SOLUTION FOR JANUARY 2015

Find all continuous nonnegative functions which satisfy:

$$f(x+t) = f(x) + f(t) + 2\sqrt{f(x)}\sqrt{f(t)} \text{ for } x \ge 0, t \ge 0.$$
(1)

SOLUTION:

$$f(x) = cx^2$$
 where $c \ge 0$.

Proof: First, notice that we may rewrite (1) as:

$$f(x+t) = \left(\sqrt{f(x)} + \sqrt{f(t)}\right)^2$$

and so since f(x) is nonnegative:

$$\sqrt{f(x+t)} = \sqrt{f(x)} + \sqrt{f(t)}.$$

Denoting $g(x) = \sqrt{f(x)}$ we see then that:

$$g(x+t) = g(x) + g(t)$$
 for $x \ge 0, t \ge 0.$ (2)

Substituting x = t = 0 into (2) we see that:

$$g(0) = 2g(0)$$

and so g(0) = 0. Substituting x = t into (2) gives:

$$g(2t) = 2g(t).$$

It follows by induction that:

$$g(mt) = mg(t) \tag{3}$$

for every positive integer m. Letting $t = \frac{1}{m}$ in (3) gives:

$$g\left(\frac{1}{m}\right) = \frac{1}{m}g(1).\tag{4}$$

Letting $t = \frac{1}{n}$ in (3) and (4) gives:

$$g\left(\frac{m}{n}\right) = mg\left(\frac{1}{n}\right) = \frac{m}{n}g(1).$$

Thus

$$g(r) = g(1)r$$

for every nonnegative rational number r. Finally since the rational numbers are dense in the set of real numbers and since we assumed f is continuous, it follows that g is continuous and therefore it must be that:

$$g(x) = g(1)x$$

for every nonnegative real number x. Denoting d = g(1) we obtain:

$$\sqrt{f(x)} = g(x) = dx$$

for every nonnegative real number x. Hence:

$$f(x) = cx^2$$

for every nonnegative real number x where $c = d^2 \ge 0$.