

RECHERCHE COOPÉRATIVE SUR PROGRAMME N° 25

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On the Functional Equation $f(\lambda) + f(\omega\lambda)f(\omega^{-1}\lambda) = 1, (\omega^5 = 1)$

Les rencontres physiciens-mathématiciens de Strasbourg - RCP25, 1984, tome 34
« Conférences de : P. Collet, P.A. Meyer, P. Moussa, V. Rivasseau, Y. Sibuya et B. Malgrange », , exp. n° 4, p. 91-103

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On the functional equation

$$f(\lambda) + f(\omega\lambda)f(\omega^{-1}\lambda) = 1,$$
$$(\omega^5 = 1)$$

By

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*) Supported in part by grants from the National Science Foundation.

This paper is based on the author's lecture delivered at "Trente-Huitième Rencontre entre Physiciens, Théoriciens et Mathématiciens," Université de Strasbourg, France, on June 7, 1984.

On the functional equation $f(\lambda)+f(\omega\lambda)f(\omega^{-1}\lambda)=1$, $\omega^5=1$

by Yasutaka Sibuya

1. Stokes multipliers of subdominant solutions: In a study of asymptotic solutions of the differential equation

$$(1.1) \quad y'' - P(x)y = 0, \quad P(x) = x^m + a_1 x^{m-1} + \dots + a_{m-1} x + a_m \quad (a_j \in \mathbb{C}),$$

P.F.Hsieh and Y.Sibuya [2] (cf. also, Y.Sibuya [6]) constructed a solution $y_m(x, a)$ of (1.1) such that

(i) y_m is entire in (x, a) ;

(ii) y_m and its derivative y'_m with respect to x admit asymptotic representations:

$$(1.2) \quad y_m = x^{r_m} \left[1 + O(x^{-\frac{1}{2}}) \right] \exp[-E_m(x, a)],$$

and

$$(1.3) \quad y'_m = x^{\frac{1}{2}m+r_m} \left[-1 + O(x^{-\frac{1}{2}}) \right] \exp[-E_m(x, a)],$$

respectively, uniformly on each compact set in the a -space as $x \rightarrow \infty$ in the sector

$$(1.4) \quad \left| \arg x \right| \leq \frac{3}{m+2} \pi - \delta \quad (\delta > 0),$$

where

$$(1.5) \quad E_m(x, a) = \frac{2}{m+2} x^{\frac{1}{2}(m+2)} + \sum_{1 \leq h < \frac{1}{2}(m+2)} \frac{2}{m+2-2h} b_h(a) x^{\frac{1}{2}(m+2-2h)}$$

$$(1.6) \quad r_m = \begin{cases} -\frac{1}{4}m & \text{if } m \text{ is odd,} \\ -\frac{1}{4}m - b_{\frac{1}{2}(m+2)}(a) & \text{if } m \text{ is even,} \end{cases}$$

$$(1.7) \quad \left(1 + \sum_{j=1}^m a_j x^{-j} \right)^{\frac{1}{2}} = 1 + \sum_{h=1}^{\infty} b_h(a) x^{-h}.$$

The solution y_m is subdominant in the sector

$$(1.8) \quad \left| \arg x \right| < \frac{\pi}{m+2},$$

since $y_m \rightarrow 0$ as $x \rightarrow \infty$ in (1.8).

Set

$$(1.9) \quad \begin{cases} \omega = \exp(i2\pi/(m+2)) , \\ G^k(a) = (\omega^{-k}a_1, \omega^{-2k}a_2, \dots, \omega^{-mk}a_m) , \quad k \in \mathbb{Z} , \\ y_{m,k}(x,a) = y_m(\omega^k x, G^k(a)) . \end{cases}$$

Then, $y_{m,k}$ are solutions of (1.1), and admit asymptotic representations as $x \rightarrow \infty$ in $|\arg x - \frac{2k\pi}{m+2}| \leq \frac{3\pi}{m+2} - \delta$ ($\delta > 0$), respectively. In particular, $y_{m,k}$ are subdominant in $|\arg x - \frac{2k\pi}{m+2}| < \frac{\pi}{m+2}$, resp..

Every pair $\{y_{m,k}, y_{m,k+1}\}$ is a set of two linearly independent solutions of (1.1), where $y_{m,m+2} = y_{m,0}$. If we set

$$(1.10) \quad y_{m,k}(x,a) = c_k(a) y_{m,k+1}(x,a) + \tilde{c}_k(a) y_{m,k+2}(x,a) ,$$

then

(i) the quantities $c_k(a)$ and $\tilde{c}_k(a)$ are entire in a ;

$$(ii) \quad c_k(a) = c_0(G^k(a)) , \quad \tilde{c}_k(a) = \tilde{c}_0(G^k(a)) ;$$

(iii)

$$(1.11) \quad \tilde{c}_0(a) = \begin{cases} -\omega & \text{if } m \text{ is odd} , \\ -\omega^{1-2b_{\frac{1}{2}}(m+2)}(a) & \text{if } m \text{ is even} . \end{cases}$$

Set

$$(1.12) \quad S_k(a) = \begin{bmatrix} c_k(a) & 1 \\ \tilde{c}_k(a) & 0 \end{bmatrix} .$$

Then

$$(1.13) \quad (y_{m,k}, y_{m,k+1}) = (y_{m,k+1}, y_{m,k+2}) S_k(a) ,$$

and

$$(1.14) \quad S_{m+1}(a) S_m(a) \dots S_1(a) S_0(a) = I_2 ,$$

where I_2 is the 2x2 identity matrix. The identity (1.14) is due to the fact that the monodromy group of (1.1) is trivial.

Remark 1.1: If we define u_1, \dots, u_m by

$$\begin{aligned}
(1.15) \quad & (x+s)^m + a_1(x+s)^{m-1} + \dots + a_{m-1}(x+s) + a_m \\
& = s^m + u_1 s^{m-1} + \dots + u_{m-1}s + u_m,
\end{aligned}$$

then

$$(1.16) \quad C_0(u) = \begin{cases} C_0(a) & \text{if } m \text{ is odd,} \\ \exp 2E_m(x,a) C_0(a) & \text{if } m \text{ is even} \end{cases}$$

(cf. Y.Sibuya [6 ; Theorem 21.2, p.84]).

2. Examples: The main interest is in the study of (1.14). In this section we shall consider the cases $m = 0, 1, 2, 3$ and 4.

(1) $m = 0$: In this case differential equation (1.1) is

$$(2.1) \quad y'' - y = 0$$

and

$$(2.2) \quad \begin{cases} y_0 = e^{-x} & , \quad \omega = \exp[i\pi] = -1, \\ y_{00} = e^{-x} & , \quad y_{01} = e^x. \end{cases}$$

Matrices (1.12) are

$$(2.3) \quad S_0(a) = \begin{bmatrix} C_0 & 1 \\ 1 & 0 \end{bmatrix}, \quad S_1(a) = \begin{bmatrix} C_1 & 1 \\ 1 & 0 \end{bmatrix},$$

and identity (1.14) is

$$(2.4) \quad S_1 S_0 = I_2.$$

This implies that

$$S_1 = S_0^{-1} = \begin{bmatrix} 0 & 1 \\ 1 & -C_0 \end{bmatrix},$$

and hence $C_0 = 0$ and $C_1 = 0$. This result simply means that

$$(e^{-x}, e^x) = (e^x, e^{-x}) \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} .$$

(2) $m = 1$: In this case differential equation (1.1) is

$$(2.5) \quad y'' - (x+\lambda)y = 0$$

and matrices (1.12) are

$$(2.6) \quad S_k(\lambda) = \begin{bmatrix} c_k(\lambda) & 1 \\ -\omega & 0 \end{bmatrix} , \quad \omega = \exp[12\pi/3] .$$

Since

$$S_2(\lambda)S_1(\lambda)S_0(\lambda) = \begin{bmatrix} [c_2(\lambda)c_1(\lambda) - \omega]c_0(\lambda) - c_2(\lambda)\omega & c_2(\lambda)c_1(\lambda) - \omega \\ -\omega[c_1(\lambda)c_0(\lambda) - \omega] & -\omega c_1(\lambda) \end{bmatrix}$$

identity (1.14) implies that

$$(2.7) \quad c_0(\lambda) = c_1(\lambda) = c_2(\lambda) = -\omega^2 .$$

Thus we could find the Stokes multipliers of Airy functions from (1.14) (cf. W. Wasow [9]).

(3) $m = 2$: In this case we consider the differential equation

$$(2.8) \quad y'' - (x^2 + \lambda)y = 0 .$$

Then, matrices (1.12) are

$$(2.9) \quad S_k(0, \lambda) = S_0(0, (-1)^k \lambda) = \begin{bmatrix} \mathcal{P}((-1)^k \lambda) & 1 \\ \Psi((-1)^k \lambda) & 0 \end{bmatrix} ,$$

where $\Psi(\lambda) = (-1)\exp(-\frac{1}{2}\pi i)$. (Note also that $S_k(a) = S_0(G^k(a))$ (cf. (1.12) and property (ii) of $C_k(a)$ and $\tilde{C}_k(a)$), and that $\omega = \exp(1\frac{1}{2}\pi) = 1$). Hence identity (1.14) becomes

$$(2.10) \quad S_0(0, -\lambda)S_0(0, \lambda)S_0(0, -\lambda)S_0(0, \lambda) = I_2 .$$

This means that, if we set $A = S_0(0, -\lambda)S_0(0, \lambda)$, then $A = A^{-1}$. Since

$$A = \begin{bmatrix} \varphi(-\lambda)\varphi(\lambda) + (-1)\exp(-\frac{1}{2}\pi\lambda i) & \varphi(-\lambda) \\ (-1)\varphi(\lambda)\exp(\frac{1}{2}\pi\lambda i) & (-1)\exp(\frac{1}{2}\pi\lambda i) \end{bmatrix},$$

we must have $\varphi(-\lambda)\varphi(\lambda) + (-1)\exp(-\frac{1}{2}\pi\lambda i) = -(-1)\exp(\frac{1}{2}\pi\lambda i)$, i.e.

$$(2.11) \quad \varphi(-\lambda)\varphi(\lambda) = 2i\cos(\frac{1}{2}\pi\lambda) = \frac{2\pi i}{\Gamma(\frac{1}{2}(1-\lambda))\Gamma(\frac{1}{2}(1+\lambda))}.$$

In fact,

$$(2.12) \quad \varphi(\lambda) = 2^{\frac{1}{2}\lambda} (2\pi)^{\frac{1}{2}} \frac{1}{\Gamma(\frac{1}{2}(1+\lambda))} \exp(-\frac{1}{4}\pi(\lambda-1)i).$$

To derive (2.12) from (2.11), we need some additional informations on φ (cf. Y. Sibuya [6]).

(4) $m = 3$: In this case we consider the differential equation

$$(2.13) \quad y'' - (x^3 + ax + b)y = 0.$$

Then, $\omega = \exp(12\pi/5)$, and matrices (1.12) are

$$(2.14) \quad S_k(0, a, b) = \begin{bmatrix} C(\omega^{-2k} a, \omega^{-3k} b) & 1 \\ -\omega & 0 \end{bmatrix},$$

where $C(a, b) = C_0(0, a, b)$. Identity (1.14) implies that

$$S_4 S_3 S_2 S_1 = S_0^{-1} = \begin{bmatrix} 0 & -\omega^{-1} \\ 1 & \omega^{-1} C(a, b) \end{bmatrix}.$$

Since

$$S_{k+1} S_k = \begin{bmatrix} C(\omega^{-2(k+1)} a, \omega^{-3(k+1)} b) C(\omega^{-2k} a, \omega^{-3k} b) - \omega \downarrow C(\omega^{-2(k+1)} a, \omega^{-3(k+1)} b) & \text{space} \\ -\omega C(\omega^{-2k} a, \omega^{-3k} b) & -\omega \end{bmatrix}$$

we must have

$$\left\{ \begin{array}{l} [C(\omega^2 a, \omega^{-2} b) C(\omega^{-1} a, \omega b) - \omega] [C(\omega a, \omega^{-1} b) C(\omega^{-2} a, \omega^2 b) - \omega] = \omega C(\omega^{-2} a, \omega^2 b) C(\omega^2 a, \omega^{-2} b) \\ [C(\omega^2 a, \omega^{-2} b) C(\omega^{-1} a, \omega b) - \omega] C(\omega a, \omega^{-1} b) - \omega C(\omega^2 a, \omega^2 b) = -\omega^{-1} , \\ [C(\omega a, \omega^{-1} b) C(\omega^{-2} a, \omega^2 b) - \omega] C(\omega^{-1} a, \omega b) - \omega C(\omega^{-2} a, \omega^2 b) = -\omega^{-1} , \\ -\omega C(\omega^{-1} a, \omega b) C(\omega a, \omega^{-1} b) + \omega^2 = \omega^{-1} C(a, b) \quad . \end{array} \right.$$

It is not difficult to verify that these four relations are equivalent to

$$(2.15) \quad C(\omega^{-1} a, \omega b) C(\omega a, \omega^{-1} b) - \omega = -\omega^{-2} C(a, b) \quad .$$

If we set $F(a, b) = \omega^2 C(a, b)$, (2.15) becomes

$$(2.16) \quad F(a, b) + F(\omega^{-1} a, \omega b) F(\omega a, \omega^{-1} b) = 1 \quad .$$

In particular, if we set $f(\lambda) = F(\lambda, 0)$ or $F(0, \lambda)$, (2.16) becomes

$$(2.17) \quad f(\lambda) + f(\omega \lambda) f(\omega^{-1} \lambda) = 1 \quad .$$

(5) $m = 4$: We consider only the differential equation

$$(2.18) \quad y'' - (x^4 + \lambda)y = 0 \quad .$$

In this case, $\omega = \exp(i2\pi/6)$, and identity (1.14) is

$$(2.19) \quad S(\omega^{-20} \lambda) S(\omega^{-16} \lambda) S(\omega^{-12} \lambda) S(\omega^{-8} \lambda) S(\omega^{-4} \lambda) S(\lambda) = I_2 \quad ,$$

where

$$(2.20) \quad S(\lambda) = \begin{bmatrix} \mathcal{Q}(\lambda) & 1 \\ -\omega & 0 \end{bmatrix} \quad , \quad \mathcal{Q}(\lambda) = C_0(0, 0, 0, \lambda) \quad .$$

Setting $H(\lambda) = S(\omega^{-4} \lambda) S(\lambda)$, we write (2.19) as

$$(2.21) \quad H(\omega^{-4} \lambda) H(\omega^{-2} \lambda) H(\lambda) = I_2 \quad .$$

Now, observe that

$$H(\lambda) = \begin{bmatrix} \mathcal{P}(\omega^2\lambda)\mathcal{P}(\lambda) - \omega & \mathcal{P}(\omega^2\lambda) \\ -\omega\mathcal{P}(\lambda) & -\omega \end{bmatrix} ,$$

$$H(\omega^{-2}\lambda)H(\lambda) = \begin{bmatrix} [\mathcal{P}(\lambda)\mathcal{P}(\omega^{-2}\lambda) - \omega][\mathcal{P}(\omega^2\lambda)\mathcal{P}(\lambda) - \omega] - \omega\mathcal{P}(\omega)^2 & [\mathcal{P}(\lambda)\mathcal{P}(\omega^{-2}\lambda) - \omega]\mathcal{P}(\omega^2\lambda) - \omega\mathcal{P}(\lambda) \\ -\omega[\mathcal{P}(\omega^2\lambda)\mathcal{P}(\lambda) - \omega]\mathcal{P}(\omega^{-2}\lambda) + \omega^2\mathcal{P}(\lambda) & -\omega\mathcal{P}(\omega^{-2}\lambda)\mathcal{P}(\omega^2\lambda) + \omega^2 \end{bmatrix}$$

and

$$H(\omega^{-4}\lambda)^{-1} = \omega^{-2} \begin{bmatrix} -\omega & -\mathcal{P}(\omega^{-2}\lambda) \\ \omega\mathcal{P}(\omega^{-4}\lambda) & \mathcal{P}(\omega^{-2}\lambda)\mathcal{P}(\omega^{-4}\lambda) - \omega \end{bmatrix} .$$

Thus, we conclude that (2.21) is equivalent to

$$(2.22) \quad \mathcal{P}(\lambda)\mathcal{P}(\omega^{-2}\lambda)\mathcal{P}(\omega^2\lambda) - \omega[\mathcal{P}(\lambda) + \mathcal{P}(\omega^{-2}\lambda) + \mathcal{P}(\omega^2\lambda)] = 0 .$$

If we set

$$(2.23) \quad \Delta(\lambda) = \mathcal{P}(\omega^2\lambda)\mathcal{P}(\lambda) - \omega ,$$

then

$$(2.24) \quad \Delta(\lambda)\Delta(\omega^{-2}\lambda)\Delta(\omega^2\lambda) = \omega^2[\Delta(\lambda) + \Delta(\omega^{-2}\lambda) + \Delta(\omega^2\lambda)] + 2\omega^3$$

(cf. A.Voros [7,8]). Note that

$$(\mathcal{Y}_{4,0}, \mathcal{Y}_{4,1}) = (\mathcal{Y}_{4,2}, \mathcal{Y}_{4,3}) H(\lambda) .$$

3. $f(\lambda) + f(\omega\lambda)f(\omega^{-1}\lambda) = 1$, $\omega = \exp(12\pi/5)$: In this section, we shall state some known facts concerning equation (2.17).

(I) There exists a non-trivial entire solution $f(\lambda)$ of (2.17) such that

$$(3.1) \quad f(\lambda) = -[1 + o(1)] \exp\left[K(1 + \omega^{-\frac{5}{6}})\lambda^{\frac{5}{6}}\right] \text{ as } \lambda \rightarrow \infty \text{ in the sector}$$

$$(3.2) \quad -\frac{4}{5}\pi + \delta \leq \arg \lambda \leq 2\pi - \frac{4}{5}\pi - \delta \quad (\delta > 0) ,$$

where

$$K = \int_0^{+\infty} \left[(t^3+1)^{\frac{1}{2}} - t^{\frac{3}{2}} \right] dt > 0 ;$$

$$(3.3) \quad f(\lambda) = - \left\{ (1+o(1)) \exp \left[K(1+\omega^{-\frac{5}{6}}) \lambda^{\frac{5}{6}} \right] + (1+o(1)) \exp \left[K(1+\omega^{\frac{5}{6}}) \lambda^{\frac{5}{6}} \right] \right\}$$

as $\lambda \rightarrow \infty$ in the sector

$$(3.4) \quad \left| \arg \lambda + \frac{4}{5} \pi - 2\pi \right| \leq \delta \quad (\delta > 0) ;$$

and

$$(3.5) \quad f(0) = \omega^2 + \omega^{-2} .$$

Remark 3.1: $\alpha = \omega + \omega^{-1}$ and $\beta = \omega^2 + \omega^{-2}$ are two zeros of $x^2 + x - 1$.

(II) Y. Sibuya and R. Cameron ^(H.) [5] constructed a solution of the form:

$$(3.6) \quad f(\lambda) = \alpha \left\{ 1 + (1 + \alpha^2) \frac{\xi(\lambda)\eta(\lambda) - \beta^2}{[\omega^2 \xi(\lambda) + \omega^{-2} \eta(\lambda) - 1][\omega^{-2} \xi(\lambda) + \omega^2 \eta(\lambda) - 1]} \right\} ,$$

where ξ and η are arbitrary functions such that $\xi(\omega\lambda) = \omega\xi(\lambda)$ and $\eta(\omega\lambda) = \omega^{-1}\eta(\lambda)$. Similarly, we can construct another solution of the form:

$$(3.7) \quad f(\lambda) = \beta \left\{ 1 + (1 + \beta^2) \frac{\xi(\lambda)\eta(\lambda) - \alpha^2}{[\omega\xi(\lambda) + \omega^{-1}\eta(\lambda) - 1][\omega^{-1}\xi(\lambda) + \omega\eta(\lambda) - 1]} \right\} ,$$

where ξ and η are arbitrary functions such that $\xi(\omega\lambda) = \omega^2\xi(\lambda)$ and $\eta(\omega\lambda) = \omega^{-2}\eta(\lambda)$. Note that if we choose ξ and η so that $\xi(0)=0$ and $\eta(0)=0$, then (3.6) and (3.7) respectively yield

$$(3.8) \quad f(0) = \alpha [1 - (1 + \alpha^2)\beta^2] = \beta$$

and

$$(3.9) \quad f(0) = \beta [1 - (1 + \beta^2)\alpha^2] = \alpha .$$

(III) Utilizing the identity

$$\begin{vmatrix} A & a \\ B & b \end{vmatrix} \begin{vmatrix} C & c \\ D & d \end{vmatrix} - \begin{vmatrix} C & a \\ D & b \end{vmatrix} \begin{vmatrix} A & c \\ B & d \end{vmatrix} = \begin{vmatrix} A & C \\ B & D \end{vmatrix} \begin{vmatrix} a & c \\ b & d \end{vmatrix}$$

we can derive

$$\begin{aligned}
 (3.10) & \left| \begin{array}{cc} \omega a(\omega^2\lambda) & a(\omega\lambda) \\ \omega^{-1}b(\omega^2\lambda) & b(\omega\lambda) \end{array} \right| \left| \begin{array}{cc} \omega a(\lambda) & a(\omega^{-1}\lambda) \\ \omega^{-1}b(\lambda) & b(\omega^{-1}\lambda) \end{array} \right| \\
 & + \left| \begin{array}{cc} \omega a(\omega\lambda) & a(\lambda) \\ \omega^{-1}b(\omega\lambda) & b(\lambda) \end{array} \right| \left| \begin{array}{cc} \omega^3 a(\omega^2\lambda) & a(\omega^{-1}\lambda) \\ \omega^{-3}b(\omega^2\lambda) & b(\omega^{-1}\lambda) \end{array} \right| \\
 & = \left| \begin{array}{cc} \omega^3 a(\lambda) & a(\omega^2\lambda) \\ \omega^{-3}b(\lambda) & b(\omega^2\lambda) \end{array} \right| \left| \begin{array}{cc} \omega^3 a(\omega^{-1}\lambda) & a(\omega\lambda) \\ \omega^{-3}b(\omega^{-1}\lambda) & b(\omega\lambda) \end{array} \right| .
 \end{aligned}$$

Therefore, if

$$\left| \begin{array}{cc} \omega^3 a(\omega^3\lambda) & a(\lambda) \\ \omega^{-3}b(\omega^3\lambda) & b(\lambda) \end{array} \right| = 1 ,$$

then

$$f(\lambda) = \left| \begin{array}{cc} \omega a(\omega\lambda) & a(\lambda) \\ \omega^{-1}b(\omega\lambda) & b(\lambda) \end{array} \right|$$

is a solution of (2.17) and $f(0) = \beta$. More generally, if $\rho^5 = 1$, $\rho \neq 1$, and

$$\left| \begin{array}{cc} \rho a(\omega^3\lambda) & a(\lambda) \\ \rho^{-1}b(\omega^3\lambda) & b(\lambda) \end{array} \right| = 1 ,$$

then

$$f(\lambda) = \left| \begin{array}{cc} \rho^2 a(\omega\lambda) & a(\lambda) \\ \rho^{-2}b(\omega\lambda) & b(\lambda) \end{array} \right|$$

is a solution of (2.17) and $f(0) = \rho + \rho^{-1}$.

As far as entire solutions of (2.17) are concerned, the converse of the results given above is also true, owing to the following result obtained by W.Messing and Y.Sibuya [4] :

Let $H(\lambda)$ be an n -by- n matrix whose entries are entire in λ , and let ω be a complex number such that $\omega^r = 1$ for a positive integer, but $\omega^p \neq 1$ for any positive integer p less than r . If H satisfies the condition

$$(3.11) \quad H(\omega^{r-1}\lambda)H(\omega^{r-2}\lambda)\dots H(\omega\lambda)H(\lambda) = I_n ,$$

where I_n is the n -by- n identity matrix, then there exist two n -by- n matrices $E(\lambda)$ and C such that

(i) the entries of $E(\lambda)$ and $E(\lambda)^{-1}$ are entire in λ ;

(ii) C is a constant matrix satisfying the condition $C^r = I_n$;

(iii) $H(\lambda) = E(\omega\lambda)^{-1} C E(\lambda)$.

Remark 3.2:

(a) This result is a generalization of Theorem 90 of Hilbert (cf. E.R. Kolchin [3; Chap. V, § 12]);

(b) we believe that we can prove a similar result in several variables;

(c) if we set $E^{-1} dE/d\lambda = -A(\lambda)$, then

$$(3.12) \quad dH/d\lambda = \omega A(\omega\lambda)H(\lambda) - H(\lambda)A(\lambda) , \quad H(0) = C .$$

4. Remarks on entire solutions: Let us consider a relation

$$(4.1) \quad f(\lambda) + f(c\lambda)f(c^{-1}\lambda) = h ,$$

where $f(\lambda)$ is entire in λ ; c and h are complex numbers; and $c \neq 0$.

(i) If f does not have any zero, then f does not take h ; and hence f must be a constant identically due to a theorem of Picard, if $h \neq 0$.

(ii) If $f(\lambda_0) = 0$, then $f(c\lambda_0) = h$ and $f(c^{-1}\lambda_0) = h$; hence $h^2 = h$.

This means that $h = 1$ or 0 .

(iii) $f(\lambda) + f(c\lambda)f(c^{-1}\lambda) = 0$ implies $f(c\lambda) + f(c^2\lambda)f(\lambda) = 0$, and hence $f(c\lambda) - f(c^2\lambda)f(c\lambda)f(c^{-1}\lambda) = 0$. Therefore, if $f(\lambda)$ is not identically zero, we must have $f(c^2\lambda)f(c^{-1}\lambda) = 1$ identically. This, in turn, implies that $c = \exp(i2\pi/6)$ and $f(\lambda) = -\exp[\lambda\Phi(\lambda^6) + \lambda^5\Psi(\lambda^6)]$, where $\Phi(u)$ and $\Psi(u)$ are entire in u . Note that two zeros of $X + X^2$ are 0 and -1. The equation $f(\lambda) + f(c\lambda)f(c^{-1}\lambda) = 0$ does not have non-trivial entire solution satisfying $f(0) = 0$.

(iv) The following question is still unanswered: "Does exist a non-trivial entire function $f(\lambda)$ such that $f(\lambda) + f(\omega\lambda)f(\omega^{-1}\lambda) = 1$, $f(0) = \omega + \omega^{-1}$, where $\omega = \exp(i2\pi/5)$? "

5. Riemann-Birkhoff problem: There are many non-trivial entire solutions of (2.17). In fact if $a(\lambda)$ and $b(\lambda)$ are entire functions such that $a(\omega\lambda) = \omega a(\lambda)$ and $b(\omega\lambda) = \omega^{-1}b(\lambda)$, then $f(\lambda) = F(a(\lambda), b(\lambda))$ satisfies (2.17), where F is the function in (2.16). In order to understand the general nature of this solution, it would be helpful to quote the following result concerning the Riemann-Birkhoff problem:

Let $\omega = \exp(i2\pi/(m+2))$ for an odd integer m , and let

$$P_k = \begin{bmatrix} \gamma_k & 1 \\ -\omega & 0 \end{bmatrix}, \quad \gamma_k \in \mathbb{C}.$$

If $P_{m+1}P_mP_{m-1}\dots P_1P_0 = I_2$, then there exists $a = (a_1, \dots, a_m) \in \mathbb{C}^m$ such that $C_k(a) = P_k$ ($k = 0, 1, \dots, m+1$) (cf. Y. Sibuya [6]).

Furthermore, we can choose $a_1 = 0$. There is a similar result for an even integer m (cf. Y. Sibuya [6]). After some normalization being made, I. Bakken [1] showed that the correspondence between a and γ is locally bi-holomorphic. Probably, most of the mysteries surrounding the equation $f(\lambda) + f(\omega\lambda)f(\omega^{-1}\lambda) = 1$ are hidden in the function $F(a, b)$.

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