

## On locally bounded solutions of Schilling's problem

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**Abstract.** We prove that for some parameters  $q \in (0, 1)$  every solution  $f : \mathbb{R} \rightarrow \mathbb{R}$  of the functional equation

$$f(qx) = \frac{1}{4q}[f(x-1) + f(x+1) + 2f(x)]$$

which vanishes outside the interval  $[-q/(1-q), q/(1-q)]$  and is bounded in a neighbourhood of a point of that interval vanishes everywhere.

**Introduction.** Considering a physical problem R. Schilling [18] came to the functional equation

$$(1) \quad f(qx) = \frac{1}{4q}[f(x-1) + f(x+1) + 2f(x)],$$

where  $q \in (0, 1)$  is a fixed number, and to its solutions  $f : \mathbb{R} \rightarrow \mathbb{R}$  satisfying the boundary condition

$$(2) \quad f(x) = 0 \quad \text{for } |x| > Q$$

where

$$Q = \frac{q}{1-q}.$$

The physical background of this problem can also be found in [9] by G. Derfel and R. Schilling and in [11] by R. Girgensohn.

In what follows any solution  $f : \mathbb{R} \rightarrow \mathbb{R}$  of (1) satisfying (2) will be called a *solution of Schilling's problem*.

The first nontrivial continuous solution of Schilling's problem was given by R. Schilling himself for  $q = 1/2$ . This solution is defined by

$$f_1(x) = \max\{1 - |x|, 0\} \quad \text{for } x \in \mathbb{R}.$$

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K. Baron, A. Simon and P. Volkmann [3] showed that if  $n$  is a positive integer and  $q = 1/\sqrt[n]{2}$ , then the convolution

$$f_1(x) \star f_1(qx) \star \dots \star f_1(q^{n-1}x)$$

is a nontrivial continuous solution of Schilling's problem. They also proved that if  $q \in (0, 1/2)$  and  $f$  is a nontrivial Lebesgue integrable solution of Schilling's problem, then

$$\int_0^\varepsilon |f(x)|^{(\log q)/\log(2q)} dx = +\infty$$

for every  $\varepsilon > 0$ . In particular, for every  $q \in (0, 1/2)$  every bounded Lebesgue measurable solution of Schilling's problem vanishes almost everywhere. (Note that in [3] by K. Baron, A. Simon and P. Volkmann and in [19] by A. Simon and P. Volkmann distributional solutions of Schilling's problem are considered.) The case  $q \in (1/2, 1)$  is quite different. Namely, from the paper [9] by G. Derfel and R. Schilling it follows that for almost all  $q \in (1/2, 1)$  there are nontrivial continuous solutions. However, if the inverse of  $q$  is a Salem number [6], then such solutions do not exist (cf. also [15] where nonexistence of nontrivial continuous solutions of Schilling's problem was proved for the golden ratio  $q = (\sqrt{5} - 1)/2$ ).

K. Baron and P. Volkmann [4] (see also [8] by I. Daubechies and J. C. Lagarias) proved that for every  $q \in (0, 1)$  the vector space of Lebesgue integrable solutions of Schilling's problem is at most one-dimensional. (The same concerns Riemann integrable solutions; see [10] by W. Förg-Rob.) It is known that the vector space of Lebesgue integrable solutions of Schilling's problem is zero-dimensional for  $q \in (0, 1/(2\sqrt{2}))$  (see [16] by Y. Peres and B. Solomyak) and also for those  $q \neq 1/2$  for which the inverse of  $q$  is a Pisot number (see [7] by J. M. Borwein and R. Girgensohn). However, it is one-dimensional for almost all  $q \in (1/(2\sqrt{2}), 1)$  (see [16] by Y. Peres and B. Solomyak). Up to now the only explicitly given  $q$ 's for which the vector space of integrable solutions is one-dimensional are  $1/\sqrt[n]{2}$  given by K. Baron, A. Simon and P. Volkmann [3]. If the vector space of Lebesgue integrable solutions of Schilling's problem is one-dimensional, then every nonzero function from this space is either positive or negative (almost everywhere) on its support (see [12]) and according to [5] by L. Bartłomiejczyk, Schilling's problem has also strange solutions; e.g. such that their graph meets every Borel subset of  $[-Q, Q] \times \mathbb{R}$  with uncountable vertical projection.

Bounded solutions interesting from the physical point of view were first examined by K. Baron [5]. His result says that for  $q \in (0, \sqrt{2} - 1]$  the zero function is the only solution of Schilling's problem which is bounded in a neighbourhood of the origin. Generalizations of this result can be found in [14] and [13] where it is proved among other things that for  $q \leq 1/3$  the

zero function is the only solution of Schilling's problem which is bounded in a neighbourhood of a point of the set

$$(3) \quad \left\{ \varepsilon \sum_{i=1}^n q^i : n \in \mathbb{N} \cup \{0, +\infty\}, \varepsilon \in \{-1, 1\} \right\}$$

and no point outside (3) has this property. Note that for  $q = 1/3$  the set (3) coincides with the interval  $[-Q, Q]$ .

More details on Schilling's problem can be found in [11] by R. Girgensohn, in [2, Section 5] by K. Baron and W. Jarczyk and in [17].

In the present paper we are interested in finding parameters  $q \in (1/3, 1/2)$  for which the zero function is the only solution of Schilling's problem which is bounded in a neighbourhood of a point of  $[-Q, Q]$ . We make the following definition.

**DEFINITION.** Let  $x \in [-Q, Q]$ .

We say  $x \in B_q$  if the zero function is the only solution of Schilling's problem which is bounded in a neighbourhood of  $x$ .

We say  $x \in C_q$  if the zero function is the only solution of Schilling's problem which is continuous at  $x$ .

We say  $x \in Z_q$  if the zero function is the only solution of Schilling's problem which vanishes in a neighbourhood of  $x$ .

It is easily seen that

$$B_q \subset C_q \subset Z_q \subset [-Q, Q]$$

for every  $q \in (0, 1)$ .

**Main results.** For the convenience of the reader we repeat four relevant facts from [13] without proofs.

**REMARK 1.** Assume  $f$  is a solution of Schilling's problem. If  $q \neq 1/4$ , then  $f(-Q) = f(Q) = 0$ . If  $q < 1/2$ , then  $f(0) = 0$ .

**REMARK 2.** If  $f$  is a solution of Schilling's problem, then so is the function  $g : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $g(x) = f(-x)$ .

**LEMMA 1.** Assume  $q \in (0, 1/2)$ . If a solution of Schilling's problem vanishes either on  $(-q, 0)$  or on  $(0, q)$ , then it vanishes everywhere.

**LEMMA 2.** Assume  $q \in (0, 1/2)$ . If  $f$  is a solution of Schilling's problem, then

$$f\left(q^{N+M}x + \varepsilon \sum_{m=1}^M q^m\right) = \left(\frac{1}{2}\right)^M \left(\frac{1}{2q}\right)^{N+M} f(x)$$

for every  $x \in (Q-1, 1-Q)$  (for every  $x \in [Q-1, 1-Q]$  if  $q \neq 1/4$ ), every  $\varepsilon \in \{-1, 1\}$ , and any nonnegative integers  $M$  and  $N$ .

We first deal with the number  $q = (3 - \sqrt{5})/2$ .

LEMMA 3. *Let  $q = (3 - \sqrt{5})/2$ . If  $f$  is a solution of Schilling's problem, then*

$$(4) \quad f(q^N x - q^N) = \frac{1}{2} \left( \frac{1}{2q} \right)^N f(x)$$

for every  $x \in [0, 1 - Q]$  and every positive integer  $N$ .

*Proof.* Observe that  $q \in (1/3, 1/2)$ ,

$$(5) \quad q^2 - 3q + 1 = 0 \quad \text{and} \quad Q = 1 - q.$$

Fix  $x_0 \in [0, 1 - Q]$  and put  $x = x_0 - 1$ . Since  $x - 1 < x \leq -Q$ , by (1), (2) and Remark 1 we have

$$f(qx_0 - q) = f(qx) = \frac{1}{4q} [f(x - 1) + f(x + 1) + 2f(x)] = \frac{1}{4q} f(x_0).$$

Fix now a positive integer  $N$  and assume that (4) holds for every  $x \in [0, 1 - Q]$ . Fixing  $x_0 \in [0, 1 - Q]$  and putting  $x = q^N x_0 - q^N$  we see that  $x - 1 < -1 < -Q$  and  $x + 1 \geq -q + 1 = Q$ . Consequently,

$$\begin{aligned} f(q^{N+1} x_0 - q^{N+1}) &= \frac{1}{4q} [f(x - 1) + f(x + 1) + 2f(x)] \\ &= \frac{1}{2q} f(x) = \frac{1}{2q} f(q^N x_0 - q^N) = \frac{1}{2} \left( \frac{1}{2q} \right)^{N+1} f(x_0). \end{aligned}$$

LEMMA 4. *Let  $q = (3 - \sqrt{5})/2$ . If  $f$  is a solution of Schilling's problem, then for any nonnegative integers  $k$  and  $l$  satisfying*

$$(6) \quad |k - lq| < Q$$

there exist a positive real  $\alpha_{k,l}$  and a positive integer  $n_{k,l}$  such that

$$(7) \quad f(q^n x + k - lq) = \alpha_{k,l} \left( \frac{1}{2q} \right)^n f(x),$$

$$(8) \quad f(q^n x - q^n - k + lq) = \frac{1}{2} \alpha_{k,l} \left( \frac{1}{2q} \right)^n f(x),$$

for every integer  $n \geq n_{k,l}$  and every  $x \in [0, 1 - Q]$ .

*Proof.* With the help of (5) we check at once that if nonnegative integers  $k$  and  $l \leq 4$  satisfy (6), then

$$(k, l) \in \{(0, 0), (0, 1), (1, 2), (1, 3), (1, 4), (2, 4)\}.$$

Put

$$\begin{aligned} \alpha_{0,0} = 1, \quad \alpha_{0,1} = \alpha_{1,3} = 1/2, \quad \alpha_{1,2} = \alpha_{1,4} = 1/4, \quad \alpha_{2,4} = 1/8, \\ n_{0,0} = n_{0,1} = n_{1,2} = n_{1,3} = n_{1,4} = n_{2,4} = 4. \end{aligned}$$

If  $x \in [0, 1 - Q]$ , then using Lemma 2, (5), (1), (2), Remark 1 and Lemma 3 we find that for every integer  $n \geq 2$  the following equalities hold:

$$f(q^n x) = \left(\frac{1}{2q}\right)^n f(x) = \alpha_{0,0} \left(\frac{1}{2q}\right)^n f(x),$$

$$f(q^n x - q) = \frac{1}{2} \left(\frac{1}{2q}\right)^n f(x) = \alpha_{0,1} \left(\frac{1}{2q}\right)^n f(x),$$

$$\begin{aligned} f(q^n x + 1 - 2q) &= f(q^n x - q^2 + q) \\ &= \frac{1}{4q} [f(q^{n-1} x - q) + f(q^{n-1} x - q + 2) \\ &\quad + 2f(q^{n-1} x - q + 1)] \\ &= \frac{1}{4q} f(q^{n-1} x - q) \\ &= \frac{1}{4q} \frac{1}{2} \left(\frac{1}{2q}\right)^{n-1} f(x) \\ &= \alpha_{1,2} \left(\frac{1}{2q}\right)^n f(x), \end{aligned}$$

$$\begin{aligned} f(q^n x + 1 - 3q) &= f(q^2(q^{n-2} x) - q^2) = \frac{1}{2} \left(\frac{1}{2q}\right)^2 f(q^{n-2} x) \\ &= \frac{1}{2} \left(\frac{1}{2q}\right)^2 \left(\frac{1}{2q}\right)^{n-2} f(x) \\ &= \alpha_{1,3} \left(\frac{1}{2q}\right)^n f(x), \end{aligned}$$

$$\begin{aligned} f(q^n x + 1 - 4q) &= f(q^n x - q^2 - q) = \left(\frac{1}{2}\right)^2 \left(\frac{1}{2q}\right)^n f(x) \\ &= \alpha_{1,4} \left(\frac{1}{2q}\right)^n f(x), \end{aligned}$$

and if  $n \geq 3$ , then using also the third of the above equalities we get

$$\begin{aligned} f(q^n x + 2 - 4q) &= f(q^n x - 2q^2 + 2q) \\ &= \frac{1}{4q} [f(q^{n-1} x - 2q + 1) \\ &\quad + f(q^{n-1} x - 2q + 3) + 2f(q^{n-1} x - 2q + 2)] \\ &= \frac{1}{4q} f(q^{n-1} x + 1 - 2q) \\ &= \frac{1}{4q} \alpha_{1,2} \left(\frac{1}{2q}\right)^{n-1} f(x) \\ &= \alpha_{2,4} \left(\frac{1}{2q}\right)^n f(x); \end{aligned}$$

similarly we obtain equalities which correspond to (8):

$$\begin{aligned}
 f(q^n x - q^n) &= \frac{1}{2} \left( \frac{1}{2q} \right)^n f(x) = \frac{1}{2} \alpha_{0,0} \left( \frac{1}{2q} \right)^n f(x), \\
 f(q^n x - q^n + q) &= \frac{1}{4q} [f(q^{n-1} x - q^{n-1}) \\
 &\quad + f(q^{n-1} x - q^{n-1} + 2) + 2f(q^{n-1} x - q^{n-1} + 1)] \\
 &= \frac{1}{4q} f(q^{n-1} x - q^{n-1}) = \frac{1}{4q} \frac{1}{2} \left( \frac{1}{2q} \right)^{n-1} f(x) \\
 &= \frac{1}{2} \alpha_{0,1} \left( \frac{1}{2q} \right)^n f(x), \\
 f(q^n x - q^n - 1 + 2q) &= f(q^n x - q^n + q^2 - q) \\
 &= \frac{1}{4q} [f(q^{n-1} x - q^{n-1} + q - 2) \\
 &\quad + f(q^{n-1} x - q^{n-1} + q) \\
 &\quad + 2f(q^{n-1} x - q^{n-1} + q - 1)] \\
 &= \frac{1}{4q} f(q^{n-1} x - q^{n-1} + q) \\
 &= \frac{1}{4q} \frac{1}{2} \alpha_{0,1} \left( \frac{1}{2q} \right)^{n-1} f(x) \\
 &= \frac{1}{2} \alpha_{1,2} \left( \frac{1}{2q} \right)^n f(x), \\
 f(q^n x - q^n - 1 + 3q) &= f(q^n x - q^n + q^2) \\
 &= \frac{1}{4q} [f(q^{n-1} x - q^{n-1} + q - 1) \\
 &\quad + f(q^{n-1} x - q^{n-1} + q + 1) \\
 &\quad + 2f(q^{n-1} x - q^{n-1} + q)] \\
 &= \frac{1}{2q} f(q^{n-1} x - q^{n-1} + q) \\
 &= \frac{1}{2q} \frac{1}{2} \alpha_{0,1} \left( \frac{1}{2q} \right)^{n-1} f(x) \\
 &= \frac{1}{2} \alpha_{1,3} \left( \frac{1}{2q} \right)^n f(x),
 \end{aligned}$$

$$\begin{aligned}
f(q^n x - q^n - 1 + 4q) &= f(q^n x - q^n + q^2 + q) \\
&= \frac{1}{4q} [f(q^{n-1} x - q^{n-1} + q) \\
&\quad + f(q^{n-1} x - q^{n-1} + q + 2) \\
&\quad + 2f(q^{n-1} x - q^{n-1} + q + 1)] \\
&= \frac{1}{4q} f(q^{n-1} x - q^{n-1} + q) \\
&= \frac{1}{4q} \frac{1}{2} \alpha_{0,1} \left( \frac{1}{2q} \right)^{n-1} f(x) \\
&= \frac{1}{2} \alpha_{1,4} \left( \frac{1}{2q} \right)^n f(x), \\
f(q^n x - q^n - 2 + 4q) &= f(q^n x - q^n + 2q^2 - 2q) \\
&= \frac{1}{4q} [f(q^{n-1} x - q^{n-1} + 2q - 3) \\
&\quad + f(q^{n-1} x - q^{n-1} + 2q - 1) \\
&\quad + 2f(q^{n-1} x - q^{n-1} + 2q - 2)] \\
&= \frac{1}{4q} f(q^{n-1} x - q^{n-1} + 2q - 1) \\
&= \frac{1}{4q} \frac{1}{2} \alpha_{1,2} \left( \frac{1}{2q} \right)^{n-1} f(x) \\
&= \frac{1}{2} \alpha_{2,4} \left( \frac{1}{2q} \right)^n f(x).
\end{aligned}$$

Fix now a nonnegative integer  $L \geq 5$  and assume that for any nonnegative integers  $k$  and  $l < L$  satisfying (6) there exist a positive real  $\alpha_{k,l}$  and a positive integer  $n_{k,l}$  such that (7) and (8) hold for every integer  $n \geq n_{k,l}$  and every  $x \in [0, 1 - Q]$ . Let  $k$  be a nonnegative integer such that

$$|k - Lq| < Q.$$

Then

$$(9) \quad 1 < k < L.$$

Putting

$$y = \frac{k - Lq}{q}$$

and using (5) we see that  $|y| < Q/q = Q + 1$  and

$$y = \frac{(3q - q^2)k - Lq}{q} = 3k - L - kq.$$

Applying (5) again we see that  $y$  belongs to one of the intervals

$$(10) \quad (-Q - 1, -Q), \quad (-Q, Q - 1), \quad (Q - 1, 1 - Q), \quad (1 - Q, Q), \quad (Q, Q + 1).$$

It follows that there exists a positive integer  $N$  such that for every integer  $n \geq N$  and  $x \in [0, 1 - Q]$  the number  $y$  belongs to one of the intervals (10) together with the numbers

$$y + q^{n-1}x, \quad y - q^{n-1}x + q^{n-1}.$$

Moreover, making also use of (9) we have: if  $y > -Q - 1$ , then

$$3k - L + 1 = y + kq + 1 > -Q + kq = -1 + (k + 1)q \geq -1 + 3q > 0;$$

if  $y > -Q$ , then

$$3k - L = y + kq > -Q + kq > 0;$$

and if  $y > 1 - Q$ , then

$$3k - L - 1 = y + kq - 1 > -Q + kq > 0.$$

This allows us to define  $\alpha_{k,L}$  and  $n_{k,L}$  by

$$\alpha_{k,L} = \begin{cases} \frac{1}{2}\alpha_{3k-L+1,k} & \text{if } -Q - 1 < y < -Q, \\ \frac{1}{2}[\alpha_{3k-L+1,k} + 2\alpha_{3k-L,k}] & \text{if } -Q < y < Q - 1, \\ \alpha_{3k-L,k} & \text{if } Q - 1 < y < 1 - Q, \\ \frac{1}{2}[\alpha_{3k-L-1,k} + 2\alpha_{3k-L,k}] & \text{if } 1 - Q < y < Q, \\ \frac{1}{2}\alpha_{3k-L-1,k} & \text{if } Q < y < Q + 1, \end{cases}$$

$$n_{k,L} = \begin{cases} \max\{n_{3k-L+1,k} + 1, N\} & \text{if } -Q - 1 < y < -Q, \\ \max\{n_{3k-L+1,k} + 1, n_{3k-L,k} + 1, N\} & \text{if } -Q < y < Q - 1, \\ \max\{n_{3k-L,k} + 1, N\} & \text{if } Q - 1 < y < 1 - Q, \\ \max\{n_{3k-L-1,k} + 1, n_{3k-L,k} + 1, N\} & \text{if } 1 - Q < y < Q, \\ \max\{n_{3k-L-1,k} + 1, N\} & \text{if } Q < y < Q + 1. \end{cases}$$

If  $n \geq n_{k,L}$  is an integer and  $x \in [0, 1 - Q]$ , then putting

$$w = y + q^{n-1}x, \quad z = y - q^{n-1}x + q^{n-1},$$

we have

$$qw = q^n x + qy = q^n x + k - Lq, \quad qz = -(q^n x - q^n - k + Lq)$$



and, in consequence,

$$\begin{aligned}
 f(q^n x + k - Lq) &= f(qw) = \frac{1}{4q}[f(w-1) + f(w+1) + 2f(w)] \\
 &= \begin{cases} \frac{1}{4q}f(w+1) & \text{if } -Q-1 < w < -Q, \\ \frac{1}{4q}[f(w+1) + 2f(w)] & \text{if } -Q < w < Q-1, \\ \frac{1}{2q}f(w) & \text{if } Q-1 < w < 1-Q, \\ \frac{1}{4q}[f(w-1) + 2f(w)] & \text{if } 1-Q < w < Q, \\ \frac{1}{4q}f(w-1) & \text{if } Q < w < Q+1, \end{cases} \\
 &= \begin{cases} \frac{1}{4q}f(w+1) & \text{if } -Q-1 < y < -Q, \\ \frac{1}{4q}[f(w+1) + 2f(w)] & \text{if } -Q < y < Q-1, \\ \frac{1}{2q}f(w) & \text{if } Q-1 < y < 1-Q, \\ \frac{1}{4q}[f(w-1) + 2f(w)] & \text{if } 1-Q < y < Q, \\ \frac{1}{4q}f(w-1) & \text{if } Q < y < Q+1, \end{cases} \\
 &= \alpha_{k,L} \left( \frac{1}{2q} \right)^n f(x),
 \end{aligned}$$

and

$$\begin{aligned}
 f(q^n x - q^n - k + Lq) &= f(-qz) = \frac{1}{4q}[f(-z-1) + f(-z+1) + 2f(-z)] \\
 &= \begin{cases} \frac{1}{4q}f(-z-1) & \text{if } -Q-1 < y < -Q, \\ \frac{1}{4q}[f(-z-1) + 2f(-z)] & \text{if } -Q < y < Q-1, \\ \frac{1}{2q}f(-z) & \text{if } Q-1 < y < 1-Q, \\ \frac{1}{4q}[f(-z+1) + 2f(-z)] & \text{if } 1-Q < y < Q, \\ \frac{1}{4q}f(-z+1) & \text{if } Q < y < Q+1, \end{cases} \\
 &= \frac{1}{2}\alpha_{k,L} \left( \frac{1}{2q} \right)^n f(x).
 \end{aligned}$$

**THEOREM 1.** *If  $q = (3 - \sqrt{5})/2$ , then*

$$(11) \quad B_q = C_q = Z_q = [-Q, Q].$$

*Proof.* Assume  $f$  is a solution of Schilling's problem which is bounded in a neighbourhood of  $x_0 \in [-Q, Q]$ . Since  $\mathbb{Z} + q\mathbb{Z}$  is a dense subset of the real line, we may (and do) assume that  $x_0$  is of the form  $k - lq$ , where  $k$  and  $l$  are integers satisfying (6). This jointly with (5) implies that  $k \cdot l \geq 0$ .

If  $x \in [0, 1 - Q]$ , then either the left-hand side of (7) or the left-hand side of (8) is bounded with respect to  $n$ . From Lemma 4 we then infer that  $f$  vanishes on  $[0, 1 - Q]$ . Now by the second part of (5) and Lemma 1 it is obvious that  $f$  vanishes everywhere.

Putting  $x = 0$  in (7) and using Remarks 1 and 2 we get one of the main results of [15].

**COROLLARY 1.** *If  $q = (3 - \sqrt{5})/2$ , then every solution of Schilling's problem vanishes on  $\mathbb{Z} + q\mathbb{Z}$ .*

In the second part of this paper we will show that in Theorem 1 the number  $(3 - \sqrt{5})/2$  may be replaced by any  $q \in (1/3, 1/2)$  satisfying

$$(12) \quad 2 \sum_{k=1}^K q^k + \lambda q^{K+1} = 1$$

with a positive integer  $K$  and a  $\lambda \in \{1, 2\}$ .

**LEMMA 5.** *If there exist  $K \in \mathbb{N}$  and  $\lambda \in \{1, 2\}$  satisfying (12), then*

$$1 - Q \neq \sum_{n=0}^N \varepsilon_n q^n$$

for all  $N \in \mathbb{N} \cup \{0\}$  and  $\varepsilon_0, \dots, \varepsilon_N \in \{-1, 0, 1\}$ .

*Proof.* Suppose that there exist  $N \in \mathbb{N} \cup \{0\}$  and  $\varepsilon_0, \dots, \varepsilon_N \in \{-1, 0, 1\}$  such that

$$(13) \quad 1 - Q = \sum_{n=0}^N \varepsilon_n q^n$$

and put

$$(14) \quad x_0 = \sum_{n=0}^N \varepsilon_n q^n.$$

We conclude from (12) that

$$1 - Q = 2 \sum_{n=1}^K q^n + \lambda q^{K+1} - \sum_{n=1}^{\infty} q^n,$$

hence

$$(15) \quad x_0 = \sum_{n=1}^K q^n + (\lambda - 1)q^{K+1} - \sum_{n=K+2}^{\infty} q^n.$$

Moreover,  $q < 1/2$  implies

$$\sum_{n=K+2}^{\infty} q^n < q^{K+1} < q^K,$$

which jointly with (15) gives

$$(16) \quad \sum_{n=1}^{K-1} q^n < \sum_{n=1}^K q^n - \sum_{n=K+2}^{\infty} q^n \leq x_0.$$

We are now in a position to show

$$(17) \quad \varepsilon_0 = 0, \quad N \geq K, \quad \varepsilon_n = 1 \quad \text{for } n \in \{1, \dots, K - 1\}.$$

In fact, if  $\varepsilon_0 \neq 0$ , then using (13) and (14) we have  $x_0 - \varepsilon_0 = 1 - Q - \varepsilon_0 \in \{-Q, 2 - Q\}$  which contradicts  $x_0 - \varepsilon_0 \in (-Q, Q)$  resulting from (14). Thus  $\varepsilon_0 = 0$ . Hence (14) yields

$$x_0 = \sum_{n=1}^N \varepsilon_n q^n \leq \sum_{n=1}^N q^n.$$

By (16) we therefore get  $N \geq K$ . Suppose now that  $\varepsilon_i \neq 1$  for some  $i \in \{1, \dots, K - 1\}$ . Then

$$x_0 = \sum_{n=1}^N \varepsilon_n q^n \leq \sum_{n=1}^{i-1} q^n + \sum_{n=i+1}^N q^n \leq \sum_{n=1}^{K-2} q^n + \sum_{n=K}^N q^n < \sum_{n=1}^{K-1} q^n,$$

contrary to (16).

From (14) and (17) we have

$$x_0 = \sum_{n=1}^{K-1} q^n + \sum_{n=K}^N \varepsilon_n q^n,$$

which jointly with (15) gives

$$(18) \quad \sum_{n=0}^{N-K} \varepsilon_{K+n} q^n = 1 + (\lambda - 1)q - \sum_{n=2}^{\infty} q^n.$$

Consider first the case  $\lambda = 2$ . Then (18) reads

$$(19) \quad \sum_{n=0}^{N-K} \varepsilon_{K+n} q^n = 1 + q - \sum_{n=2}^{\infty} q^n.$$

If  $\varepsilon_K \neq 1$ , then

$$\sum_{n=0}^{N-K} \varepsilon_{K+n} q^n \leq \sum_{n=1}^{N-K} \varepsilon_{K+n} q^n < Q < 1 < 1 + q - \sum_{n=2}^{\infty} q^n.$$

This contradicts (19), so  $\varepsilon_K = 1$ . Thus (19) leads to

$$\sum_{n=0}^{N-K-1} \varepsilon_{K+1+n} q^n = 1 - \sum_{n=1}^{\infty} q^n = 1 - Q,$$

i.e.,

$$(20) \quad 1 - Q = \sum_{n=0}^{N-K} \varepsilon'_n q^n,$$

where  $\varepsilon'_n = \varepsilon_{K+1+n}$  for  $n \in \{0, \dots, N - K - 1\}$  and  $\varepsilon'_{N-K} = 0$ . Of course

$$(21) \quad \varepsilon'_n \in \{-1, 0, 1\} \quad \text{for } n \in \{0, \dots, N - K\}.$$

Assume now that  $\lambda = 1$ . Then (18) reduces to

$$(22) \quad \sum_{n=0}^{N-K} \varepsilon_{K+n} q^n = 1 - \sum_{n=2}^{\infty} q^n.$$

In particular,  $N \neq K$ . This and (17) give  $N \geq K + 1$ .

If  $\varepsilon_{K+1} \neq -1$ , then  $\varepsilon_{K+1} - 1 \in \{-1, 0\}$  and (22) can be written in the form

$$\varepsilon_K + (\varepsilon_{K+1} - 1)q + \sum_{n=2}^{N-K} \varepsilon_{K+n} q^n = 1 - Q,$$

i.e., in the form (20), where now  $\varepsilon'_0 = \varepsilon_K$ ,  $\varepsilon'_1 = \varepsilon_{K+1} - 1$  and  $\varepsilon'_n = \varepsilon_{K+n}$  for  $n \in \{2, \dots, N - K\}$ . Moreover, (21) holds as well.

Finally assume that  $\varepsilon_{K+1} = -1$ . From (22) we have

$$\varepsilon_K - q + \sum_{n=2}^{N-K} \varepsilon_{K+n} q^n = 1 - \sum_{n=2}^{\infty} q^n > 1 - q.$$

Hence

$$1 < \varepsilon_K + \sum_{n=2}^{N-K} \varepsilon_{K+n} q^n < \varepsilon_K + 1.$$

Therefore  $\varepsilon_K = 1$  and equality (22) can also be written in the form

$$\sum_{n=1}^{N-K-1} \varepsilon_{K+1+n} q^n = 1 - Q.$$

In each of the cases considered we have represented  $1 - Q$  in the form (20) with (21). Consequently, we have shown that if  $1 - Q$  is of the form (13), then  $N \geq K$  and  $1 - Q$  is of the form (20) as well. Consequently,  $N \geq mK$  for every positive integer  $m$ , a contradiction.

**LEMMA 6.** *Assume that (12) holds for some  $K \in \mathbb{N}$  and  $\lambda \in \{1, 2\}$ . If  $N$  is a positive integer,  $\varepsilon_0 \in \{-1, 1\}$ ,  $\varepsilon_1, \dots, \varepsilon_N \in \{-1, 0, 1\}$ , and the number  $x_0$  defined by (14) belongs to  $[-Q, Q]$ , then  $N \geq K$  and  $\varepsilon_n = -\varepsilon_0$  for all  $n \in \{1, \dots, K\}$ . Moreover, if  $\lambda = 2$ , then  $N \geq K + 1$  and  $\varepsilon_{K+1} \neq \varepsilon_0$ .*

*Proof.* Combining (14) with (12) we obtain

$$(23) \quad |x_0| = \left| \varepsilon_0 + \sum_{n=1}^N \varepsilon_0 q^n \right| \geq 1 - \sum_{n=1}^N q^n = 2 \sum_{n=1}^K q^n + \lambda q^{K+1} - \sum_{n=1}^N q^n.$$

Suppose that  $N < K$ . Then

$$|x_0| \geq \sum_{n=1}^K q^n + \sum_{n=N+1}^K q^n + \lambda q^{K+1} > \sum_{n=1}^K q^n + q^K > Q,$$

a contradiction.

Suppose now that  $\varepsilon_i \neq -\varepsilon_0$  for some  $i \in \{1, \dots, K\}$ . Then

$$\begin{aligned} |x_0| &= \left| \varepsilon_0 + \sum_{n=1}^{i-1} \varepsilon_n q^n + \varepsilon_i q^i + \sum_{n=i+1}^N \varepsilon_n q^n \right| \\ &\geq 1 - \sum_{n=1}^{i-1} q^n - \sum_{n=i+1}^N q^n \\ &= 2 \sum_{n=1}^K q^n + \lambda q^{K+1} - \sum_{n=1, n \neq i}^N q^n \\ &\geq 2 \sum_{n=1}^K q^n + \lambda q^{K+1} - \sum_{n=1, n \neq K}^N q^n \\ &= \sum_{n=1}^K q^n + \lambda q^{K+1} + q^K - \sum_{n=K+1}^N q^n \\ &> \sum_{n=1}^K q^n + q^{K+1} + q^K - \sum_{n=K+1}^{\infty} q^n \\ &= Q - 2 \sum_{n=K+1}^{\infty} q^n + q^{K+1} + q^K. \end{aligned}$$

Moreover, since (12) implies  $2q + q^2 \leq 1$ , we have

$$2 \sum_{n=K+1}^{\infty} q^n = 2 \frac{q^{K+1}}{1-q} \leq q^K + q^{K+1}.$$

Hence  $|x_0| > Q$ , which contradicts our assumption.

Assume now  $\lambda = 2$ . If  $N = K$ , then from (23) we get

$$|x_0| \geq \sum_{n=1}^K q^n + 2q^{K+1} = \sum_{n=1}^{K+1} q^n + q^{K+1} > Q,$$

a contradiction which shows that  $N \geq K + 1$ . It remains to show that

$\varepsilon_{K+1} \neq \varepsilon_0$ . Indeed, if  $\varepsilon_{K+1} = \varepsilon_0$ , then

$$\begin{aligned} |x_0| &= \left| \varepsilon_0 + \sum_{n=1}^K \varepsilon_n q^n + \varepsilon_0 q^{K+1} + \sum_{n=K+2}^N \varepsilon_n q^n \right| \\ &\geq 1 - \sum_{n=1}^K q^n + q^{K+1} - \sum_{n=K+2}^N q^n \\ &= 2 \sum_{n=1}^K q^n + 2q^{K+1} - \sum_{n=1}^K q^n + q^{K+1} - \sum_{n=K+2}^N q^n \\ &> \sum_{n=1}^{K+1} q^n + 2q^{K+1} - \sum_{n=K+2}^{\infty} q^n \\ &> \sum_{n=1}^{K+1} q^n + q^{K+1} > Q, \end{aligned}$$

contrary to the assumption.

LEMMA 7. Assume  $q \in (0, 1/2)$ . If  $f$  is a solution of Schilling's problem, then

$$(24) \quad f\left(q^{N+1}y + 2\varepsilon q^{N+1} + \varepsilon \sum_{n=1}^N q^n\right) = \left(\frac{1}{4q}\right)^{N+1} f(y + \varepsilon)$$

for all  $N \in \mathbb{N} \cup \{0\}$ ,  $\varepsilon \in \{-1, 1\}$ , and  $|y| \leq 1$ .

*Proof.* Notice that if  $\varepsilon = -1$ , then  $y + 2\varepsilon \leq -1$ , and if  $\varepsilon = 1$ , then  $y + 2\varepsilon \geq 1$ . This gives

$$\begin{aligned} f(qy + 2\varepsilon q) &= \frac{1}{4q} [f(y + 2\varepsilon - 1) + f(y + 2\varepsilon + 1) + 2f(y + 2\varepsilon)] \\ &= \frac{1}{4q} f(y + \varepsilon) \end{aligned}$$

and (24) remains true for  $N = 0$ .

Assuming (24) to hold for a nonnegative integer  $N$ , put

$$z = q^{N+1}y + 2\varepsilon q^{N+1} + \varepsilon \sum_{n=1}^N q^n$$

and observe that if  $\varepsilon = -1$ , then

$$z = q^{N+1}y - 2q^{N+1} - \sum_{n=1}^N q^n \leq - \sum_{n=1}^{N+1} q^n < 0 < 1 - Q,$$

while if  $\varepsilon = 1$ , then

$$z = q^{N+1}y + 2q^{N+1} + \sum_{n=1}^N q^n \geq \sum_{n=1}^{N+1} q^n > 0 > Q - 1.$$

It follows that

$$\begin{aligned} f\left(q^{N+2}y + 2\varepsilon q^{N+2} + \varepsilon \sum_{n=1}^{N+1} q^n\right) &= f(qz + q\varepsilon) \\ &= \frac{1}{4q}[f(z + \varepsilon - 1) + f(z + \varepsilon + 1) + f(z + \varepsilon)] = \frac{1}{4q}f(z) \\ &= \frac{1}{4q}f\left(q^{N+1}y + 2\varepsilon q^{N+1} + \varepsilon \sum_{n=1}^N q^n\right) = \left(\frac{1}{4q}\right)^{N+2} f(y + \varepsilon). \end{aligned}$$

LEMMA 8. Assume that (12) holds for some  $K \in \mathbb{N}$  and  $\lambda \in \{1, 2\}$ ,  $n$  is a nonnegative integer,  $\varepsilon_0, \dots, \varepsilon_N \in \{-1, 0, 1\}$  and the number  $x_0$  defined by (14) belongs to  $[-Q, Q]$ . If  $f$  is a solution of Schilling's problem, then there exist  $\alpha_{\varepsilon_0, \dots, \varepsilon_N} > 0$  and a positive integer  $n_{\varepsilon_0, \dots, \varepsilon_N}$  such that

$$(25) \quad f(q^{N+n}x + x_0) = \alpha_{\varepsilon_0, \dots, \varepsilon_N} \left(\frac{1}{2q}\right)^{N+n} f(x)$$

for every integer  $n \geq n_{\varepsilon_0, \dots, \varepsilon_N}$  and  $x \in [Q - 1, 1 - Q]$ .

*Proof.* If  $N = 0$ , then  $|\varepsilon_0| = |x_0| \leq Q < 1$ . Consequently,  $\varepsilon_0 = 0$  and  $x_0 = 0$ . Hence for  $N = 0$  it is enough to put  $\alpha_{\varepsilon_0} = 1$ ,  $n_{\varepsilon_0} = 1$  and use Lemma 2.

Fix now a nonnegative integer  $M$  and assume that for every nonnegative integer  $N \leq M$  and every  $\varepsilon_0, \dots, \varepsilon_N \in \{-1, 0, 1\}$  such that  $x_0$  belongs to  $[-Q, Q]$  there exist  $\alpha_{\varepsilon_0, \dots, \varepsilon_N} > 0$  and a positive integer  $n_{\varepsilon_0, \dots, \varepsilon_N}$  such that (25) holds for all  $n \geq n_{\varepsilon_0, \dots, \varepsilon_N}$  and  $x \in [Q - 1, 1 - Q]$ .

Fix  $\varepsilon_0, \dots, \varepsilon_{M+1} \in \{-1, 0, 1\}$  and assume that

$$y_0 = \sum_{m=0}^{M+1} \varepsilon_m q^m \in [-Q, Q].$$

Consider the following three cases:

- (i)  $\varepsilon_0 = 0$ ,
- (ii)  $|\varepsilon_0| = 1$  and  $\lambda = 1$ ,
- (iii)  $|\varepsilon_0| = 1$  and  $\lambda = 2$ .

In case (i) from Lemma 5 we see that  $y = q^{-1}y_0$  belongs to one of the intervals (10). Then there exists a positive integer  $L$  such that for every  $n \geq L$  and every  $x \in [Q - 1, 1 - Q]$  the number  $y$  belongs to one of the intervals (10) together with  $q^{M+n}x + y$ . Observe also that if  $y < Q - 1$ , then  $\varepsilon_1 \neq 1$ , and if  $y > 1 - Q$ , then  $\varepsilon_1 \neq -1$ . In particular, we can define

$$\alpha_{\varepsilon_0, \dots, \varepsilon_{M+1}} = \begin{cases} \frac{1}{2}\alpha_{\varepsilon_1+1, \varepsilon_2, \dots, \varepsilon_{M+1}} & \text{if } -Q-1 < y < -Q, \\ \frac{1}{2}[\alpha_{\varepsilon_1+1, \varepsilon_2, \dots, \varepsilon_{M+1}} + 2\alpha_{\varepsilon_1, \varepsilon_2, \dots, \varepsilon_{M+1}}] & \text{if } -Q < y < Q-1, \\ \alpha_{\varepsilon_1, \dots, \varepsilon_{M+1}} & \text{if } Q-1 < y < 1-Q, \\ \frac{1}{2}[\alpha_{\varepsilon_1-1, \varepsilon_2, \dots, \varepsilon_{M+1}} + 2\alpha_{\varepsilon_1, \varepsilon_2, \dots, \varepsilon_{M+1}}] & \text{if } 1-Q < y < Q, \\ \frac{1}{2}\alpha_{\varepsilon_1-1, \varepsilon_2, \dots, \varepsilon_{M+1}} & \text{if } Q < y < Q+1, \end{cases}$$

$$n_{\varepsilon_0, \dots, \varepsilon_{M+1}} = \begin{cases} \max\{n_{\varepsilon_1+1, \varepsilon_2, \dots, \varepsilon_{M+1}}, L\} & \text{if } -Q-1 < y < -Q, \\ \max\{n_{\varepsilon_1+1, \varepsilon_2, \dots, \varepsilon_{M+1}}, n_{\varepsilon_1, \dots, \varepsilon_{M+1}}, L\} & \text{if } -Q < y < Q-1, \\ \max\{n_{\varepsilon_1, \dots, \varepsilon_{M+1}}, L\} & \text{if } Q-1 < y < 1-Q, \\ \max\{n_{\varepsilon_1-1, \varepsilon_2, \dots, \varepsilon_{M+1}}, n_{\varepsilon_1, \dots, \varepsilon_{M+1}}, L\} & \text{if } 1-Q < y < Q, \\ \max\{n_{\varepsilon_1-1, \varepsilon_2, \dots, \varepsilon_{M+1}}, L\} & \text{if } Q < y < Q+1. \end{cases}$$

If  $n \geq n_{\varepsilon_0, \dots, \varepsilon_{M+1}}$  and  $x \in [Q-1, 1-Q]$ , then putting  $w = q^{M+n}x + y$  we have

$$\begin{aligned} f(q^{M+1+n}x + y_0) &= f(qw) = \frac{1}{4q}[f(w-1) + f(w+1) + 2f(w)] \\ &= \begin{cases} \frac{1}{4q}f(w+1) & \text{if } -Q-1 < y < -Q, \\ \frac{1}{4q}[f(w+1) + 2f(w)] & \text{if } -Q < y < Q-1, \\ \frac{1}{2q}f(w) & \text{if } Q-1 < y < 1-Q, \\ \frac{1}{4q}[f(w-1) + 2f(w)] & \text{if } 1-Q < y < Q, \\ \frac{1}{4q}f(w-1) & \text{if } Q < y < Q+1, \end{cases} \\ &= \alpha_{\varepsilon_0, \dots, \varepsilon_{M+1}} \left(\frac{1}{2q}\right)^{M+1+n} f(x). \end{aligned}$$

Consider now case (ii). According to Lemma 6,  $M+1 \geq K$ , and  $\varepsilon_m = -\varepsilon_0$  for  $m \in \{1, \dots, K\}$ . Applying now (12) we see that

$$(26) \quad y_0 = \varepsilon_0 - \sum_{m=1}^K \varepsilon_0 q^m + \sum_{m=K+1}^{M+1} \varepsilon_m q^m = \sum_{m=1}^{K+1} \varepsilon_0 q^m + \sum_{m=K+1}^{M+1} \varepsilon_m q^m.$$

Put

$$\alpha_{\varepsilon_0, \dots, \varepsilon_{M+1}} = \begin{cases} \left(\frac{1}{2}\right)^{K+1} & \text{if } M+1 = K, \\ \underbrace{\alpha_{0, \varepsilon_0, \dots, \varepsilon_0}}_K \varepsilon_{K+1} + \varepsilon_0, \varepsilon_{K+2}, \dots, \varepsilon_{M+1} & \text{if } M+1 > K, \\ & \varepsilon_{K+1} \in \{0, -\varepsilon_0\}, \\ \left(\frac{1}{2}\right)^{K+1} \alpha_{\varepsilon_0, \varepsilon_{K+2}, \dots, \varepsilon_{M+1}} & \text{if } M+1 > K, \varepsilon_{K+1} = \varepsilon_0, \end{cases}$$

$$n_{\varepsilon_0, \dots, \varepsilon_{M+1}} = \begin{cases} 1 & \text{if } M+1 = K, \\ \underbrace{n_{0, \varepsilon_0, \dots, \varepsilon_0}}_K \varepsilon_{K+1} + \varepsilon_0, \varepsilon_{K+2}, \dots, \varepsilon_{M+1} & \text{if } M+1 > K, \\ & \varepsilon_{K+1} \in \{0, -\varepsilon_0\}, \\ n_{\varepsilon_0, \varepsilon_{K+2}, \dots, \varepsilon_{M+1}} & \text{if } M+1 > K, \varepsilon_{K+1} = \varepsilon_0, \end{cases}$$

and fix  $n \geq n_{\varepsilon_0, \dots, \varepsilon_{M+1}}$  and  $x \in [Q-1, 1-Q]$ .



If  $M + 1 = K$ , then by (26) and Lemma 2 we get

$$\begin{aligned} f(q^{M+1+n}x + y_0) &= f\left(q^{K+n}x + \varepsilon_0 \sum_{m=1}^{K+1} q^m\right) = \left(\frac{1}{2}\right)^{K+1} \left(\frac{1}{2q}\right)^{K+n} f(x) \\ &= \alpha_{\varepsilon_0, \dots, \varepsilon_{M+1}} \left(\frac{1}{2q}\right)^{M+1+n} f(x). \end{aligned}$$

If  $M + 1 > K$  and  $\varepsilon_{K+1} \in \{0, -\varepsilon_0\}$ , then by (26) and the proof of case (i) we have

$$\begin{aligned} f(q^{M+1+n}x + y_0) &= \alpha_{0, \varepsilon_0, \dots, \varepsilon_0, \varepsilon_{K+1} + \varepsilon_0, \varepsilon_{K+2}, \dots, \varepsilon_{M+1}} \left(\frac{1}{2q}\right)^{M+1+n} f(x) \\ &= \alpha_{\varepsilon_0, \dots, \varepsilon_{M+1}} \left(\frac{1}{2q}\right)^{M+1+n} f(x). \end{aligned}$$

If  $M + 1 > K$  and  $\varepsilon_{K+1} = \varepsilon_0$ , then (26) takes the form

$$(27) \quad y_0 = \sum_{m=1}^K \varepsilon_0 q^m + 2\varepsilon_0 q^{K+1} + \sum_{m=K+2}^{M+1} \varepsilon_m q^m,$$

and, since  $y_0 \in [-Q, Q]$  and  $Q = q^{K+1}(Q + 1) + \sum_{m=1}^K q^m$ , we have

$$2\varepsilon_0 + \sum_{m=1}^{M-K} \varepsilon_{K+1+m} q^m \in [-Q - 1, Q + 1].$$

Hence, because  $|\varepsilon_0| = 1$  and the remaining  $\varepsilon$ 's are from  $\{-1, 0, 1\}$ , we get

$$\varepsilon_0 + \sum_{m=1}^{M-K} \varepsilon_{K+1+m} q^m \in [-Q, Q].$$

Applying (27), Lemma 7 and the induction hypothesis for  $x \in [Q - 1, 1 - Q]$  we obtain

$$\begin{aligned} (28) \quad f(q^{M+1+n}x + y_0) &= f\left(q^{K+1}\left(q^{M-K+n}x + \sum_{m=1}^{M-K} \varepsilon_{K+1+m} q^m\right)\right. \\ &\quad \left.+ 2\varepsilon_0 q^{K+1} + \varepsilon_0 \sum_{m=1}^K q^m\right) \\ &= \left(\frac{1}{4q}\right)^{K+1} f\left(q^{M-K+n}x + \sum_{m=1}^{M-K} \varepsilon_{K+1+m} q^m + \varepsilon_0\right) \\ &= \left(\frac{1}{4q}\right)^{K+1} \alpha_{\varepsilon_0, \varepsilon_{K+2}, \dots, \varepsilon_{M+1}} \left(\frac{1}{2q}\right)^{M-K+n} f(x) \\ &= \alpha_{\varepsilon_0, \dots, \varepsilon_{M+1}} \left(\frac{1}{2q}\right)^{M+1+n} f(x). \end{aligned}$$

Finally assume (iii) holds. Now Lemma 6 says that  $M + 1 \geq K + 1$ ,  $\varepsilon_m = -\varepsilon_0$  for all  $m \in \{1, \dots, K\}$  and  $\varepsilon_{K+1} \in \{0, -\varepsilon_0\}$ . Applying (12) again, we obtain

$$\begin{aligned}
 (29) \quad y_0 &= \varepsilon_0 - \sum_{m=1}^K \varepsilon_0 q^m + \varepsilon_{K+1} q^{K+1} + \sum_{m=K+2}^{M+1} \varepsilon_m q^m \\
 &= \sum_{m=1}^K \varepsilon_0 q^m + (2\varepsilon_0 + \varepsilon_{K+1}) q^{K+1} + \sum_{m=K+2}^{M+1} \varepsilon_m q^m.
 \end{aligned}$$

Put

$$\begin{aligned}
 \alpha_{\varepsilon_0, \dots, \varepsilon_{M+1}} &= \begin{cases} \left(\frac{1}{2}\right)^{K+1} \alpha_{\varepsilon_0, \varepsilon_{K+2}, \dots, \varepsilon_{M+1}} & \text{if } \varepsilon_{K+1} = 0, \\ \alpha_{0, \underbrace{\varepsilon_0, \dots, \varepsilon_0}_{K+1}, \varepsilon_{K+2}, \dots, \varepsilon_{M+1}} & \text{if } \varepsilon_{K+1} = -\varepsilon_0, \end{cases} \\
 n_{\varepsilon_0, \dots, \varepsilon_{M+1}} &= \begin{cases} n_{\varepsilon_0, \varepsilon_{K+2}, \dots, \varepsilon_{M+1}} & \text{if } \varepsilon_{K+1} = 0, \\ n_{0, \underbrace{\varepsilon_0, \dots, \varepsilon_0}_{K+1}, \varepsilon_{K+2}, \dots, \varepsilon_{M+1}} & \text{if } \varepsilon_{K+1} = -\varepsilon_0, \end{cases}
 \end{aligned}$$

and fix  $n \geq n_{\varepsilon_0, \dots, \varepsilon_{M+1}}$  and  $x \in [Q - 1, 1 - Q]$ .

If  $\varepsilon_{K+1} = 0$ , then (29) implies (27) and hence also (28).

If  $\varepsilon_{K+1} = -\varepsilon_0$ , then using (29) and part (i) we get

$$\begin{aligned}
 f(q^{M+1+n}x + y_0) &= \alpha_{\varepsilon_0, \dots, \varepsilon_0, \varepsilon_{K+2}, \dots, \varepsilon_{M+1}} \left(\frac{1}{2q}\right)^{M+1+n} f(x) \\
 &= \alpha_{\varepsilon_0, \dots, \varepsilon_{M+1}} \left(\frac{1}{2q}\right)^{M+1+n} f(x).
 \end{aligned}$$

**THEOREM 2.** *If there exist  $K \in \mathbb{N}$  and  $\lambda \in \{1, 2\}$  satisfying (12), then (11) holds.*

*Proof.* Assume  $f$  is a solution of Schilling’s problem which is bounded in a neighbourhood of  $x_0 \in [-Q, Q]$ . Since

$$(30) \quad \left\{ \sum_{n=0}^N \varepsilon_n q^n : \varepsilon_0, \dots, \varepsilon_N \in \{-1, 0, 1\}, N \in \mathbb{N} \right\}$$

is dense in  $[-Q, Q]$ , applying Lemma 8 and arguing as in Theorem 1 we see that  $f$  vanishes on  $[Q - 1, 1 - Q]$ . We will show that  $f$  vanishes on  $[0, q]$ , which jointly with Lemma 1 will complete the proof.

From (12) we get  $2q + q^2 \leq 1$ , so  $q^{-1}(1 - Q) \geq Q$ . If  $x \in (1 - Q, q)$ , then  $Q \leq q^{-1}(1 - Q) < q^{-1}x$  and  $Q - 1 < q^{-1}x - 1 < 0 < 1 - Q$ , whence

$$f(x) = \frac{1}{4q} [f(q^{-1}x - 1) + f(q^{-1}x + 1) + f(q^{-1}x)] = 0.$$

We conclude with the following simple consequence of Lemma 8 and Remark 1.

**COROLLARY 2.** *If there exist  $K \in \mathbb{N}$  and  $\lambda \in \{1, 2\}$  satisfying (12), then every solution of Schilling's problem vanishes on the set (30).*

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