

On Systems of Simultaneous Functional Equations.

By

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The object of this paper is to search for a system of functions that are linearly transformed when their variables are linearly transformed.

(I)

Problem : Under the assumptions that

- (i) The equation (1.1) below is satisfied independently of x 's and a 's,
 - (ii) $w^{x\lambda}(x)$, $K_{\mu\nu}^{x\lambda}(a)$ have first partial derivatives,
- to solve the following functional equation

$$(1.1) \quad w^{x\lambda}(X) = \sum_{\mu, \nu} K_{\mu\nu}^{x\lambda}(a) \cdot w^{\mu\nu}(x), \quad (\mu, \lambda = 1, 2, \dots, n)$$

where $X^i = \sum_r a_r^i x^r$, $(i = 1, 2, \dots, n)$

and $w^{x\lambda}(x)$, $K_{\mu\nu}^{x\lambda}(a)$ represent respectively functions of x 's and a 's.

Solution : Differentiating (1.1) with a_i^i , we have

$$(1.2) \quad \frac{\partial w^{x\lambda}(X)}{\partial X^i} \cdot \frac{\partial X^i}{\partial a_i^i} = \sum_{\mu, \nu} \frac{\partial K_{\mu\nu}^{x\lambda}(a)}{\partial a_i^i} \cdot w^{\mu\nu}(x).$$

Put $a_j^i = \delta_j^i$ = Kronecker's delta, then we have a system of differential equations with respect to x^i ,

$$(1.3) \quad x^i \frac{\partial w^{x\lambda}(x)}{\partial x^i} = \sum_{\mu, \nu} L_{\mu\nu}^{x\lambda} \cdot w^{\mu\nu}(x),$$

where $L_{\mu\nu}^{x\lambda} = \left[\frac{\partial K_{\mu\nu}^{x\lambda}}{\partial a_i^i} \right]_{a=\delta}$.

For the time being, i is considered as being fixed. (1.3) reduces,

by the change of variable $x^i = e^{\xi^i}$, to

$$(1.4) \quad \frac{\partial W^{x\lambda}(\xi^i)}{\partial \xi^i} = \sum L_{\mu\nu}^{x\lambda} \cdot W^{\mu\nu}(\xi^i),$$

where

$$W^{x\lambda}(\xi^i) = w^{x\lambda}(e^{\xi^i}).$$

The system of simultaneous linear differential equations of constant coefficients (1.4) has as its solution

$$(1.5) \quad W^{x\lambda}(\xi^i) = g_1^{x\lambda}(\xi^i)e^{r_1\xi^i} + g_2^{x\lambda}(\xi^i)e^{r_2\xi^i} + \dots,$$

where r_1, r_2, \dots are μ_1 -ple, μ_2 -ple, \dots roots respectively of the characteristic equation of the given system,

$$f(r) = \begin{vmatrix} L_{11}^{11}-r & L_{12}^{11} & \dots & L_{nn}^{11} \\ L_{11}^{12} & L_{12}^{12}-r & \dots & L_{nn}^{12} \\ \vdots & \vdots & \ddots & \vdots \\ L_{11}^{nn} & L_{12}^{nn} & \dots & L_{nn}^{nn}-r \end{vmatrix} = 0,$$

and $g_i^{x\lambda}$ is any polynomial of (μ_i-1) th degree at highest.⁽¹⁾ Thus we have

$$w^{x\lambda}(x^i) = (x^i)^{r_1} g_1^{x\lambda}(\log x^i) + (x^i)^{r_2} g_2^{x\lambda}(\log x^i) + \dots.$$

Now put

$$(a_j^i) = A = \begin{pmatrix} 1 & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 \\ \vdots & \vdots & & \vdots & & \vdots \\ a_1^i & a_2^i & \dots & a_i^i & \dots & a_n^i \\ \vdots & \vdots & & \vdots & & \vdots \\ 0 & 0 & \dots & 0 & \dots & 1 \end{pmatrix},$$

then we have

$$X^i = a_i^i x^i + b \quad \text{where} \quad b = \sum_{r \neq i} a_r^i x^r,$$

$$\text{and} \quad X^r = x^r \quad (r \neq i).$$

Thus with regard to x^i , (1.1) becomes

(1) Horn, *Gewöhnliche Differentialgleichungen*, 84.

(1.6)

$$(a_i^i x^i + b)^{r_1} \cdot g_1^{x\lambda}(\log(a_i^i x^i + b)) + (a_i^i x^i + b)^{r_2} \cdot g_2^{x\lambda}(\log(a_i^i x^i + b)) + \dots \\ = \sum_{\mu\nu} K_{\mu\nu}^{x\lambda} \{(x^i)^{r_1} \cdot g_1^{\mu\lambda}(\log x^i) + (x^i)^{r_2} \cdot g_2^{\mu\lambda}(\log x^i) + \dots\}.$$

Since the terms consist of elementary functions, (1.6) must hold not only for real but also for complex values of x^i . If some $\mu_i > 1$ or some r_i is neither zero nor a positive integer, the singular point of the right-hand side is $x^i = 0$ while that of the left-hand side is $-\frac{b}{a_i^i}$ which may be thought to be non-zero without any loss of generality. Thus g 's can not contain x^i , and r 's are all zero or positive integers. Hence

With regard to any variable x^i , $w^{x^i}(x)$ must be a polynomial; and the number of its terms can not exceed n^2 .

Thus finally we see easily that $w^{*1}(x)$ must be a polynomial of all its variables

Now we can put

$$w^{x\lambda}(x) = A^{x\lambda} + \sum_i A_i^{x\lambda} x^i + \sum_{i,j} A_{ij}^{x\lambda} x^i \cdot x^j + \sum_{i,j,k} A_{ijk}^{x\lambda} x^i \cdot x^j \cdot x^k + \dots$$

where A 's are assumed to be symmetric with respect to their lower suffices. Then (1.1) becomes

$$A^{x\lambda} + \sum_i A_i^{x\lambda} (\sum_r a_r^i x^r) + \sum_{i,j} A_{ij}^{x\lambda} (\sum_r a_r^i x^r) (\sum_s a_s^j x^s) + \dots \\ \equiv \sum_{\mu,\nu} K_{\mu\nu}^{x\lambda} \{ A^{\mu\nu} + \sum_i A_i^{\mu\nu} \cdot x^i + \sum_{i,j} A_{ij}^{x\lambda} \cdot x^i \cdot x^j + \dots \}.$$

$K_{\mu\nu}^{*\lambda}$ must be determined so that the conditions (0), (1), ..., (p), ... are satisfied if the suitable choice of A 's allows it.

In order that $K_{\mu\nu}^{*\lambda}$'s may be determined from (p), A 's must be such that the ranks of

(1.7)

$$\begin{pmatrix} A_{11\dots 1}^{11} & \dots & A_{11\dots 1}^{nn} \\ \vdots & & \vdots \\ A_{nn\dots n}^{11} & \dots & A_{nn\dots n}^{nn} \end{pmatrix} \text{ and } \begin{pmatrix} A_{11\dots 1}^{11} & \dots & A_{11\dots 1}^{nn} & \sum A_{rs\dots t}^{*\lambda} \cdot a_i^r \cdot a_j^s \dots a_k^t \\ \vdots & & \vdots & \vdots \\ A_{nn\dots n}^{11} & \dots & A_{nn\dots n}^{nn} & \sum A_{rst\dots t}^{*\lambda} \cdot a_i^r \cdot a_j^s \dots a_k^t \end{pmatrix}$$

are coincident (with r say), independently of the values of a 's. This is possible when and only when,

$$(i) \quad r = {}_n H_p = \frac{n(n+1)\dots(n+p-1)}{1 \cdot 2 \dots p} = \text{the number of equations in (p)},$$

or

$$(ii) \quad r < {}_n H_p \quad \text{and} \quad A_{rs\dots t}^{*\lambda} = 0.$$

Proof: (i) This is quite clear.

(ii) There exists a determinant of order $r+1$

$$(1.8) \quad \left| \begin{array}{c|c} \dots & \dots \\ \vdots & \vdots \\ \dots & \sum A_{rs\dots t}^{*\lambda} a_i^r a_j^s \dots a_k^t \end{array} \right| = 0$$

where the cofactor of $\sum A_{rs\dots t}^{*\lambda} a_i^r a_j^s \dots a_k^t$ is non-vanishing. Expanding (1.8) with respect to the last column, we have

$$(1.9) \quad (\sum A_{rs\dots t}^{*\lambda} \cdot a_i^r \cdot a_j^s \dots a_k^t) \times (\text{non-vanishing determinant}) + \dots = 0.$$

Since this expression is an identity with respect to a 's and moreover, since there cannot be such a term as $a_i^r a_j^s \dots a_k^t$ with definite lower suffices i, j, \dots, k in (1.9) other than the first, we have

$$\sum A_{rs\dots t}^{*\lambda} a_i^r \cdot a_j^s \dots a_k^t \times (\text{non-vanishing determinant}) = 0.$$

Now since A 's are symmetric with respect to their lower suffices, we have for any r, s, \dots, t $A_{rs\dots t}^{*\lambda} = 0$ as required.

Thus if $p \geq 4$, as we have

$${}_nH_p > n^2 \geqq r,$$

all A 's vanish which means that the terms of higher degree than the third cannot appear; in other words, p must be equal to or less than three.

Case I, $p = 3$.

In ${}_nH_3 \geqq n^2 \geqq r$, the left equality holds only for $n = 2$.

Terms of third degree can appear when and only when $n = 2$, and then those which appear in respective $w^{x^3}(x)$ must be linearly independent of each other, since the rank r is equal to ${}_nH_p$.

From (3) we also see that

$$K_{\mu\nu}^{x^3} = a \text{ H.E.}^{(1)} \text{ of } a_1^1, a_1^2, a_2^1, a_2^2 \text{ of third degree.}$$

Substituting this result in (0), (1), (2) respectively we have a H.E. of third degree in the left-hand sides of the respective equalities, whose right-hand sides, being a constant, a H.E. of first degree and a H.E. of second degree respectively, we must have $A^{x^3} = 0$, $A_r^{x^3} = 0$ and $A_{rs}^{x^3} = 0$. Thus we arrive at the following result :—

Terms of third degree can appear in w^{x^3} 's when and only when $n = 2$, and then $w^{11}, w^{12}, w^{21}, w^{22}$ are H.E. of third degree which are linearly independent of each other. $K_{\mu\nu}^{x^3}$'s are also H.E. of third degree of a 's determined by (3).

Case II $m \leqq 2$

$$H = {}_nH_0 + {}_nH_1 + {}_nH_2 = \frac{(n+1)(n+2)}{2} = \text{the total number of equations}$$

in (0), (1), (2) $\leqq n^2$, according as $n \geqq 4$ or $n < 4$.

If $n \geqq 4$, w^{x^3} may be composed of terms of second and first degree and an absolute term, since A 's may be determined so that the linear simultaneous equations (0), (1), (2) can be solved. $K_{\mu\nu}^{x^3}$'s are also H.E. of similar form about a 's.

If $n = 3$, we must examine the ranks of the following two matrices obtained from (0), (1), (2),

(1) H. E. = homogeneous expression.

$$\left(\begin{array}{cccccccc} A^{11} & A^{12} & A^{21} & A^{13} & A^{31} & A^{22} & A^{23} & A^{32} & A^{33} \\ A_1^{11} & A_1^{12} & A_1^{21} & A_1^{13} & A_1^{31} & A_1^{22} & A_1^{23} & A_1^{32} & A_1^{33} \\ A_2^{11} & A_2^{12} & A_2^{21} & A_2^{13} & A_2^{31} & A_2^{22} & A_2^{23} & A_2^{32} & A_2^{33} \\ A_3^{11} & A_3^{12} & A_3^{21} & A_3^{13} & A_3^{31} & A_3^{22} & A_3^{23} & A_3^{32} & A_3^{33} \\ A_{11}^{11} & A_{11}^{12} & A_{11}^{21} & A_{11}^{13} & A_{11}^{31} & A_{11}^{22} & A_{11}^{23} & A_{11}^{32} & A_{11}^{33} \\ A_{12}^{11} & A_{12}^{12} & A_{12}^{21} & A_{12}^{13} & A_{12}^{31} & A_{12}^{22} & A_{12}^{23} & A_{12}^{32} & A_{12}^{33} \\ A_{13}^{11} & A_{13}^{12} & A_{13}^{21} & A_{13}^{13} & A_{13}^{31} & A_{13}^{22} & A_{13}^{23} & A_{13}^{32} & A_{13}^{33} \\ A_{22}^{11} & A_{22}^{12} & A_{22}^{21} & A_{22}^{13} & A_{22}^{31} & A_{22}^{22} & A_{22}^{23} & A_{22}^{32} & A_{22}^{33} \\ A_{23}^{11} & A_{23}^{12} & A_{23}^{21} & A_{23}^{13} & A_{23}^{31} & A_{23}^{22} & A_{23}^{23} & A_{23}^{32} & A_{23}^{33} \\ A_{33}^{11} & A_{33}^{12} & A_{33}^{21} & A_{33}^{13} & A_{33}^{31} & A_{33}^{22} & A_{33}^{23} & A_{33}^{32} & A_{33}^{33} \end{array} \right)$$

and

$$\left(\begin{array}{cccccccc} A^{11} & A^{12} & A^{21} & A^{13} & A^{31} & A^{22} & A^{23} & A^{32} & A^{33} & A^{*\lambda} \\ A_1^{11} & A_1^{12} & A_1^{21} & A_1^{13} & A_1^{31} & A_1^{22} & A_1^{23} & A_1^{32} & A_1^{33} & \sum A_r^{*\lambda} \cdot a_i^r \\ A_2^{11} & A_2^{12} & A_2^{21} & A_2^{13} & A_2^{31} & A_2^{22} & A_2^{23} & A_2^{32} & A_2^{33} & \sum A_r^{*\lambda} \cdot a_i^r \\ A_3^{11} & A_3^{12} & A_3^{21} & A_3^{13} & A_3^{31} & A_3^{22} & A_3^{23} & A_3^{32} & A_3^{33} & \sum A_r^{*\lambda} \cdot a_i^r \\ A_{11}^{11} & A_{11}^{12} & A_{11}^{21} & A_{11}^{13} & A_{11}^{31} & A_{11}^{22} & A_{11}^{23} & A_{11}^{32} & A_{11}^{33} & \sum A_{rs}^{*\lambda} \cdot a_i^r \cdot a_j^s \\ A_{12}^{11} & A_{12}^{12} & A_{12}^{21} & A_{12}^{13} & A_{12}^{31} & A_{12}^{22} & A_{12}^{23} & A_{12}^{32} & A_{12}^{33} & \sum A_{rs}^{*\lambda} \cdot a_i^r \cdot a_j^s \\ A_{13}^{11} & A_{13}^{12} & A_{13}^{21} & A_{13}^{13} & A_{13}^{31} & A_{13}^{22} & A_{13}^{23} & A_{13}^{32} & A_{13}^{33} & \sum A_{rs}^{*\lambda} \cdot a_i^r \cdot a_j^s \\ A_{22}^{11} & A_{22}^{12} & A_{22}^{21} & A_{22}^{13} & A_{22}^{31} & A_{22}^{22} & A_{22}^{23} & A_{22}^{32} & A_{22}^{33} & \sum A_{rs}^{*\lambda} \cdot a_i^r \cdot a_j^s \\ A_{23}^{11} & A_{23}^{12} & A_{23}^{21} & A_{23}^{13} & A_{23}^{31} & A_{23}^{22} & A_{23}^{23} & A_{23}^{32} & A_{23}^{33} & \sum A_{rs}^{*\lambda} \cdot a_i^r \cdot a_j^s \\ A_{33}^{11} & A_{33}^{12} & A_{33}^{21} & A_{33}^{13} & A_{33}^{31} & A_{33}^{22} & A_{33}^{23} & A_{33}^{32} & A_{33}^{33} & \sum A_{rs}^{*\lambda} \cdot a_i^r \cdot a_j^s \end{array} \right)$$

Similar consideration as before leads us to

$$A^{*\lambda} \times (\text{non-vanishing determinant}) + \dots = 0$$

or $\sum A_r^{*\lambda} a_i^r \times (\text{non-vanishing determinant}) + \dots = 0$

or $\sum A_{rs}^{*\lambda} \cdot a_i^r \cdot a_j^s \times (\text{non-vanishing determinant}) + \dots = 0;$

from which we get $A^{x\lambda} = 0$, or $A_r^{x\lambda} = 0$ or $A_{rs}^{x\lambda} = 0$ respectively. Thus we obtain the result that

If $n = 3$, $w^{x\lambda}$'s must be one of the following three forms,

- (A) a H.E. of first degree+a H.E. of second degree,
- (B) a H.E. of first degree+an absolute term,
- (C) a H.E. of second degree+an absolute term.

In each case, we can assign A 's so that (0), (1), (2) determine K 's.

$K_{\mu\nu}^{x\lambda}$'s are also of the same corresponding forms respectively.

If $n = 2$, a similar examination of

$$\left(\begin{array}{cccc} A^{11} & A^{12} & A^{21} & A^{22} \\ A_1^{11} & A_1^{12} & A_1^{21} & A_1^{22} \\ A_2^{11} & A_2^{12} & A_2^{21} & A_2^{22} \\ A_{11}^{11} & A_{11}^{12} & A_{11}^{21} & A_{11}^{22} \\ A_{12}^{11} & A_{12}^{12} & A_{12}^{21} & A_{12}^{22} \\ A_{22}^{11} & A_{22}^{12} & A_{22}^{21} & A_{22}^{22} \end{array} \right) \text{ and } \left(\begin{array}{ccccc} A^{11} & A^{12} & A^{21} & A^{22} & A^{x\lambda} \\ A_1^{11} & A_1^{12} & A_1^{21} & A_1^{22} & \sum A_r^{x\lambda} \cdot a_1^r \\ A_2^{11} & A_2^{12} & A_2^{21} & A_2^{22} & \sum A_r^{x\lambda} \cdot a_2^r \\ A_{11}^{11} & A_{11}^{12} & A_{11}^{21} & A_{11}^{22} & \sum A_{rs}^{x\lambda} \cdot a_1^r \cdot a_1^s \\ A_{12}^{11} & A_{12}^{12} & A_{12}^{21} & A_{12}^{22} & \sum A_{rs}^{x\lambda} \cdot a_1^r \cdot a_2^s \\ A_{22}^{11} & A_{22}^{12} & A_{22}^{21} & A_{22}^{22} & \sum A_{rs}^{x\lambda} \cdot a_2^r \cdot a_2^s \end{array} \right)$$

shows that $w^{x\lambda}$ must at least have the same forms as in the case $n = 3$, but it is easily seen that the first case (A) cannot be sufficient, thus we arrive at the following result

If $n = 2$, $w^{x\lambda}$ must be composed either of

- (A) a H.E. of first degree+an absolute term, or of
- (B) a H.E. of second degree+an absolute term.

K 's are also of the corresponding forms.

(II)

Problem: To solve the functional equation

$$(2.1) \quad w^{x\lambda}(X; Y) = \sum_{\mu\nu} K_{\mu\nu}^{x\lambda}(a) \cdot w^{\mu\nu}(x; y)$$

where $X^i = \sum_{r=1}^n a_r^i x^r, \quad Y^i = \sum_{r=1}^n a_r^i y^r$

under the same assumptions as in (I).

Solution: Put $y^r = ax^r$, then we have $Y^i = aX^i$, and this gives

rise to no change in $K_{\mu\nu}^{*\lambda}(a)$. Again put

$$w^{*\lambda}(x^1, x^2, \dots, x^n; ax^1, ax^2, \dots, ax^n) \equiv V^{*\lambda}(x^1, x^2, \dots, x^n),$$

then we have

$$(2.2) \quad V^{*\lambda}(X) = \sum K_{\mu\nu}^{*\lambda} V^{\mu\nu}(x).$$

If $V^{*\lambda}(x) \not\equiv 0$, that is to say, if it is not the case where $w^{*\lambda}(x; y)$ always vanishes when x and y are colinear with the origin, then the proof given in (I) shows that

If $n = 2$, $K_{\mu\nu}^{*\lambda}$ must be equal to one of the following three forms,

- (A) a H. E. of third degree,
- (B) (a H. E. of second degree + a constant),
- (C) (a H. E. of first degree + a constant).

If $n = 3$, $K_{\mu\nu}^{*\lambda}$ must be equal to one of

- (A) (a H. E. of second degree + a constant),
- (B) (a H. E. of first degree + a constant),
- (C) (a H. E. of second degree + a H. E. of first degree).

If $n \geq 4$, $K_{\mu\nu}^{*\lambda}$ must be equal to

(a H. E. of second degree + a H. E. of first degree + a constant).

Thus it becomes clear from (2.1) that $w^{*\lambda}(X; Y)$ has the same form as above with respect to a 's according as $n = 2$, $n = 3$ or $n \geq 4$.

Now put

$$A = \begin{pmatrix} a_1^1 & a_2^1 & 0 & \dots & 0 & 0 \\ a_1^2 & a_2^2 & 0 & \dots & 0 & 0 \\ 0 & a_2^3 & a_3^3 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & a_{n-1}^{n-1} & 0 \\ 0 & 0 & 0 & \dots & a_{n-1}^n & a_n^n \end{pmatrix}$$

and

$$x^1 = x^3 = \dots = y^2 = y^4 = \dots = 1,$$

$$x^2 = x^4 = \dots = y^1 = y^3 = \dots = 0.$$

Then if $n =$ even, we have from above

$$w^{*\lambda}(a_1^1, a_1^2, a_3^3, a_3^4, \dots, a_{n-1}^n, a_2^1, a_2^2, a_2^3, a_4^4, \dots, a_n^n)$$

= a H. E. of third degree, etc. according to the value of n . Hence we

can enunciate as follows

$w^{*1}(x; y)$ must necessarily be a H.E. of third degree of $x^1, x^2; y^1, y^2$ and so on according to the value of n .

If $n = \text{odd}$, a similar treatment shows that the same result may be obtained.

Whether this condition is sufficient or not will be studied in what follows.

(A.1) Case $n = 2$, and

$$w^{*1} = \text{a H.E. of third degree,}$$

$$= \sum A_{ijk}^{*1} x^i x^j x^k + \sum B_{ijk}^{*1} x^i x^j y^k + \sum C_{ijk}^{*1} x^i y^j y^k + \sum D_{ijk}^{*1} y^i y^j y^k,$$

where A 's, D 's are symmetric with respect to i, j, k and B 's, C 's are symmetric with respect to i, j and j, k respectively. (2.1) becomes

$$\sum A_{rst}^{*1} (\sum a_i^r x^i) (\sum a_j^s x^j) (\sum a_k^t x^k) + \sum B_{rst}^{*1} (\sum a_i^r x^i) (\sum a_j^s x^j) (\sum a_k^t y^k) + \dots$$

$$= \sum K_{\mu\nu}^{*1} (\sum A_{ijk}^{\mu\nu} x^i x^j x^k + \sum B_{ijk}^{\mu\nu} x^i x^j y^k + \dots),$$

that is

$$(a) \quad \sum A_{rst}^{*1} a_i^r a_j^s a_k^t = \sum K_{\mu\nu}^{*1} A_{ijk}^{\mu\nu},$$

$$(b) \quad \sum B_{rst}^{*1} a_i^r a_j^s a_k^t = \sum K_{\mu\nu}^{*1} B_{ijk}^{\mu\nu},$$

$$(c) \quad \sum C_{rst}^{*1} a_i^r a_j^s a_k^t = \sum K_{\mu\nu}^{*1} C_{ijk}^{\mu\nu},$$

$$(d) \quad \sum D_{rst}^{*1} a_i^r a_j^s a_k^t = \sum K_{\mu\nu}^{*1} D_{ijk}^{\mu\nu}.$$

In order that $\sum A_{ijk}^{*1} x^i x^j x^k$ does not vanish, the matrix (A_{ijk}^{*1}) must be regular. For, if $|A| = 0$ the four expressions in the left-hand side of (a) must be linearly dependent. Thus we have $A_{ijk}^{*1} = 0$.

Now since the matrix (A_{ijk}^{*1}) is assumed to be regular, K 's are determined from (a). If these K 's thus determined satisfy the other equality in (b), (c) or (d), we have for example

$$\lambda \sum B_{rst}^{*1} a_1^r a_1^s a_2^t = \mu \sum A_{rst}^{*1} a_1^r a_1^s a_2^t$$

$$\therefore \sum (\lambda B_{rst}^{*1} - \mu A_{rst}^{*1}) a_1^r a_1^s a_2^t = 0$$

$$\therefore \lambda B_{rst} = \mu A_{rst}.$$

Thus B 's must also be symmetric and proportional to A 's. Generally we have

$$\frac{A_{ijk}^{*1}}{a} = \frac{B_{ijk}^{*1}}{b} = \frac{C_{ijk}^{*1}}{c} = \frac{D_{ijk}^{*1}}{d} = a_{ijk}^{*1}$$

$$\begin{aligned} \therefore w^{*1} &= \sum a_{ijk}^{*1} (ax^i x^j x^k + bx^i x^j y^k + cx^i y^j y^k + dy^i y^j y^k) \\ &= a \sum a_{ijk}^{*1} (x^i - ly^i)(x^j - my^j)(x^k - ny^k) \end{aligned}$$

where l, m, n are the three roots of the cubic equation

$$az^3 + bz^2 + cz + d = 0.$$

If $\sum A_{ijk}^{*1} x^i x^j x^k$, $\sum D_{ijk}^{*1} y^i y^j y^k$ do not appear and B 's, C 's are not symmetric,⁽¹⁾ we have:—

In relation to (b), if

$$(2.3) \quad \begin{vmatrix} B_{111}^{11} & B_{111}^{12} & B_{111}^{21} & B_{111}^{22} \\ B_{112}^{11} & B_{112}^{12} & B_{112}^{21} & B_{112}^{22} \\ B_{221}^{11} & B_{221}^{12} & B_{221}^{21} & B_{221}^{22} \\ B_{222}^{11} & B_{222}^{12} & B_{222}^{21} & B_{222}^{22} \end{vmatrix} = 0$$

$$\sum B_{rst}^{*1} a_1 a_1 a_1, \quad \sum B_{rst}^{*1} a_1^r a_1^s a_2^t, \quad \sum B_{rst}^{*1} a_2^r a_2^s a_1^t, \quad \sum B_{rst}^{*1} a_2^r a_2^s a_2^t$$

are linearly dependent and hence one of them must vanish; thus we have

$$B_{111}^{*1} = B_{222}^{*1} = 0, \quad B_{112}^{*1} + 2B_{121}^{*1} = 0, \quad B_{221}^{*1} + 2B_{122}^{*1} = 0 \quad (2)$$

or $B_{ijk}^{*1} = 0$. In the former case (b) reduces to two equations; the latter case, being trivial, is excluded. If the determinant (2.3) is not zero, K 's are determined from the corresponding four equations in (b). In order that the remaining two may be consistent with the four, it is necessary and sufficient that $\sum B_{rst}^{*1} a_1^r a_2^s a_1^t$ and $\sum B_{rst}^{*1} a_1^r a_2^s a_2^t$ be expressed as a linear combination of the corresponding expressions in (b). Hence we have

(1) If either B 's, C 's are symmetric, w must be of the same form as above.

(2) In this case we say that B 's are cyclically zero (with respect to their lower suffices).

$$(2.4) \quad \begin{aligned} \kappa \sum B_{rst}^{x\lambda} a_1^r a_2^s a_1^t &= \lambda \sum B_{rst}^{x\lambda} a_1^r a_1^s a_2^t, \\ \text{and } \mu \sum B_{rst}^{x\lambda} a_2^r a_1^s a_2^t &= \nu \sum B_{rst}^{x\lambda} a_2^r a_2^s a_1^t, \end{aligned}$$

where $\kappa, \lambda, \mu, \nu$ are constant. From (2.4) we get

$$\begin{aligned} \kappa B_{111} &= \lambda B_{111}, & \kappa B_{112} &= (2\lambda - \kappa) B_{121}, & \kappa B_{121} &= \lambda B_{112}; \\ \kappa B_{222} &= \lambda B_{222}, & \kappa B_{221} &= (2\lambda - \kappa) B_{212}, & \kappa B_{212} &= \lambda B_{221}. \end{aligned}$$

$$\therefore \begin{vmatrix} \kappa & 2\lambda - \kappa \\ \lambda & \kappa \end{vmatrix} = 0, \quad \text{that is, } \kappa = \lambda \quad \text{or} \quad \kappa = -2\lambda$$

or $B_{rst}^{x\lambda} = 0$. If $\kappa = \lambda$, B 's must be symmetric, and if $\kappa = -2\lambda$, B 's must be cyclically zero. At any rate, the determinant (2.3) vanishes, contradicting our assumption. Thus the only case where B 's are cyclically zero is possible. Similarly C 's are cyclically zero. The four equations, two from (b) and two from (c), determine the K 's. And in this case we obtain an expression which contradicts with $V(x) \not\equiv 0$:

$$w^{x\lambda} = (a_1^{x\lambda} x^1 + a_2^{x\lambda} x^2 + b_1^{x\lambda} y^1 + b_2^{x\lambda} y^2)(x^1 y^2 - x^2 y^1).$$

(A.2) Case $n = 2$, and

$$w^{x\lambda} = \text{a H. E. of second degree} + \text{an absolute constant},$$

$$= A^{x\lambda} + \sum A_{ij}^{x\lambda} x^i x^j + \sum B_{ij}^{x\lambda} x^i y^j + \sum C_{ij}^{x\lambda} y^i y^j,$$

where A 's and C 's are symmetric with respect to their lower suffices, We obtain as before

$$(0) \quad A^{x\lambda} = \sum K_{\mu\nu}^{x\lambda} A^{\mu\nu},$$

$$(a) \quad \sum A_s^{x\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{x\lambda} A_{ij}^{\mu\nu},$$

$$(b) \quad \sum B_{rs}^{x\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{x\lambda} B_{ij}^{\mu\nu},$$

$$(c) \quad \sum C_{rs}^{x\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{x\lambda} C_{ij}^{\mu\nu}.$$

First we assume that $\sum B_{ij}^{x\lambda} x^i y^j$ appears. If $|B| \not\equiv 0$, K 's are determined from (b).⁽¹⁾ Hence we have

(1) Since K 's are quadratic forms of a 's, (0) cannot be satisfied, that is to say, an absolute term cannot exist in this case.

$$w^{x\lambda} = \text{any bilinear form.}$$

In order that the other term may appear, K 's thus determined should satisfy the other equations, say (a). Then have

$$\lambda \sum A_{rs}^{x\lambda} a_1^r a_1^s = \mu \sum B_{rs}^{x\lambda} a_1^r a_1^s$$

$$\therefore \lambda A_{rs}^{x\lambda} = \mu \frac{B_{rs}^{x\lambda} + B_{sr}^{x\lambda}}{2},$$

$$\text{and } \nu \sum A_{rs}^{x\lambda} a_1^r a_2^s = \nu \sum B_{rs}^{x\lambda} a_1^r a_2^s + \epsilon \sum B_{rs}^{x\lambda} a_2^r a_1^s,$$

$$\text{that is } \nu A_{rs} = \nu B_{rs} + \epsilon B_{sr}.$$

$$\therefore \frac{B_{rs}}{B_{sr}} = \text{const.} = \pm 1.$$

Thus B 's must be symmetric or alternating. But this is contradictory to the non-vanishing of $|B|$. If $|B| = 0$, we have

$$\sum B_{rs}^{x\lambda} a_1^r a_1^s = 0 \quad \text{or} \quad \sum B_{rs}^{x\lambda} a_2^r a_2^s = 0,$$

$$\text{or } \lambda \sum B_{rs}^{x\lambda} a_1^r a_2^s = \mu \sum B_{rs}^{x\lambda} a_2^r a_1^s.$$

From the former two relations, we see that B 's are alternating and (b) reduces to a single equation. From the last relation, we get $\lambda B_{rs} = \mu B_{sr}$, that is to say, B 's must be either symmetric or alternating.

On the other hand, the consistency of (a) and (c) requires that

$$(A, C) = (A_{11}, A_{22}; C_{11}, C_{22}) = \begin{vmatrix} A_{11}^{11} & A_{11}^{12} & A_{11}^{21} & A_{11}^{22} \\ A_{22}^{11} & A_{22}^{12} & A_{22}^{21} & A_{22}^{22} \\ C_{11}^{11} & C_{11}^{12} & C_{11}^{21} & C_{11}^{22} \\ C_{22}^{11} & C_{22}^{12} & C_{22}^{21} & C_{22}^{22} \end{vmatrix} = 0,$$

since if $(A, C) \neq 0$, we have $\sum A_{rs}^{x\lambda} a_1^r a_2^s = 0$ that is $A_{rs}^{x\lambda} = 0$, which cannot be allowed. From $(A, C) \neq 0$, we have

$$\nu \sum A_{rs}^{x\lambda} a_1^r a_1^s = \lambda \sum C_{rs}^{x\lambda} a_1^r a_1^s$$

$$\therefore \nu A_{rs}^{x\lambda} = \lambda C_{rs}^{x\lambda}.$$

In this case (a) (or (c)) is only to be taken as independent.

Now returning to our present case, if B 's are alternating, and $\sum A_{ij}^{*\lambda}x^i x^j + \sum C_{ij}^{*\lambda}y^i y^j$ exist and $(A_{11}, A_{12}, A_{22}, B_{12}) = 0$, we have $\lambda \sum B_{rs}^{*\lambda}a_1^r a_2^s = \mu \sum A_{rs}^{*\lambda}a_1^r a_2^s$, that is $\mu A_{rs} = \frac{(B_{rs} + B_{sr})}{2} = 0$, which is a contradiction. Hence $(A_{11}, A_{12}, A_{22}, B_{12}) \neq 0$. $A^{*\lambda}$ cannot appear in this case.

$$w^{*\lambda} = \sum a_{ij}^{*\lambda}(ax^i x^j + cy^i y^j) + B^{*\lambda}(x^1 y^2 - x^2 y^1).$$

If $\sum A_{ij}^{*\lambda}x^i x^j + \sum C_{ij}^{*\lambda}y^i y^j$ do not exist

$$w^{*\lambda} = A^{*\lambda} + B^{*\lambda}(x^1 y^2 - x^2 y^1).$$

When B 's are symmetric, from the above considerations we have

$$\begin{aligned} w^{*\lambda} &= A^{*\lambda} + \sum a_{ij}^{*\lambda}(ax^i x^j + bx^i y^j + cy^i y^j) \\ &= A^{*\lambda} + a \sum a_{ij}^{*\lambda}(x^i - ly^i)(x^j - my^j). \end{aligned}$$

Secondly if $\sum B_{ij}^{*\lambda}x^i y^j$ does not appear, we have

$$w^{*\lambda} = A^{*\lambda} + \sum a_{ij}^{*\lambda}(ax^i x^j + cy^i y^j),$$

which may be included in the foregoing result.

(A.3) Case $n = 2$, and

$$w^{*\lambda} = A^{*\lambda} + \sum A_i^{*\lambda}x^i + \sum B_i^{*\lambda}y^i.$$

We get as before

$$(0) \quad A^{*\lambda} = \sum K_{\mu\nu}^{*\lambda} A^{\mu\nu}$$

$$(a) \quad \sum A_r^{*\lambda}a_i^r = \sum K_{\mu\nu}^{*\lambda}A_i^{\mu\nu}$$

$$(b) \quad \sum B_r^{*\lambda}a_i^r = \sum K_{\mu\nu}^{*\lambda}B_i^{\mu\nu}.$$

If $(A_1, A_2, B_1, B_2) \neq 0$, an absolute term cannot appear.

$$w^{*\lambda} = \sum A_i^{*\lambda}x^i + \sum B_i^{*\lambda}y^i.$$

If $(A_1, A_2, B_1, B_2) = 0$, $\lambda \sum A_r^{*\lambda}a_1^r = \mu \sum B_r^{*\lambda}a_1^r$ that is $\lambda A_r^{*\lambda} = \mu B_r^{*\lambda}$.

$$(B.1) \quad n = 3, \quad w^{*\lambda} = A^{*\lambda} + \sum A_{ij}^{*\lambda} x^i x^j + \sum B_{ij}^{*\lambda} x^i y^j + \sum C_{ij}^{*\lambda} y^i y^j.$$

We have

$$(0) \quad A^{*\lambda} = \sum K_{\mu\nu}^{*\lambda} A^{\mu\nu},$$

$$(a) \quad \sum A_{rs}^{*\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{*\lambda} A_{ij}^{\mu\nu},$$

$$(b) \quad \sum B_{rs}^{*\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{*\lambda} B_{ij}^{\mu\nu},$$

$$(c) \quad \sum C_{rs}^{*\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{*\lambda} C_{ij}^{\mu\nu}.$$

If $|B| \neq 0$, an absolute term cannot appear. In order that $\sum A_{ij}^{*\lambda} x^i x^j + \sum C_{ij}^{*\lambda} y^i y^j$ may appear, we must have for example

$$\lambda \sum A_{rs}^{*\lambda} a_1^r a_1^s = \mu \sum B_{rs}^{*\lambda} a_1^r a_1^s,$$

$$\text{or} \quad \lambda \sum A_{rs}^{*\lambda} a_1^r a_2^s = \mu \sum B_{rs}^{*\lambda} a_1^r a_2^s + \nu \sum B_{rs}^{*\lambda} a_2^r a_1^s,$$

that is,

$$\lambda A_{rs} = \mu \frac{B_{rs} + B_{sr}}{2}$$

$$\text{or} \quad \lambda A_{rs} = \mu B_{rs} + \nu B_{sr} = \mu B_{sr} + \nu B_{rs} = \mu (B_{rs} + B_{sr}).$$

At any rate

$$A_{rs} = a \cdot \frac{B_{rs} + B_{sr}}{2}.$$

Similarly

$$C_{rs} = c \cdot \frac{B_{rs} + B_{sr}}{2}.$$

$$w = \sum B_{ii}^{*\lambda} (ax^i x^j + x^i y^j + cy^i y^j)$$

$$= \sum B_{ij}^{*\lambda} (x^i - ly^i)(x^j - my^j)^{(1)}$$

If $|B| = 0$, we have $\sum B_{rs}^{*\lambda} a_i^r a_i^s = 0$ or $\lambda \sum B_{rs}^{*\lambda} a_i^r a_j^s = \mu \sum B_{rs}^{*\lambda} a_j^r a_i^s$. From the first we see that B 's are alternating, and from the second we see that B 's are either alternating or symmetric. Hence $|B| = 0$ occurs when and only when B 's are symmetric or alternating.

If B 's are symmetric, (b) reduces to six equations and the similar observations of the case $|B| \neq 0$ show that

$$A_{rs} = a \frac{B_{rs} + B_{sr}}{2} = a B_{rs}.$$

(1) We shall call such a form a general bilinear form.

Similarly

$$C_{rs} = cB_{rs}.$$

$$w = A^{x\lambda} + \sum B_{ij}^{x\lambda} (ax^i x^j + x^i y^j + cy^i y^j)$$

= const. + a general symmetric bilinear form.

If B 's are alternating, (b) reduces to three equations. If further $(A_{11}, A_{12}, A_{21}, A_{13}, A_{23}, A_{33}, B_{12}, B_{13}, B_{23}) \neq 0$,

$$w^{x\lambda} = \sum a_{ij}^{x\lambda} (ax^i x^j + cy^i y^j) + \begin{vmatrix} a_1^{x\lambda} & a_2^{x\lambda} & a_3^{x\lambda} \\ x^1 & x^2 & x^3 \\ y^1 & y^2 & y^3 \end{vmatrix},$$

or

$$w^{x\lambda} = A^{x\lambda} + \begin{vmatrix} a_1^{x\lambda} & a_2^{x\lambda} & a_3^{x\lambda} \\ x^1 & x^2 & x^3 \\ y^1 & y^2 & y^3 \end{vmatrix},$$

according as the term $\sum A_{ij}^{x\lambda} x^i x^j + \sum B_{ij}^{x\lambda} y^i y^j$ appears or not.

If $(A_{11}, A_{12}, A_{21}, A_{13}, A_{23}, A_{33}, B_{12}, B_{13}, B_{23}) = 0$, we have

$$\lambda \sum A_{rs}^{x\lambda} a_1^r a_2^s = \mu \sum B_{rs}^{x\lambda} a_1^r a_2^s, \quad \text{that is,} \quad \lambda A_{rs} = \mu B_{rs}.$$

This means that B 's are also symmetric, which is not allowable.

If terms $\sum B_{ij}^{x\lambda} x^i y^j$ do not exist, we easily get

$$w^{x\lambda} = A^{x\lambda} + \sum B_{ij}^{x\lambda} (ax^i x^j + cy^i y^j).$$

$$(B.2) \quad n = 3, \quad w^{x\lambda} = A^{x\lambda} + \sum A_i^{x\lambda} x^i + \sum B_i^{x\lambda} y^i.$$

We have

$$(0) \quad A^{x\lambda} = \sum K_{\mu\nu}^{x\lambda} A^{\mu\nu},$$

$$(a) \quad \sum A_r^{x\lambda} a_i^r = \sum K_{\mu\nu}^{x\lambda} A_i^{\mu\nu},$$

$$(b) \quad \sum B_r^{x\lambda} a_i^r = \sum K_{\mu\nu}^{x\lambda} B_i^{\mu\nu}.$$

K 's are always determined.

$$w^{x\lambda} = \text{const.} + \text{linear form.}$$

(B.3) $n = 3$,

$$w^{x\lambda} = \sum A_i^{x\lambda} x^i + \sum B_i^{x\lambda} y^i + \sum A_{ij}^{x\lambda} x^i x^j + \sum B_{ij}^{x\lambda} x^i y^j + \sum C_{ij}^{x\lambda} y^i y^j.$$

We have

$$(a) \quad \sum A_r^{x\lambda} a_i^r = \sum K_{\mu\nu}^{x\lambda} A_i^{\mu\nu},$$

$$(b') \quad \sum B_r^{x\lambda} a_i^r = \sum K_{\mu\nu}^{x\lambda} B_i^{\mu\nu},$$

$$(a) \quad \sum A_{rs}^{x\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{x\lambda} A_{ij}^{\mu\nu},$$

$$(b) \quad \sum B_{rs}^{x\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{x\lambda} B_{ij}^{\mu\nu},$$

$$(c) \quad \sum C_{rs}^{x\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{x\lambda} C_{ij}^{\mu\nu}.$$

If $\sum B_{ij} x^i x^j$ appear, and $|B| \neq 0$, linear terms cannot exist and the similar observations of the foregoing case show that

$$w^{x\lambda} = \text{general bilinear form.}$$

If, on the contrary, $|B| = 0$, B 's must be symmetric or alternating. When B 's are symmetric, A 's, B 's and C 's should be proportional. In order that the linear terms should appear A_i 's must be proportional to B_i 's.

$$w^{x\lambda} = \sum a_i^{x\lambda} (ax^i + by^i) + \sum a_{ij}^{x\lambda} (x^i - ly^i)(x^i - my^i).$$

When B 's are alternating

$$w^{x\lambda} = \sum A_i^{x\lambda} x^i + \sum B_i^{x\lambda} y^i + \begin{vmatrix} a_1^{x\lambda} & a_2^{x\lambda} & a_3^{x\lambda} \\ x^1 & x^2 & x^3 \\ y^1 & y^2 & y^3 \end{vmatrix},$$

if $\sum A_{ij}^{x\lambda} x^i x^j + \sum C_{ij}^{x\lambda} y^i y^j$ do not appear. And if the case is contrary, since $(A_{11}, A_{12}, A_{21}, A_{22}, A_{13}, A_{23}, A_{31}, B_{12}, B_{21}, B_{23})$ cannot vanish, linear terms do not occur.

$$w^{*\lambda} = \sum a_{ij}^{*\lambda} (ax^i x^j + cy^i y^j) + \begin{vmatrix} a_1^{*\lambda} & a_2^{*\lambda} & a_3^{*\lambda} \\ x^1 & x^2 & x^3 \\ y^1 & y^2 & y^3 \end{vmatrix}.$$

If $\sum B_{ij}^{*\lambda} x^i y^j$ do not exist, we have

$$w^{*\lambda} = \sum a_i^{*\lambda} (\bar{a}x^i + \bar{b}y^i) + \sum a_{ij}^{*\lambda} (ax^i x^j + cy^i y^j)$$

which is included in the fore-going result.

(C) $n \geqq 4$,

$$w^{*\lambda} = A^{*\lambda} + \sum A_i^{*\lambda} x^i + \sum B_i^{*\lambda} y^i + \sum A_{ij}^{*\lambda} x^i x^j + \sum B_{ij}^{*\lambda} x^i y^j + \sum C_{ij}^{*\lambda} y^i y^j.$$

We have

$$(0) \quad A^{*\lambda} = \sum K_{\mu\nu}^{*\lambda} A^{\mu\nu},$$

$$(a) \quad \sum A_r^{*\lambda} a_i^r = \sum K_{\mu\nu}^{*\lambda} A_i^{\mu\nu},$$

$$(b) \quad \sum B_r^{*\lambda} a_i^r = \sum K_{\mu\nu}^{*\lambda} B_i^{\mu\nu},$$

$$(a) \quad \sum A_{rs}^{*\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{*\lambda} A_{ij}^{\mu\nu},$$

$$(b) \quad \sum B_{rs}^{*\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{*\lambda} B_{ij}^{\mu\nu},$$

$$(c) \quad \sum C_{rs}^{*\lambda} a_i^r a_j^s = \sum K_{\mu\nu}^{*\lambda} C_{ij}^{\mu\nu}.$$

When $\sum B_{ij}^{*\lambda} x^i y^j$ occur and $|B| \neq 0$, then neither the absolute nor the linear term can appear.

$$w^{*\lambda} = \text{general bilinear form.}$$

If $|B| = 0$, B 's must be symmetric or alternating. If B 's are symmetric, A 's, B 's and C 's must be proportional. Since

$$1 + 2n + \frac{n(n+1)}{2} \geq n^2$$

according as $n = 4, 5$ or $n \geqq 6$, corresponding to $n \geqq 6$ we have

$$w^{*\lambda} = A^{*\lambda} + \sum A_i^{*\lambda} x^i + \sum B_i^{*\lambda} y^i + \sum a_{ij}^{*\lambda} (x^i - ly^i)(x^j - my^j).$$

If $n = 4$ or 5

$$w^{x\lambda} = A^{x\lambda} + \sum a_i^{x\lambda} (ax^i + by^i) + \sum a_{ij}^{x\lambda} (x^i - ly^i)(x^j - my^j).$$

Moreover, especially, for $n = 5$ it may occur that

$$w^{x\lambda} = \sum A_i^{x\lambda} x^i + \sum B_i^{x\lambda} y^i + \sum a_{ij}^{x\lambda} (x^i - ly^i)(x^j - my^j).$$

If B 's are alternating, (b) reduces to $\frac{n(n-1)}{2}$ equations. Now in the case where $\sum A_{ij}^{x\lambda} x^i x^j + \sum C_{ij}^{x\lambda} y^i y^j$ does not occur, since $\frac{n(n-1)}{2} + 2n + 1 < n^2$, we have

$$w^{x\lambda} = A^{x\lambda} + \sum A_i^{x\lambda} x^i + \sum B_i^{x\lambda} y^i + \sum B_{ij}^{x\lambda} \begin{vmatrix} x^i & x^j \\ y^i & y^j \end{vmatrix}.$$

On the contrary if $\sum A_{ij}^{x\lambda} x^i x^j + \sum C_{ij}^{x\lambda} y^i y^j$ appears in $w^{x\lambda}$ ($A_{11}, A_{12}, A_{22}, \dots, B_{12}, B_{13}, B_{23}, \dots$) cannot vanish in so far as $\sum B_{ij}^{x\lambda} x^i y^j$ exists. And if $(A_{11}, A_{12}, A_{22}, A_{13}, \dots, B_{12}, B_{13}, \dots) \neq 0$, the absolute term and linear terms cannot occur in $w^{x\lambda}$. Hence we have

$$w^{x\lambda} = \sum a_{ij}^{x\lambda} (ax^i x^j + cy^i y^j) + \sum B_{ij}^{x\lambda} \begin{vmatrix} x^i & x^j \\ y^i & y^j \end{vmatrix}.$$

Finally, if $\sum B_{ij}^{x\lambda} x^i y^j$ does not appear in w , the result can take no other form than what has already been obtained.