) on $[0, 1]$. Then f satisfies (9) on \mathbb{R} .
- f) Assume that $f : \mathbb{R} \rightarrow \mathbb{R}$ satisfies equation (11) on \mathbb{R} and two of the equations (6'), (7'), (8'), (9) on $[0, 1]$. Then f satisfies (10) on \mathbb{R} .

Proof. Statement a) is due to de Rham and is proved in [15]. All the other statements are due to Darsow, Frank and Kairies and are proved in [4].

REMARKS

- a) Each of the functional equations (6)-(12) and (6')-(8') has 2^c solutions on \mathbb{R} . This can be seen as follows. In case of equations (7), (7'), (8), (8'), (11) and (12), a solution can be arbitrarily prescribed on the interval $(0, \frac{1}{2})$, in case of equations (6), (6'), (9) and (10), a solution can be arbitrarily prescribed on the interval $(\frac{1}{2}, 1)$. In any case, this initial solution can be extended (not necessarily in a unique way) by the corresponding functional equation to a solution on the whole real line. As an example we verify the statement for the equation (9). Start with a prescribed f on the interval $(\frac{1}{2}, 1]$. In the first step, for $x \in (\frac{1}{2}, 1]$, the equation $f(\frac{x}{2}) = f(x) - f(\frac{x+1}{2}) + \frac{1}{2}$ gives a unique extension on $(\frac{1}{4}, 1]$. In the second step, for $x \in (\frac{1}{4}, 1]$, we obtain a unique extension on $(\frac{1}{8}, 1]$.

Proceeding in this manner we get a unique extension of f on $(0, 1]$. Now extend this $(0, 1]$ -solution of (9) by 1-periodicity on \mathbb{R} . According to Theorem 3 e), this extension satisfies (9) on \mathbb{R} .

- b) T satisfies equation (6') exactly on $[0, 1]$. There is a unique extension of (6') preserving the left hand side which is satisfied by T on \mathbb{R} , namely (6). The same relationship is shared by the pairs (7'), (7) and (8'), (8).
- c) On \mathbb{R} , equation (6) has exactly the same solutions as de Rham's equation (10). It is easy to check that no other pair of the equations (6)-(12), (6')-(8') has identical solutions on \mathbb{R} .
- d) Statement b) of Theorem 3 remains true when any interval $[0, 1]$ is replaced by \mathbb{R} .

From now on we consider the system (6)-(12) which is satisfied by Takagi's function on the whole real line. The following Lemma is the tool to extend the important statements c) and d) of Theorem 3 on \mathbb{R} .

LEMMA

Assume that $f : \mathbb{R} \rightarrow \mathbb{R}$ satisfies two of the equations (6), (7), (8), (9) on \mathbb{R} . Then f satisfies the other two and equation (11) on \mathbb{R} .

Proof. Given equations (6), (7), we obtain (8) by subtracting (6) from (7) and (9) by adding up (6) and (7). In a similar fashion we get (in symbolic notation)

$$\begin{aligned} (7) &= (6) + 2 \cdot (8), & (9) &= (6) + (8) & \text{for given (6), (8),} \\ (7) &= -(6) + 2 \cdot (9), & (8) &= (9) - (6) & \text{for given (6), (9),} \\ (6) &= (7) - 2 \cdot (8), & (9) &= (7) - (8) & \text{for given (7), (8),} \\ (6) &= -(7) + 2 \cdot (9), & (8) &= (7) - (9) & \text{for given (7), (9),} \\ (6) &= -(8) + (9), & (7) &= (8) + (9) & \text{for given (8), (9).} \end{aligned}$$

Now let (6) and (7) be satisfied for every $x \in \mathbb{R}$. Replacing x in (6) by $x + 1$ gives $f(x + 1) = 2f(\frac{x+1}{2}) - 2d(\frac{x+1}{2})$ and by (7) the right hand side is $f(x)$. This proves that any solution of two of the equations (6)-(9) necessarily is of period 1.

THEOREM 4

- a) *Assume that $f : \mathbb{R} \rightarrow \mathbb{R}$ satisfies two of the equations (6)-(9) on \mathbb{R} . Then f has no one-sided derivative at any point $x \in \mathbb{R}$.*
- b) *Assume that $f : \mathbb{R} \rightarrow \mathbb{R}$ is bounded on $\{x \in \mathbb{R}; |x| > a\}$ for some a and let f satisfy two of the equations (6)-(9) on \mathbb{R} . Then $f(x) = T(x)$ for every $x \in \mathbb{R}$.*

Proof. a) By the Lemma, f has period 1. (6), (7), (8) coincide on $[0,1]$ with (6'), (7'), (8') respectively. Thus the claim is an immediate consequence of Theorem 3 c).

b) Our hypotheses imply that f satisfies equation (11) on \mathbb{R} and (6'), (7'), (8'), (9) on $[0,1]$. By Theorem 3 f), f satisfies the de Rham equation (10) on \mathbb{R} .

Iteration of (10) yields

$$f(x) = \frac{1}{2^n} f(2^n x) + \sum_{k=0}^{n-1} \frac{1}{2^k} d(2^k x) \quad (13)$$

for every $x \in \mathbb{R}$, $n \in \mathbb{N}$. For $x \neq 0$ the boundedness condition on f implies

$$f(x) = \lim_{n \rightarrow \infty} \sum_{k=0}^{n-1} \frac{1}{2^k} d(2^k x) = T(x)$$

and $f(0) = T(0) = 0$ follows immediately from (10).

It is somewhat surprising that the characterization of T on \mathbb{R} , which is given by Theorem 4 b), can be considerably improved — in contrast to the corresponding characterization of T on the smaller interval $[0,1]$ expressed by Theorem 3 d).

THEOREM 5

Assume that $f : \mathbb{R} \rightarrow \mathbb{R}$ is bounded on $\{x \in \mathbb{R}; |x| > a\}$ for some a and that f satisfies equation (6) or (7) on \mathbb{R} . Then $f(x) = T(x)$ for every $x \in \mathbb{R}$.

Proof. Equation (6) on \mathbb{R} implies equation (10) on \mathbb{R} (they are in fact equivalent) and the argument used in the proof of Theorem 4 b) gives our assertion.

Now suppose that (7) holds on \mathbb{R} . We write (7) in the form

$$2f(g(x)) - f(x) = h(x) \quad (14)$$

where $g(x) = \frac{x+1}{2}$ and $h(x) = 2d(\frac{x+1}{2})$ is a continuous function of period 2.

Iteration of (14) gives

$$f(x) = 2^n f(g^n(x)) - \sum_{k=0}^{n-1} 2^k h(g^k(x)) \quad (15)$$

for every $x \in \mathbb{R}$, $n \in \mathbb{N}$. The k -th iterate of g is given by $g^k(x) = \frac{x+2^k-1}{2}$. We introduce the new variable $z = (x + 2^n - 1) \cdot 2^{-n}$ and obtain from (15)

$$\begin{aligned} \frac{1}{2^n} f(2^n z - 2^n + 1) &= f(z) - \sum_{k=0}^{n-1} 2^{k-n} h\left(\frac{2^n z - 2^n + 2^k}{2^k}\right) \\ &= f(z) - \sum_{k=0}^{n-1} 2^{k-n} h(2^{n-k} z + 1) \\ &= f(z) - \sum_{k=1}^n 2^{-k} h(2^k z + 1) \end{aligned}$$

for every $z \in \mathbb{R}$, $n \in \mathbb{N}$. For $z \neq 1$ and $n \geq n_0(z)$ all the arguments $2^n z - 2^n + 1$ fall in the set on which, by assumption, f is bounded. Consequently, for $z \neq 1$, we have

$$\begin{aligned} f(z) &= \sum_{k=1}^{\infty} \frac{1}{2^k} h(2^k z + 1) = \sum_{k=1}^{\infty} \frac{1}{2^k} \cdot 2d\left(\frac{2^k z + 1 + 1}{2}\right) \\ &= \sum_{k=1}^{\infty} \frac{1}{2^{k-1}} d(2^{k-1} z) \\ &= T(z). \end{aligned}$$

Now equation (7) for $x = 1$ gives immediately $f(1) = 0 = T(1)$ and that finishes our proof.

We conclude with the observation that Theorem 5 no longer remains true when "equation (6) or (7)" is replaced by "equation (8) or (9)".

Counterexamples are given in form of trigonometric series:

$$d(x) = \frac{1}{4} - \frac{2}{\pi^2} \sum_{n=0}^{\infty} \frac{1}{(2n+1)^2} \cos 2\pi(2n+1)x$$

represents a bounded solution of (8) on \mathbb{R} ,

$$\tilde{f}(x) = \frac{1}{2} - \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} \sin 2\pi nx$$

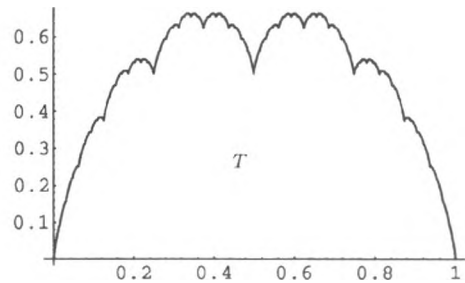
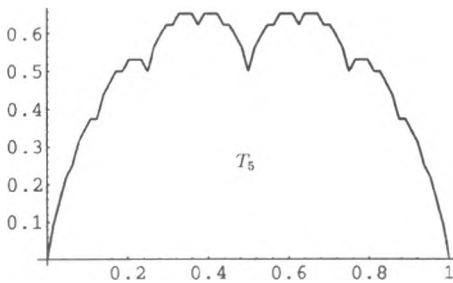
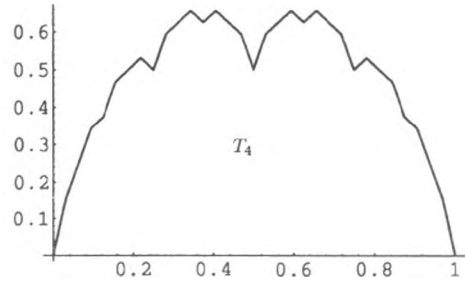
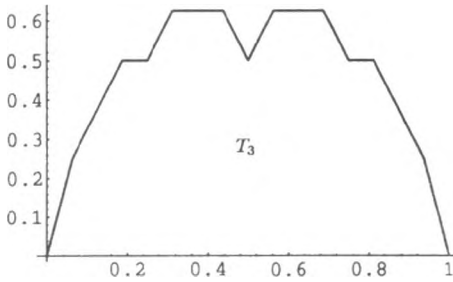
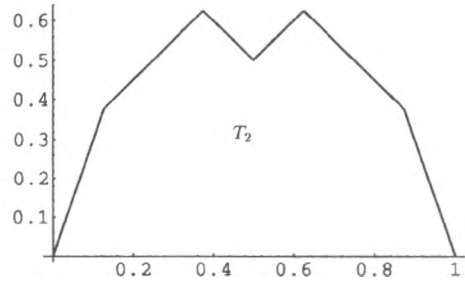
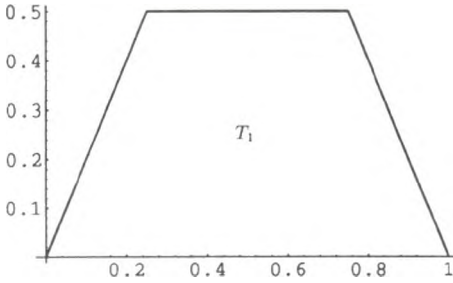
represents a bounded solution of (9) on \mathbb{R} .

Obviously both functions are different from Takagi's T .

So the first two single equations from (6)-(9) on \mathbb{R} have a much stronger characterizing power with respect to T than the remaining two equations.

The Takagi function

$$T(x) = \sum_{k=0}^{\infty} \frac{1}{2^k} d(2^k x), \quad T_n(x) = \sum_{k=0}^n \frac{1}{2^k} d(2^k x), \quad d(y) = \text{dist}(y, \mathbb{Z}).$$



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