



# Generalized Classical Weighted Means, the Invariance, Complementarity and Convergence of Iterates of the Mean-Type Mappings

Dorota Głazowska  and Janusz Matkowski

**Abstract.** Under some simple conditions on real function  $f$  defined on an interval  $I$ , the bivariable functions given by the following formulas

$$\begin{aligned} A_f(x, y) &:= f(x) + y - f(y), \\ G_f(x, y) &:= \frac{f(x)}{f(y)} y, \\ \text{and } H_f(x, y) &:= \frac{xy}{f(x) + y - f(y)}, \end{aligned}$$

for all  $x, y \in I$ , generalize, respectively, the classical weighted arithmetic, geometric and harmonic means. The invariance equations

$$A_f \circ (G_g, H_h) = A_f, \quad G_g \circ (A_f, H_h) = G_g \quad \text{and} \quad H_h \circ (A_f, G_g) = H_h,$$

where  $f, g, h$  are the unknown functions are, in some special cases, solved. The convergence of iterates of the relevant mean-type mappings is considered. As an application the solutions of some functional equations are determined.

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## 1. Introduction

The classical Pythagorean harmony proportion involving the bivariable symmetric arithmetic mean  $\mathcal{A}$ , harmonic mean  $\mathcal{H}$  and geometric mean  $\mathcal{G}$ , equivalent to the equality

$$\mathcal{G} \circ (\mathcal{A}, \mathcal{H}) = \mathcal{G},$$

as well as its extension for the weighted means

$$\mathcal{G} \circ (\mathcal{A}_t, \mathcal{H}_t) = \mathcal{G},$$

where  $t \in (0, 1)$ , and

$$\mathcal{A}_t(x, y) = tx + (1 - t)y, \quad \mathcal{H}_t(x, y) = \frac{xy}{tx + (1 - t)y}, \quad \mathcal{G}(x, y) = \sqrt{xy},$$

referred to as the *invariance of the geometric mean with respect to the mean-type mappings*  $(\mathcal{A}_t, \mathcal{H}_t)$ , has well known important consequences. In particular it implies that for every  $t \in (0, 1)$  the sequence  $((\mathcal{A}_t, \mathcal{H}_t)^n : n \in \mathbb{N})$  of the iterates of the mean-type mapping  $(\mathcal{A}_t, \mathcal{H}_t)$  converges to  $(\mathcal{G}, \mathcal{G})$  (uniformly on compact subsets of  $(0, \infty)^2$ ) [12] (also, under stronger conditions, Borwein and Borwein [2]).

This is a special case of the following more general fact. If  $M, N$  are continuous bivariable strict means in an interval  $I$ , then there is a unique mean  $K$  invariant with respect to the mean-type mapping  $(M, N)$ , that is satisfying the identity  $K \circ (M, N) = K$ ; moreover the sequence of iterates  $((M, N)^n : n \in \mathbb{N})$  converges to  $(K, K)$  (uniformly on compact subsets of  $I^2$ ) (see [9, 10, 12]). At this stage the mean  $N$  is called *complementary to  $M$  with respect to  $K$*  (briefly, a  *$K$ -complementary to  $M$* ) and vice versa.

There is a rich literature related to the invariance equation problems. We refer the interested in the results dealing with invariant means, a survey paper [7]. Let us mention that invariance of the arithmetic mean with respect to the quasi-arithmetic mean-type mappings as well as some related questions were considered among others in [1, 4–6, 9].

Motivated by these facts, we give necessary and sufficient conditions for a real function  $f$  defined on an interval  $I$ , under which the functions  $A_f, G_f, H_f$  given by the following formulas

$$\begin{aligned} A_f(x, y) &:= f(x) + y - f(y), \\ G_f(x, y) &:= \frac{f(x)}{f(y)} y, \\ H_f(x, y) &:= \frac{xy}{f(x) + y - f(y)} \end{aligned}$$

for  $x, y \in I$ , are bivariable means in  $I$ , generalizing respectively, the weighted arithmetic, geometric and harmonic means. In fact these means are symmetric, if and only if they coincide with  $\mathcal{A}, \mathcal{G}, \mathcal{H}$ , respectively. The invariance identity

$$\mathcal{G} \circ (A_f, H_f) = \mathcal{G},$$

extending the Pythagorean harmony proportion and confirming the adequacy of the generalized means, allows to conclude the suitable complementariness of  $A_f$  and  $H_f$  with respect to  $\mathcal{G}$ , and determine the convergence of sequence of the iterates of the mean-type mapping  $(A_f, H_f)$  to  $(\mathcal{G}, \mathcal{G})$  (Sect. 2).

In Sect. 3 we consider three related functional equations

$$A_f \circ (G_g, H_h) = A_f, \quad H_h \circ (A_f, G_g) = H_h, \quad G_g \circ (A_f, H_h) = G_g,$$

where  $f, g, h$  are the unknown functions. We solve the first equation in the case when  $A_f = \mathcal{A}$ , the second in the case when  $H_h = \mathcal{H}$ , and the third in the case when  $G_g = \mathcal{G}$ . Moreover, for each of the classical symmetric means  $\mathcal{A}, \mathcal{H}, \mathcal{G}$  and for some of the above generalized means  $A_f, G_f, H_f$  we prove the existence and uniqueness of the respective complementary mean, we give its explicit formula, as well as the limit of the sequence of iterates of the relevant mean-type mappings.

In the last section we establish the form of all functions which are invariant with respect to the corresponding mean-type mappings and continuous on the diagonal.

## 2. Basic Notions and Generalization of the Weighted Arithmetic, Geometric and Harmonic Means

Let  $I \subset \mathbb{R}$  be an interval. A bivariable function  $M : I^2 \rightarrow \mathbb{R}$  is called a *mean* in  $I$ , if

$$\min(x, y) \leq M(x, y) \leq \max(x, y), \quad x, y \in I.$$

A mean  $M$  is called *strict* if for all  $x, y \in I, x \neq y$ , these inequalities are sharp, and it is called *symmetric*, if  $M(x, y) = M(y, x)$  for all  $x, y \in I$  (see [2, 3]).

*Remark 1.* If  $M : I^2 \rightarrow I$  is a mean, then  $M(J \times J) = J$  for any subinterval  $J \subset I$ .

Let  $K, M, N : I^2 \rightarrow I$  be means. If

$$K(M(x, y), N(x, y)) = K(x, y), \quad x, y \in I,$$

we write briefly  $K \circ (M, N) = K$  and we say that:

- (a)  $K$  is invariant with respect to the mean-type mapping  $(M, N) : I^2 \rightarrow I^2$ , briefly,  $K$  is  $(M, N)$ -invariant;
- (b)  $N$  is complementary to  $M$  with respect to  $K$ , briefly,  $N$  is a  $K$ -complementary to  $M$ .

Let us quote the following (see Remark 1 in [9])

**Lemma 1.** *Let  $I \subset \mathbb{R}$  be an interval and  $K : I^2 \rightarrow I$  be a symmetric mean which is continuous and strictly increasing with respect to the first variable. Then for every mean  $M : I^2 \rightarrow I$  there exists a unique  $K$ -complementary mean  $N : I^2 \rightarrow I$ .*

*Remark 2* ([11]). Let  $I \subset \mathbb{R}$  be an interval and let  $f, \varphi : I \rightarrow \mathbb{R}$ . Then the function

$$M(x, y) = f(x) + \varphi(y), \quad x, y \in I,$$

is a mean if and only if  $\varphi = \text{id}|_I - f$ , i.e.  $M = A_f$ , where  $A_f : I^2 \rightarrow \mathbb{R}$  is defined by

$$A_f(x, y) := f(x) + y - f(y), \quad x, y \in I, \quad (1)$$

and the functions  $f$  and  $\text{id}|_I - f$  are increasing. Moreover

- (i)  $A_f$  is a mean if and only if the function  $f$  is increasing and non-expansive;
- (ii)  $A_f$  is a strict mean if and only if  $f$  and  $\text{id}|_I - f$  are strictly increasing, or equivalently, if and only if  $f$  is strictly increasing and strictly contractive, i.e.

$$|f(x) - f(y)| < |x - y|, \quad x, y \in I, \quad x \neq y;$$

- (iii)  $A_f$  is a weighted arithmetic mean of the weight  $t \in [0, 1]$ , i.e.

$$A_f(x, y) = tx + (1 - t)y, \quad x, y \in I,$$

if and only if the function  $I \ni x \mapsto f(x) - tx$  is constant;

- (iv)  $A_f$  is symmetric if and only if  $A_f = \mathcal{A}$ , or equivalently, if and only if the function  $I \ni x \mapsto f(x) - \frac{x}{2}$  is constant.

Under the assumptions of this remark, the mean  $A_f$  given by formula (1) is called a *generalized weighted arithmetic mean* and the function  $f$ , called its *generator*, being Lipschitzian, is absolutely continuous; consequently, it is differentiable almost everywhere.

*Remark 3* ([8]). Let  $I \subset (0, \infty)$  be an interval and let  $f, \psi : I \rightarrow (0, \infty)$ . Then the function

$$M(x, y) = f(x)\psi(y), \quad x, y \in I,$$

is a mean if and only if  $\psi = \frac{\text{id}|_I}{f}$ , i.e.  $M = G_f$ , where  $G_f : I^2 \rightarrow (0, \infty)$  is defined by

$$G_f(x, y) := \frac{f(x)}{f(y)}y, \quad x, y \in I, \quad (2)$$

and the functions  $f$  and  $\frac{\text{id}|_I}{f}$  are increasing. Moreover

- (i)  $G_f$  is a mean if and only if the function  $f$  is increasing and

$$1 \leq \frac{f(y)}{f(x)} \leq \frac{y}{x}, \quad x, y \in I, \quad x < y;$$

- (ii)  $G_f$  is a strict mean if and only if the functions  $f$  and  $\frac{\text{id}|_I}{f}$  are strictly increasing, or equivalently, if and only if

$$1 < \frac{f(y)}{f(x)} < \frac{y}{x}, \quad x, y \in I, x < y;$$

- (iii)  $G_f$  is a weighted geometric mean of the weight  $t \in [0, 1]$ , i.e.

$$G_f(x, y) = x^t y^{1-t}, \quad x, y \in I,$$

if and only if the function  $I \ni x \mapsto \frac{f(x)}{x^t}$  is a constant;

- (iv)  $G_f$  is symmetric if and only if  $G_f = \mathcal{G}$ , or equivalently, if and only if the function  $I \ni x \mapsto \frac{f(x)}{\sqrt{x}}$  is constant.

Under the assumptions of this remark, the mean  $G_f$  given by formula (2) is called a *generalized weighted geometric mean* and the function  $f$ , called its *generator*, is absolutely continuous; consequently, differentiable almost everywhere.

Note the following easy to prove

*Remark 4.* Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow \mathbb{R}$ . Then the function  $H_f : I^2 \rightarrow \mathbb{R}$ ,

$$H_f(x, y) = \frac{xy}{f(x) + y - f(y)}, \quad x, y \in I, \tag{3}$$

is a correctly defined (strict) mean in  $I$  if and only if the functions  $f$  and  $\text{id}|_I - f$  are (strictly) increasing. Moreover

- (i)  $H_f$  is a mean if and only if  $A_f$  is a mean;
- (ii)  $H_f$  is a weighted harmonic mean of the weight  $t \in [0, 1]$ , i.e.

$$H_f(x, y) = \frac{xy}{tx + (1-t)y}, \quad x, y \in I,$$

if and only if the function  $I \ni x \mapsto f(x) - tx$  is constant;

- (iii)  $H_f$  is symmetric if and only if  $H_f = \mathcal{H}$ , or equivalently, if and only if the function  $I \ni x \mapsto f(x) - \frac{x}{2}$  is constant.

Under the assumptions of this remark, the mean  $H_f$  given by formula (3) is called a *generalized weighted harmonic mean* and the function  $f$ , called its *generator*, is absolutely continuous; consequently, is differentiable almost everywhere.

The following result shows that, in particular, the above proposed definitions of generalizations of the classical means are natural.

**Theorem 1.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow \mathbb{R}$  and  $h : I \rightarrow \mathbb{R}$  be such that  $f, h, \text{id}|_I - f, \text{id}|_I - h$  are increasing. Then the following conditions are pairwise equivalent*

- (i) *the means  $A_f$  and  $H_h$  are mutually complementary with respect to the geometric mean  $\mathcal{G}$  (see [9]);*

- (ii) the geometric mean  $\mathcal{G}$  is invariant with respect to the mean-type mapping  $(A_f, H_h) : I^2 \rightarrow I^2$ , i.e.

$$\mathcal{G} \circ (A_f, H_h) = \mathcal{G}; \quad (4)$$

- (iii) the function  $h - f$  is constant, and

$$H_h = H_f.$$

Moreover, if the functions  $f$ ,  $h$ ,  $\text{id}|_I - f$ ,  $\text{id}|_I - h$  are strictly increasing and  $h - f$  is constant, then the sequence of iterates  $((A_f, H_h)^n : n \in \mathbb{N})$  of the mean-type mapping  $(A_f, H_h)$  converges, uniformly on compact subsets of  $I^2$ , to the mean-type mapping  $(\mathcal{G}, \mathcal{G})$ .

*Proof.* Conditions (i) and (ii) are equivalent (see [9]).

Assume (ii). From the definitions of  $\mathcal{G}$ ,  $A_f$  and  $H_h$  (see (1) and (3)), equality (4) holds, if and only if, for arbitrary  $x, y \in I$ ,

$$\sqrt{(f(x) + y - f(y)) \frac{xy}{h(x) + y - h(y)}} = \mathcal{G} \circ (A_f, H_h)(x, y) = \mathcal{G}(x, y) = \sqrt{xy},$$

which (after simple calculations) can be written equivalently in the form

$$h(y) - f(y) = h(x) - f(x), \quad x, y \in I.$$

The above equality holds if and only if the function  $h - f$  is a constant, i.e. if and only if there is  $c \in \mathbb{R}$  such that

$$h(x) = f(x) + c, \quad x \in I.$$

From (3) it follows that  $H_h = H_f$ .

To prove the “moreover” result note that, in view of Remark 2 (ii), the function  $f$  is continuous and, consequently, the mean-type mapping  $(A_f, H_f)$  is continuous. Since the coordinate means are strict, the result follows from the main result of [10] (see also [12]).  $\square$

### 3. Invariant Means and Some Open Problems

In this section we consider some invariance equations involving the introduced generalized weighted means  $A_f$ ,  $G_f$  and  $H_f$ .

We begin with

**Problem 1.** Let  $I \subset (0, \infty)$  be an interval. Find all functions  $f, g, h : I \rightarrow (0, \infty)$  satisfying the equation

$$A_f \circ (G_g, H_h) = A_f,$$

assuming that  $f, g, h$  are, respectively, the generators of generalized weighted arithmetic, geometric and harmonic means.

In the case when  $A_f$  is symmetric, i.e. if  $A_f = \mathcal{A}$ , we prove the following

**Theorem 2.** Let  $I \subset (0, \infty)$  be an interval. Assume that  $g : I \rightarrow (0, \infty)$  is strictly increasing and the functions  $\frac{\text{id}|_I}{g}$ ,  $h : I \rightarrow (0, \infty)$  and  $\text{id}|_I - h$  are increasing. If

$$\mathcal{A} \circ (G_g, H_h) = \mathcal{A}, \tag{5}$$

then there exist  $a \in (0, \infty)$  and  $b \in \mathbb{R}$  such that

$$g(x) = ax, \quad h(x) = x + b, \quad x \in I,$$

and

$$G_g(x, y) = x, \quad H_h(x, y) = y, \quad x, y \in I.$$

*Proof.* According to the definitions of the involved means (see (2) and (3)), Eq. (5) reduces to

$$\frac{g(x)}{g(y)} y + \frac{xy}{h(x) + y - h(y)} = x + y, \quad x, y \in I,$$

which, after simple calculations, implies that

$$y^2 (g(x) - g(y)) = ((x + y)g(y) - yg(x))(h(x) - h(y)), \quad x, y \in I. \tag{6}$$

The assumptions of  $g$  and  $h$  imply that they are absolutely continuous. Let  $x \in I$  be a differentiability point of  $g$  and  $h$ . Dividing both sides of the Eq. (6) by  $x - y$ , we get

$$y^2 \frac{g(x) - g(y)}{x - y} = ((x + y)g(y) - yg(x)) \frac{h(x) - h(y)}{x - y}, \quad y \in I, y \neq x.$$

It follows that  $g$  and  $h$  are differentiable at the point  $x$  and, letting  $y \rightarrow x$ , gives

$$x^2 g'(x) = xg(x)h'(x), \quad x \in I,$$

whence

$$h'(x) = \frac{g'(x)}{g(x)} x, \quad x \in I. \tag{7}$$

Differentiating both sides of (6) with respect to the variable  $x$  at the point  $x$ , we obtain

$$y^2 g'(x) = (g(y) - yg'(x))(h(x) - h(y)) + ((x + y)g(y) - yg(x))h'(x), \quad y \in I.$$

On the other hand, differentiating both sides of this equality with respect to  $y$  (at the points of differentiability of  $g$  and  $h$ ), we get

$$2y g'(x) = (g'(y) - g'(x))(h(x) - h(y)) - (g(y) - yg'(x))h'(y) + (g(y) + (x + y)g'(y) - g(x))h'(x),$$

and this equality holds true for almost all  $x$  and almost all  $y$  in  $I$ . Setting here  $y = x$  we have

$$2xg'(x) = (3xg'(x) - g(x))h'(x), \quad \text{a.e. in } I,$$

whence, in view of (7), we obtain

$$2xg'(x) = (3xg'(x) - g(x)) \frac{xg'(x)}{g(x)}, \quad \text{a.e. in } I,$$

which simplifies to

$$g'(x)(g(x) - xg'(x)) = 0, \quad \text{a.e. in } I.$$

The absolute continuity and strict monotonicity of  $g$  imply that  $g'(x) > 0$  a.e. in  $I$ , so

$$g'(x) = \frac{g(x)}{x} \quad \text{a.e. in } I.$$

Since the derivative of the absolutely continuous function  $g$  coincides a.e. in  $I$  with the continuous function  $x \mapsto \frac{g(x)}{x}$ , it follows that  $g$  must be continuously differentiable in  $I$ . Thus  $g$  satisfies the differential equation

$$g'(x) = \frac{g(x)}{x}, \quad x \in I.$$

Solving this equation we get

$$g(x) = ax, \quad x \in I,$$

for some  $a > 0$ . Hence, in view of (7) we have

$$h'(x) = \frac{xg'(x)}{g(x)} = 1, \quad x \in I,$$

so

$$h(x) = x + b, \quad x \in I,$$

for some real  $b$ . Hence, by the definitions of  $G_g$  and  $H_h$ , we get

$$G_g(x, y) = x, \quad H_h(x, y) = y, \quad x, y \in I.$$

□

Let us note that Lemma 1 and main results of [10] (also [12]) allow to conclude:

*Remark 5.* Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\frac{\text{id}|_I}{f}$  be increasing functions. Then

- (i) there exists a unique function  $M : I^2 \rightarrow \mathbb{R}$  such that

$$\mathcal{A} \circ (G_f, M) = \mathcal{A},$$

moreover  $M$  is an  $\mathcal{A}$ -complementary mean for  $G_f$ , and

$$M(x, y) = x + y - \frac{f(x)}{f(y)} y, \quad x, y \in I;$$

- (ii) if the functions  $f$  and  $\frac{\text{id}|_I}{f}$  are strictly increasing, then the sequence of iterates  $((G_f, M)^n : n \in \mathbb{N})$  converges to  $(\mathcal{A}, \mathcal{A})$  (uniformly on compact subsets of  $I^2$ ).



We can also consider the invariance of the arithmetic mean  $\mathcal{A}$  with respect to the mean-type mappings involving at least one of the introduced means  $A_f$  or  $H_f$ . Similarly as in the above remark we will get the explicit formulas for the respective mean-type mappings ensuring the invariance, the limit of sequence of its iterates, as well as the complementary means, but we omit statements of these results.

**Corollary 1.** *Let  $I \subset (0, \infty)$  be an interval. Assume that  $f : I \rightarrow (0, \infty)$  and  $\frac{\text{id}|_I}{f}$  are strictly increasing. The  $\mathcal{A}$ -complementary mean  $M : I^2 \rightarrow I$  for  $G_f$  obtained in Remark 5 is not a generalized weighted harmonic mean.*

Similarly one can raise

**Problem 2.** Let  $I \subset (0, \infty)$  be an interval. Find all functions  $f, g, h : I \rightarrow (0, \infty)$  satisfying the equation

$$H_h \circ (A_f, G_g) = H_h,$$

assuming that  $f, g, h$  are, respectively, the generators of generalized weighted arithmetic, geometric and harmonic means.

In the case when  $H_h$  is symmetric, i.e. if  $H_h = \mathcal{H}$ , we prove the following

**Theorem 3.** *Let  $I \subset (0, \infty)$  be an interval. Assume that  $f : I \rightarrow (0, \infty)$ ,  $\text{id}|_I - f, g : I \rightarrow (0, \infty)$ ,  $\frac{\text{id}|_I}{g}$  are increasing. If*

$$\mathcal{H} \circ (A_f, G_g) = \mathcal{H}, \tag{8}$$

then there exist  $a \in (0, \infty)$  and  $b \in \mathbb{R}$  such that either

$$f(x) = b, \quad g(x) = ax, \quad x \in I,$$

and

$$A_f(x, y) = y, \quad G_g(x, y) = x, \quad x, y \in I,$$

or

$$f(x) = x + b, \quad g(x) = a, \quad x \in I,$$

and

$$A_f(x, y) = x, \quad G_g(x, y) = y, \quad x, y \in I.$$

*Proof.* For the same reason as in the previous proof, the functions  $f$  and  $g$  are differentiable in  $I$ . By the definitions of the  $\mathcal{H}$ ,  $A_f$  and  $G_g$  (see (1) and (2)), Eq. (8) can be written in the form

$$\frac{2(f(x) + y - f(y)) \frac{g(x)}{g(y)} y}{f(x) + y - f(y) + \frac{g(x)}{g(y)} y} = \frac{2xy}{x + y}, \quad x, y \in I,$$

which, after simple calculations, reduces to

$$((x+y)g(x) - xg(y))(f(x) - f(y)) = xy^2 \left( \frac{g(y)}{y} - \frac{g(x)}{x} \right), \quad x, y \in I. \quad (9)$$

Dividing both sides of this equation by  $x - y$  we have

$$((x+y)g(x) - xg(y)) \frac{f(x) - f(y)}{x - y} = -xy^2 \frac{\frac{g(x)}{x} - \frac{g(y)}{y}}{x - y}, \quad x, y \in I, x \neq y,$$

and letting  $y$  tend to  $x$  we get

$$xg(x)f'(x) = -x^3 \frac{g'(x)x - g(x)}{x^2}, \quad x \in I,$$

whence

$$f'(x) = \frac{g(x) - g'(x)x}{g(x)}, \quad x \in I. \quad (10)$$

Differentiating both sides of (9) in  $x$ , (after a simplification) we obtain, for all  $x, y \in I$ ,

$$(g(x) + (x+y)g'(x) - g(y))(f(x) - f(y)) + ((x+y)g(x) - xg(y))f'(x) = yg(y) - y^2g'(x).$$

Now, differentiating both sides of this equality in  $y$ , we get, for all  $x, y \in I$ ,

$$(g'(x) - g'(y))(f(x) - f(y)) + (g(x) - (x+y)g'(x) - g(y))f'(y) + (g(x) - xg'(y))f'(x) = g(y) + yg'(y) - 2yg'(x).$$

Taking here  $y = x$  we obtain

$$(g(x) - 3xg'(x))f'(x) = g(x) - xg'(x), \quad x \in I.$$

Note that

$$g(x) - 3xg'(x) \neq 0, \quad x \in I,$$

as, if  $g(x) - 3xg'(x) = 0$  then also  $g(x) - xg'(x) = 0$ , and we would have  $g(x) = 0$ , contradicting the assumption. Thus

$$f'(x) = \frac{g(x) - xg'(x)}{g(x) - 3xg'(x)}, \quad x \in I.$$

Hence, making use of (10), we get

$$\frac{g(x) - g'(x)x}{g(x)} = \frac{g(x) - xg'(x)}{g(x) - 3xg'(x)}, \quad x \in I,$$

which implies that for every  $x \in I$ ,

$$\text{either } g(x) - xg'(x) = 0 \quad \text{or} \quad g(x) = g(x) - 3xg'(x),$$

that is, for every  $x \in I$ ,

$$\text{either } g(x) - xg'(x) = 0 \quad \text{or} \quad g'(x) = 0.$$

It implies that either there is a constant  $a > 0$  such that

$$g(x) = ax, \quad x \in I,$$

or there is  $a > 0$  such that

$$g(x) = a, \quad x \in I.$$

From (10), in the first case we get  $f' = 0$  in  $I$ , so there exists  $b \in \mathbb{R}$  such that

$$f(x) = b, \quad x \in I,$$

and in the second case,  $f' = 1$  in  $I$ , so, for some real  $b$ ,

$$f(x) = x + b, \quad x \in I.$$

Consequently, in the first case we get

$$A_f(x, y) = y, \quad G_g(x, y) = x, \quad x, y \in I,$$

and in the second case,

$$A_f(x, y) = x, \quad G_g(x, y) = y, \quad x, y \in I.$$

□

Let us mention here also a result, related to the invariance of the harmonic mean, that gives us the explicit formula for an  $\mathcal{H}$ -complementary mean to generalized weighted arithmetic mean  $A_f$ . The result reads as follows

*Remark 6.* Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\text{id}|_I - f$  be increasing functions. Then

- (i) there exists a unique function  $M : I^2 \rightarrow \mathbb{R}$  such that

$$\mathcal{H} \circ (A_f, M) = \mathcal{H},$$

moreover  $M$  is an  $\mathcal{H}$ -complementary mean for  $A_f$ , and

$$M(x, y) = \frac{xy(f(x) + y - f(y))}{(x + y)(f(x) - f(y)) + y^2}, \quad x, y \in I;$$

- (ii) if the functions  $f$  and  $\text{id}|_I - f$  are strictly increasing, then the sequence of iterates  $((A_f, M)^n : n \in \mathbb{N})$  converges to  $(\mathcal{H}, \mathcal{H})$  (uniformly on compact subsets of  $I^2$ ).

Similarly, considering the invariance of the harmonic mean  $\mathcal{H}$  with respect to the mean-type mappings involving at least one of the introduced means  $G_f$  or  $H_f$  one can determine the explicit formulas for the relevant mean-type mappings ensuring the invariance, the limit of sequence of its iterates, as well as the complementary means.

**Corollary 2.** *Let  $I \subset (0, \infty)$  be an interval. Assume that  $f : I \rightarrow (0, \infty)$  and  $\text{id}|_I - f$  are strictly increasing. The  $\mathcal{H}$ -complementary to  $A_f$  mean  $M : I^2 \rightarrow I$  obtained in Remark 6 is not a generalized weighted geometric mean.*

Finally we formulate the following

**Problem 3.** Let  $I \subset (0, \infty)$  be an interval. Find all functions  $f, g, h : I \rightarrow (0, \infty)$  satisfying the equation

$$G_g \circ (A_f, H_h) = G_g,$$

assuming that  $f, g, h$  are, respectively, the generators of generalized weighted arithmetic, geometric and harmonic means.

The solution of this problem in the case when  $G_g$  is symmetric, i.e. if  $G_g = \mathcal{G}$ , is given in Theorem 1.

#### 4. Applications: Invariant Functions

In this section we deal with a more general question: when a bivariable function (not necessarily a mean) is invariant with respect to the considered mean-type mappings.

Applying the results of the previous section we determine the form of all functions which are invariant with respect to the relevant mean-type mappings and continuous on the diagonal  $\Delta := \{(x, x) : x \in I\}$ , where  $I \subset \mathbb{R}$  is an interval.

**Proposition 1.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\frac{\text{id}_I}{f}$  be strictly increasing functions. A function  $\Phi : I^2 \rightarrow \mathbb{R}$ , continuous on the diagonal  $\Delta$ , satisfies the functional equation*

$$\Phi\left(\frac{f(x)}{f(y)}y, x + y - \frac{f(x)}{f(y)}y\right) = \Phi(x, y), \quad x, y \in I, \quad (11)$$

if and only if there is a single-variable continuous function  $\varphi : I \rightarrow \mathbb{R}$  such that

$$\Phi(x, y) = \varphi\left(\frac{x + y}{2}\right), \quad x, y \in I. \quad (12)$$

*Proof.* Assume that a continuous on the diagonal  $\Delta$  function  $\Phi : I^2 \rightarrow \mathbb{R}$  satisfies Eq. (11), and define the function  $\varphi : I \rightarrow \mathbb{R}$  by

$$\varphi(u) := \Phi(u, u), \quad u \in I. \quad (13)$$

Notice that Eq. (11) can be written in the form

$$\Phi(G_f(x, y), M(x, y)) = \Phi(x, y), \quad x, y \in I, \quad (14)$$

where

$$G_f(x, y) = \frac{f(x)}{f(y)}y \quad \text{and} \quad M(x, y) = x + y - \frac{f(x)}{f(y)}y, \quad x, y \in I.$$

From (14), by induction, we obtain

$$\Phi(x, y) = (\Phi \circ (G_f, M)^n)(x, y), \quad x, y \in I, \quad n \in \mathbb{N}, \quad (15)$$

where  $(G_f, M)^n$  denotes the  $n$ -th iterates of the mean-type mapping  $(G_f, M)$ . In view of Remark 5 we get

$$\lim_{n \rightarrow \infty} (G_f, M)^n(x, y) = (\mathcal{A}(x, y), \mathcal{A}(x, y)) = \left( \frac{x+y}{2}, \frac{x+y}{2} \right), \quad x, y \in I.$$

Since the function  $\Phi$  is continuous on the diagonal  $\Delta$  and

$$\left( \frac{x+y}{2}, \frac{x+y}{2} \right) \in \Delta, \quad x, y \in I,$$

it follows from (15) and (13) that, for all  $x, y \in I$ ,

$$\begin{aligned} \Phi(x, y) &= \lim_{n \rightarrow \infty} (\Phi \circ (G_f, M)^n)(x, y) = \Phi(\mathcal{A}(x, y), \mathcal{A}(x, y)) \\ &= \Phi\left(\frac{x+y}{2}, \frac{x+y}{2}\right) = \varphi\left(\frac{x+y}{2}\right), \end{aligned}$$

which proves (12).

Now, assume that there is a continuous function  $\varphi : I \rightarrow \mathbb{R}$  such that (13) holds. Then by Remark 5 the arithmetic mean  $\mathcal{A}$  is invariant with respect to the mean-type mapping  $(G_f, M)$ , and, for all  $x, y \in I$ ,

$$\begin{aligned} \Phi(x, y) &= \varphi\left(\frac{x+y}{2}\right) = \varphi \circ \mathcal{A}(x, y) = \varphi \circ (\mathcal{A} \circ (G_f, M))(x, y) \\ &= \Phi(G_f(x, y), M(x, y)) = \Phi\left(\frac{f(x)}{f(y)}y, x + y - \frac{f(x)}{f(y)}y\right), \end{aligned}$$

which proves that the function  $\Phi$  satisfies Eq. (11). □

**Corollary 3.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\frac{id|_I}{f}$  be strictly increasing functions. If a function  $\Phi : I^2 \rightarrow \mathbb{R}$  is a mean and satisfies Eq. (11), then  $\Phi = \mathcal{A}$ .*

*Proof.* Assume that  $\Phi : I^2 \rightarrow \mathbb{R}$  is a mean satisfying Eq. (11). Since every mean is continuous on the diagonal (see [12]), in view of Proposition 1 there is a single-variable continuous function  $\varphi : I \rightarrow \mathbb{R}$  such that

$$\Phi(x, y) = \varphi\left(\frac{x+y}{2}\right), \quad x, y \in I.$$

Setting here  $y = x$ , by the reflexivity of every mean, we get

$$\varphi(x) = \varphi\left(\frac{x+x}{2}\right) = \Phi(x, x) = x, \quad x \in I,$$

whence

$$\Phi(x, y) = \frac{x+y}{2} = \mathcal{A}(x, y), \quad x, y \in I.$$

□

Since each of the results given below can be proved similarly as Proposition 1 or Corollary 3 we omit their proofs.

**Proposition 2.** *Let  $I \subset \mathbb{R}$  be an interval and let  $f : I \rightarrow \mathbb{R}$  and  $\text{id}|_I - f$  be strictly increasing functions. A function  $\Phi : I^2 \rightarrow \mathbb{R}$ , continuous on the diagonal  $\Delta$ , satisfies the functional equation*

$$\Phi(f(x) + y - f(y), f(y) + x - f(x)) = \Phi(x, y), \quad x, y \in I, \quad (16)$$

*if and only if there is a single-variable continuous function  $\varphi : I \rightarrow \mathbb{R}$  such that*

$$\Phi = \varphi \circ \mathcal{A}.$$

**Corollary 4.** *Let  $I \subset \mathbb{R}$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\text{id}|_I - f$  be strictly increasing functions. If a function  $\Phi : I^2 \rightarrow \mathbb{R}$  is a mean and satisfies Eq. (16), then  $\Phi = \mathcal{A}$ .*

**Proposition 3.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\text{id}|_I - f$  be strictly increasing functions. A function  $\Phi : I^2 \rightarrow \mathbb{R}$ , continuous on the diagonal  $\Delta$ , satisfies the functional equation*

$$\Phi\left(\frac{xy}{f(x) + y - f(y)}, x + y - \frac{xy}{f(x) + y - f(y)}\right) = \Phi(x, y), \quad x, y \in I, \quad (17)$$

*if and only if there is a single-variable continuous function  $\varphi : I \rightarrow \mathbb{R}$  such that*

$$\Phi = \varphi \circ \mathcal{A}.$$

**Corollary 5.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\text{id}|_I - f$  be strictly increasing functions. If a function  $\Phi : I^2 \rightarrow \mathbb{R}$  is a mean and satisfies Eq. (17), then  $\Phi = \mathcal{A}$ .*

**Proposition 4.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\text{id}|_I - f$  be strictly increasing functions. A function  $\Phi : I^2 \rightarrow \mathbb{R}$ , continuous on the diagonal  $\Delta$ , satisfies the functional equation*

$$\Phi\left(f(x) + y - f(y), \frac{xy}{f(x) + y - f(y)}\right) = \Phi(x, y), \quad x, y \in I, \quad (18)$$

or

$$\Phi\left(\frac{xy}{f(x) + y - f(y)}, f(x) + y - f(y)\right) = \Phi(x, y), \quad x, y \in I, \quad (19)$$

*if and only if there is a single-variable continuous function  $\varphi : I \rightarrow \mathbb{R}$  such that*

$$\Phi = \varphi \circ \mathcal{G}.$$

**Corollary 6.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\text{id}|_I - f$  be strictly increasing functions. If a function  $\Phi : I^2 \rightarrow \mathbb{R}$  is a mean and satisfies Eq. (18) or (19), then  $\Phi = \mathcal{G}$ .*

**Proposition 5.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\frac{\text{id}|_I}{f}$  be strictly increasing functions. A function  $\Phi : I^2 \rightarrow \mathbb{R}$ , continuous on the diagonal  $\Delta$ , satisfies the functional equation*

$$\Phi \left( \frac{f(x)}{f(y)} y, \frac{f(y)}{f(x)} x \right) = \Phi(x, y), \quad x, y \in I, \tag{20}$$

if and only if there is a single-variable continuous function  $\varphi : I \rightarrow \mathbb{R}$  such that

$$\Phi = \varphi \circ \mathcal{G}.$$

**Corollary 7.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\frac{\text{id}|_I}{f}$  be strictly increasing functions. If a function  $\Phi : I^2 \rightarrow \mathbb{R}$  is a mean and satisfies Eq. (20), then  $\Phi = \mathcal{G}$ .*

**Proposition 6.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\text{id}|_I - f$  be strictly increasing functions. A function  $\Phi : I^2 \rightarrow \mathbb{R}$ , continuous on the diagonal  $\Delta$ , satisfies the functional equation*

$$\Phi \left( f(x) + y - f(y), \frac{xy(f(x) + y - f(y))}{(x + y)(f(x) - f(y)) + y^2} \right) = \Phi(x, y), \quad x, y \in I, \tag{21}$$

or

$$\Phi \left( \frac{xy}{f(x) + y - f(y)}, \frac{yx}{f(y) + x - f(x)} \right) = \Phi(x, y), \quad x, y \in I, \tag{22}$$

if and only if there is a single-variable continuous function  $\varphi : I \rightarrow \mathbb{R}$  such that

$$\Phi = \varphi \circ \mathcal{H}.$$

**Corollary 8.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\text{id}|_I - f$  be strictly increasing functions. If a function  $\Phi : I^2 \rightarrow \mathbb{R}$  is a mean and satisfies Eq. (21) or (22), then  $\Phi = \mathcal{H}$ .*

**Proposition 7.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\frac{\text{id}|_I}{f}$  be strictly increasing functions. A function  $\Phi : I^2 \rightarrow \mathbb{R}$ , continuous on the diagonal  $\Delta$ , satisfies the functional equation*

$$\Phi \left( \frac{f(x)}{f(y)} y, \frac{xyf(y)}{(x + y)f(x) - xf(y)} \right) = \Phi(x, y), \quad x, y \in I, \tag{23}$$

if and only if there is a single-variable continuous function  $\varphi : I \rightarrow \mathbb{R}$  such that

$$\Phi = \varphi \circ \mathcal{H}.$$

**Corollary 9.** *Let  $I \subset (0, \infty)$  be an interval and let  $f : I \rightarrow (0, \infty)$  and  $\frac{\text{id}|_I}{f}$  be strictly increasing functions. If a function  $\Phi : I^2 \rightarrow \mathbb{R}$  is a mean and satisfies Eq. (23), then  $\Phi = \mathcal{H}$ .*

We finish this section with the following

*Remark 7.* The condition of the continuity of  $\Phi$  on the diagonal  $\Delta$  in Propositions 1–7 cannot be omitted. Indeed, for example, the function  $\Phi : I^2 \rightarrow \mathbb{R}$  defined by

$$\Phi(x, y) := \begin{cases} 0, & \text{if } (x, y) \in I^2 \setminus \Delta, \\ 1, & \text{if } (x, y) \in \Delta, \end{cases}$$

satisfies Eqs. (11), (16) and (17), is discontinuous at every point of  $\Delta$  and, of course, it is not of the form  $\varphi \circ \mathcal{A}$  where  $\varphi$  is a single variable function defined on  $I$ .

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Dorota Głazowska and Janusz Matkowski  
Institute of Mathematics  
University of Zielona Góra  
Szafrana 4A  
65-516 Zielona Góra  
Poland  
e-mail: D.Glazowska@wmie.uz.zgora.pl;  
j.matkowski@wmie.uz.zgora.pl

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