

STABILITY OF AN INCOMPLETE GAMMA-TYPE FUNCTIONAL EQUATION

YOUNG WHAN LEE AND BYUNG MUN CHOI

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Abstract. We investigate the Hyers-Ulam-Rassias stability of an incomplete gamma-type functional equation

$$\begin{aligned}
 & f(\phi_1(x_1), \dots, \phi_n(x_n), \psi_1(y_1), \dots, \psi_m(y_m)) \\
 &= \theta(x_1, \dots, x_n, y_1, \dots, y_m) f(x_1, \dots, x_n, y_1, \dots, y_m) + \lambda(x_1, \dots, x_n, y_1, \dots, y_m)
 \end{aligned}$$

with a restricted domain. By this result we obtain the stability of the incomplete gamma functional equation

$$f(x + 1, y) = xf(x, y) + e^{-y}(y)^x$$

with a restricted domain.

1. Introduction

In 1940, S.M. Ulam [see 3, 6, 23] raised the following problem : *Under what conditions does there exist an additive mapping near an approximately additive mapping?* In 1941, this problem was solved by D.H. Hyers [5, 6]. Therefore we usually say that the equation $E_1(g) = E_2(g)$ has the Hyers-Ulam stability if for an approximate solution f such as following type : $|E_1(f) - E_2(f)| \leq \delta$ there exists a function g such that $E_1(g) = E_2(g)$ and $|f(x) - g(x)| \leq \epsilon$. This stability problem has been further generalized by Th.M. Rassias [15] in 1978, then it is said the Hyers-Ulam-Rassias stability. Later, many Rassias type theorem concerning the stability of different functional equations were obtained by numerous authors (see, for instance [12-22]).

Now we consider the incomplete gamma function. The incomplete gamma function is given by

$$\Gamma(x, y) = \int_y^\infty e^{-t} t^{x-1} dt$$

where x is positive and y is nonnegative. P. Natalini and B. Palumbo [14] proved some inequalities for the incomplete gamma function which follow from monotonicity

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properties. It is well known that $\Gamma(x, 0)$ is a gamma function. Note that $f(x+1) = xf(x)$ (for all $x > 0$) is the gamma functional equation. S. -M. Jung [9, 10] obtained stability theorems of the gamma functional equation. K.W. Jun, G.H. Kim and the author [8, 14] also obtained stability theorems of the beta functional equation.

In this paper we define an incomplete gamma functional equation as follows : for all $x > 0$ and $y \geq 0$,

$$f(x+1, y) = xf(x+y) + e^{-y}y^x. \quad (1)$$

Note that the incomplete gamma function is a solution of the equation (1). Also we define a incomplete gamma-type functional equation as follows:

$$\begin{aligned} & f(\phi_1(x_1), \dots, \phi_n(x_n), \psi_1(y_1), \dots, \psi_m(y_m)) \\ & = \theta(x_1, \dots, x_n, y_1, \dots, y_m)f(x_1, \dots, x_n, y_1, \dots, y_m) + \lambda(x_1, \dots, x_n, y_1, \dots, y_m). \end{aligned} \quad (2)$$

Throughout this paper, let $\phi_i : (0, \infty) \rightarrow R$ be a strictly increasing function for each $i = 1, 2, \dots, n$, let $\psi_j : S \subseteq R \rightarrow R$ be a function for each $j = 1, 2, \dots, m$, let $\theta, \lambda : (0, \infty)^n \times S^m \rightarrow R$ be functions and let c_i be a given nonnegative real numbers for each $i = 1, 2, \dots, n$. The aim of the present note is to give the Hyers-Ulam-Rassias stability theorems of the equation (1) and (2) with a restricted domain.

2. Hyers-Ulam-Rassias stability of the equation (2)

In the following theorem we investigate the Hyers-Ulam-Rassias stability of the equation (2) with a restricted domain. Note that for some function φ , $\varphi^0(x) = x$ and $\varphi^n(x) = \varphi(\varphi^{n-1}(x))$ for all x .

THEOREM 2.1. *If a function $g : (0, \infty)^n \times S^m \rightarrow R$ satisfies the inequality*

$$\begin{aligned} & |g(\phi_1(x_1), \dots, \phi_2(x_n), \psi_1(y_1), \dots, \psi_m(y_m)) \\ & \quad - \theta(x_1, \dots, x_n, y_1, \dots, y_m)g(x_1, \dots, x_n, y_1, \dots, y_m) \\ & \quad - \lambda(x_1, \dots, x_n, y_1, \dots, y_m) | \\ & < \epsilon(x_1, \dots, x_n, y_1, \dots, y_m) \end{aligned} \quad (3)$$

for all $x_i > c_i$ with each $c_i \in (0, \infty)$, all $y_i \in S$ and some function $\theta : (0, \infty)^n \times S^m \rightarrow R$ with

$$\omega(x_1, \dots, x_n, y_1, \dots, y_m) := \sum_{k=0}^{\infty} \frac{\epsilon(\varphi_1^k(x_1), \dots, \varphi_n^k(x_n), \psi_1^k(y_1), \dots, \psi_m^k(y_m))}{\prod_{j=0}^k |\theta(\varphi_1^j(x_1), \dots, \varphi_n^j(x_n), \psi_1^j(y_1), \dots, \psi_m^j(y_m))|} < \infty$$

for all $x_i > c_i$ ($i = 1, 2, \dots, n$) and $y_j \in S$ ($j = 1, 2, \dots, m$), then there exists a unique solution $f : (0, \infty)^n \times S^m \rightarrow R$ such that

$$\begin{aligned} & f(\phi_1(x_1), \dots, \phi_n(x_n), \psi_1(y_1), \dots, \psi_m(y_m)) \\ & = \theta(x_1, \dots, x_n, y_1, \dots, y_m)f(x_1, \dots, x_n, y_1, \dots, y_m) + \lambda(x_1, \dots, x_n, y_1, \dots, y_m) \end{aligned}$$

for all $x_i > 0$ ($i = 1, 2, \dots, n$) and $y_i \in S$ and

$$|g(x_1, \dots, x_n, y_1, \dots, y_m) - f(x_1, \dots, x_n, y_1, \dots, y_m)| < \omega(x_1, \dots, x_n, y_1, \dots, y_m)$$

for all $x_i > c_i$ ($i = 1, 2, \dots, n$) and $y_j \in S$ ($j = 1, 2, \dots, m$).

Proof. For the convenience let

$$\begin{aligned} X &= (x_1, \dots, x_n), \\ Y &= (y_1, \dots, y_m), \\ \Phi(X) &= (\phi_1(x_1), \dots, \phi_n(x_n)), \\ \Phi^k(X) &= (\phi_1^k(x_1), \dots, \phi_n^k(x_n)), \\ \Psi(Y) &= (\psi_1(y_1), \dots, \psi_m(y_m)), \\ \Psi^k(Y) &= (\psi_1^k(y_1), \dots, \psi_m^k(y_m)), \\ C &= (c_1, \dots, c_n) \end{aligned}$$

and $x > C$ means $x_i > c_i$ for each $i = 1, 2, \dots, n$. Then the condition (3) implies

$$|g(\Phi(X), \Psi(Y)) - \theta(X, Y)g(X, Y) - \lambda(X, Y)| < \epsilon(X, Y) \tag{4}$$

for all $X > C$ and $Y \in S^m$. Let $\omega_l : (0, \infty)^n \times S^m \rightarrow (0, \infty)$ and $f_l : (0, \infty)^n \times S^m \rightarrow R$ be functions defined by

$$\omega_l(X, Y) := \sum_{k=0}^{l-1} \frac{\epsilon(\Phi^k(X), \Psi^k(Y))}{\prod_{j=0}^k |\theta(\Phi^j(X), \Psi^j(Y))|}$$

for each positive integer l , for all $X \in (0, \infty)^n$ and $Y \in S^m$ and

$$f_l(X, Y) = \frac{g(\Phi^l(X), \Psi^l(Y))}{\prod_{j=0}^{l-1} |\theta(\Phi^j(X), \Psi^j(Y))|} - \sum_{k=0}^{l-1} \frac{\lambda(\Phi^k(X), \Psi^k(Y))}{\prod_{j=0}^k |\theta(\Phi^j(X), \Psi^j(Y))|}$$

for each positive integer l , for all $X \in (0, \infty)^n$ and $Y \in S^m$, respectively. By (4) we have

$$\begin{aligned} &|f_{l+1}(X, Y) - f_l(X, Y)| \\ &= \frac{1}{\prod_{j=0}^l |\theta(\Phi^j(X), \Psi^j(Y))|} |g(\Phi^{l+1}(X), \Psi^{l+1}(Y)) \\ &\quad - \theta(\Phi^l(X), \Psi^l(Y))g(\Phi^l(X), \Psi^l(Y)) - \lambda(\Phi^l(X), \Psi^l(Y))| \\ &\leq \frac{\epsilon(\Phi^l(X), \Psi^l(Y))}{\prod_{j=0}^l |\theta(\Phi^j(X), \Psi^j(Y))|} \end{aligned}$$

for each positive integer l , for all $X > C$ and $Y \in S^m$.

Now we use induction on l to prove

$$|f_l(X, Y) - g(X, Y)| \leq \omega_n(X, Y)$$

for all positive integer n , for all $X > C$ and $Y \in S^m$. For the case $l = 1$ the above inequality is an immediate consequence of (4). Assume that it holds for some l . Then

$$\begin{aligned} |f_{l+1}(X, Y) - g(X, Y)| &\leq |f_{l+1}(X, Y) - f_l(X, Y)| + |f_l(X, Y) - g(X, Y)| \\ &\leq \omega_{l+1}(X, Y) \end{aligned}$$

for all $X > C$ and $Y \in S^m$. We claim that $\{f_l(X, Y)\}$ is a Cauchy sequence. Indeed, for $n > m$, $x > C$ and $Y \in S^m$ we have

$$\begin{aligned} |f_n(X, Y) - f_m(X, Y)| &\leq \sum_{j=m}^{n-1} |f_{j+1}(X, Y) - f_j(X, Y)| \\ &\leq \sum_{j=m}^{n-1} \frac{\epsilon(\Phi^k(X), \Psi^k(Y))}{\prod_{i=0}^k |\theta(\Phi^i(X), \Psi^i(Y))|} \\ &= \omega_n(X, Y) - \omega_m(X, Y) \rightarrow 0 \end{aligned}$$

as $m \rightarrow \infty$. Hence we can define a function $\tilde{f} : (c_1, \infty) \times \cdots \times (c_n, \infty) \times S^m \rightarrow R$ by

$$\tilde{f}(X, Y) = \lim_{l \rightarrow \infty} f_l(X, Y)$$

for all $x > C$ and $Y \in S^m$. Since $f_l(\Phi(X), \Psi(Y)) = \theta(X, Y)f_{l+1}(X, Y) + \lambda(X, Y)$, we have

$$\tilde{f}(\Phi(X), \Psi(Y)) = \theta(X, Y)\tilde{f}(X, Y) + \lambda(X, Y)$$

for all $x > C$ and $Y \in S^m$ and

$$\begin{aligned} |\tilde{f}(X, Y) - g(X, Y)| &= \lim_{l \rightarrow \infty} |f_l(X, Y) - g(X, Y)| \\ &\leq \lim_{l \rightarrow \infty} \omega_{l+1}(X, Y) \\ &= \omega(X, Y) \end{aligned}$$

for all $x > C$ and $Y \in S^m$.

Now we extend the function \tilde{f} to $(0, \infty)^n \times S^m$. We define a function $f : (0, \infty)^n \times S^m \rightarrow R$ such that if $x > C$ and $Y \in S^m$,

$$f(X, Y) = \tilde{f}(X, Y)$$

and if $0 < x \leq c_i$ for some $i = 1, 2, \dots, n$ and $Y \in S^m$

$$f(X, Y) = \frac{\tilde{f}(\Phi^k(X), \Psi^k(Y))}{\prod_{j=0}^{k-1} |\theta(\Phi^j(X), \Psi^j(Y))|} - \sum_{j=0}^{k-1} \frac{\lambda(\Phi^j(X), \Psi^j(Y))}{\prod_{i=0}^j |\theta(\Phi^i(X), \Psi^i(Y))|}$$

where k is the smallest natural number satisfying the inequality $\Phi^k(X) > C$, that is $\phi_i^k(x) > c_i$ for all $i = 1, 2, \dots, n$.

In the latter case, we have

$$\begin{aligned} f(\Phi(X), \Psi(Y)) &= \frac{\tilde{f}(\Phi^{k+1}(X), \Psi^{k+1}(Y))}{\prod_{j=1}^k |\theta(\Phi^j(X), \Psi^j(Y))|} - \sum_{j=1}^k \frac{\lambda(\Phi^j(X), \Psi^j(Y))}{\prod_{i=1}^j |\theta(\Phi^i(X), \Psi^i(Y))|} \\ &= \frac{\tilde{f}(\Phi^k(X), \Psi^k(Y))}{\prod_{j=1}^{k-1} |\theta(\Phi^j(X), \Psi^j(Y))|} - \sum_{j=1}^{k-1} \frac{\lambda(\Phi^j(X), \Psi^j(Y))}{\prod_{i=1}^j |\theta(\Phi^i(X), \Psi^i(Y))|} \\ &= \theta(X, Y)f(X, Y) + \lambda(X, Y). \end{aligned}$$

Thus for every $X \in (0, \infty)^n$ and $Y \in S^m$ we have

$$f(\Phi(X), \Psi(Y)) = \theta(X, Y)f(X, Y) + \lambda(X, Y).$$

If $h : (0, \infty)^n \times S^m \rightarrow R$ is a function which satisfies

$$h(\Phi(X), \Psi(Y)) = \theta(X, Y)h(X, Y) + \lambda(X, Y).$$

for all $X \in (0, \infty)^n$ and $Y \in S^m$ and

$$|h(X, Y) - g(X, Y)| \leq \omega(X, Y)$$

for all $x > C$ and $Y \in S^m$, then

$$\begin{aligned} |f(X, Y) - h(X, Y)| &= |f(\Phi(X), \Psi(Y)) - h(\Phi(X), \Psi(Y))| \frac{1}{|\theta(X, Y)|} \\ &= |f(\Phi^l(X), \Psi^l(Y)) - h(\Phi^l(X), \Psi^l(Y))| \frac{1}{\prod_{j=0}^{l-1} |\theta(\Phi^j(X), \Psi^j(Y))|} \\ &\leq \frac{1}{\prod_{j=0}^{l-1} |\theta(\Phi^j(X), \Psi^j(Y))|} (|f(\Phi^l(X), \Psi^l(Y)) - g(\Phi^l(X), \Psi^l(Y))| \\ &\quad + |g(\Phi^l(X), \Psi^l(Y)) - h(\Phi^l(X), \Psi^l(Y))|) \\ &\leq \frac{2\omega(\Phi^l(X), \Psi^l(Y))}{\prod_{j=0}^{l-1} |\theta(\Phi^j(X), \Psi^j(Y))|} \\ &= 2[\omega(X, Y) - \omega_n(X, Y)] \rightarrow 0 \end{aligned}$$

as $l \rightarrow \infty$. This implies the uniqueness of f . \square

3. Applications

As an application of Theorem 2.1 we can derive the Hyers-Ulam stability of the incomplete gamma functional equation as follows;

COROLLARY 3.1. *If a function $g : (0, \infty) \times [0, \infty) \rightarrow R$ satisfies the inequality*

$$|g(x+1, y) - xg(x, y) - e^{-y}y^x| \leq \delta$$

for some $\delta > 0$, for all $x > c > 0$ and $y \geq 0$, then there exists a unique solution $f : (0, \infty) \times [0, \infty) \rightarrow R$ of the equation (1) with

$$|f(x, y) - g(x, y)| \leq \frac{e\delta}{x}$$

for all $x > c$ and $y \geq 0$.

Proof. We apply Theorem 2.1 with $\phi_1(x) = x + 1$, $\psi_1(y) = y$, $\theta(x, y) = x$, $\lambda(x, y) = e^{-y}y^x$ and $\epsilon(x, y) = \delta$ in the two variables. Then

$$\begin{aligned} \omega(x, y) &= \sum_{k=0}^{\infty} \frac{\epsilon(\phi_1^k(x), \psi_1^k(y))}{\prod_{j=0}^k |\theta(\phi_1^j(x), \psi_1^j(y))|} \\ &= \sum_{k=0}^{\infty} \frac{\delta}{\prod_{j=0}^k (x+j)} \\ &\leq \frac{e\delta}{x} \end{aligned}$$

for

all

$x > c$ and $y \geq 0$. \square

The function $f(x, y) = \int_y^1 e^{t^x} dt$ is a solution of an incomplete gamma-type functional equation

$$f(x+1, y) = -(x+1)f(x, y) - e^y y^{x+1} + e.$$

We can obtain the Hyers-Ulam stability of this equation as follows;

COROLLARY 3.2. *Let $\delta > 0$. Suppose that a function $g : (0, \infty) \times [0, 1] \rightarrow R$ satisfies the inequality*

$$|g(x+1, y) + (x+1)g(x, y) + e^y y^{x+1} - e| \leq \delta$$

for all $x > c > 0$ and $y \in [0, 1]$. Then there exists a unique function $f : (0, \infty) \times [0, 1] \rightarrow R$ such that

$$f(x+1, y) + (x+1)f(x, y) + e^y y^{x+1} - e = 0$$

for all $x \in (0, \infty)$ and $y \in [0, 1]$ and

$$|f(x, y) - g(x, y)| \leq \delta(e-1)$$

for all $x \in (c, \infty)$ and $y \in [0, 1]$.

Proof. We apply Theorem 2.1 with $\phi_1(x) = x+1$, $\psi_1(y) = y$, $\theta(x, y) = -(x+1)$, $\lambda(x, y) = e - e^y y^{x+1}$ and $\epsilon(x, y) = \delta$ in the two variables. For all $x \in (c, \infty)$ and

$y \in [0, 1]$,

$$\begin{aligned}\omega(x, y) &= \sum_{k=0}^{\infty} \frac{\delta}{\prod_{j=0}^k |\theta(\phi_1^j(x), \psi_1^j(y))|} \\ &= \sum_{k=0}^{\infty} \frac{\delta}{\prod_{j=0}^k (x+j+1)} \\ &= \frac{\delta}{x+1} + \frac{\delta}{(x+1)(x+2)} + \frac{\delta}{(x+1)(x+2)(x+3)} + \dots \\ &\leq \delta(e-1).\end{aligned}$$

Thus we lead to the conclusion. \square

The function $f(x, y) = \int_y^e (\ln t)^x dt$ is a solution of a incomplete gamma-type functional equation

$$f(x+1, y) + (x+1)f(x, y) + (x+1)e = y(\ln y)^{x+1}.$$

We obtain the Hyers-Ulam stability of this equation by Theorem 2.1 with two variables.

COROLLARY 3.3. *Let $\delta > 0$. Suppose that a function $g : (0, \infty) \times [1, e] \rightarrow R$ satisfies the inequality*

$$|g(x+1, y) + (x+1)g(x, y) + (x+1)e - y(\ln y)^{x+1}| < \delta$$

for all $x > c > 0$ and $y \in [1, e]$. Then there exists a unique function $f : (0, \infty) \times [1, e] \rightarrow R$ such that

$$f(x+1, y) + (x+1)f(x, y) + (x+1)e - y(\ln y)^{x+1} = 0$$

for all $x \in (0, \infty)$ and $y \in [1, e]$ and

$$|f(x, y) - g(x, y)| \leq \delta(e-1)$$

for all $x > c > 0$ and $y \in [1, e]$.

Proof. We apply Theorem 2.1 with $\phi_1(x) = x+1$, $\psi_1(y) = y$, $\theta(x, y) = -(x+1)$, $\lambda(x, y) = -(x+1)e + y(\ln y)^{x+1}$ and $\epsilon(x, y) = \delta$. For all $x \in (c, \infty)$ and $y \in [1, e]$,

$$\begin{aligned}\omega(x, y) &= \sum_{k=0}^{\infty} \frac{\delta}{\prod_{j=0}^k |\theta(\phi_1^j(x), \psi_1^j(y))|} \\ &= \sum_{k=0}^{\infty} \frac{\delta}{\prod_{j=0}^k (x+j+1)} \\ &= \delta(e-1).\end{aligned}$$

Thus we lead to the conclusion. \square

Note that the functional equation

$$g(x+1, y+1) = \frac{xy}{(x+y)(x+y+1)}g(x, y)$$

for all $x, y > 0$ is called "the beta functional equation". Since

$$\sum_{j=0}^{\infty} \prod_{i=0}^j \frac{(x+i)(y+i)}{(x+y+2i)(x+y+2i+1)} < \infty$$

and

$$\sum_{j=0}^{\infty} \prod_{i=0}^j \frac{(x+y+2i)(x+y+2i+1)}{(x+i)(y+i)} = \infty$$

for each $x, y > 0$, we must investigate the stability of the same beta functional equation

$$g(x+1, y+1)^{-1} = \frac{(x+y)(x+y+1)}{xy}g(x, y)^{-1}$$

for all $x, y > 0$. It is well known that the beta function

$$B(x, y) = \int_0^1 t^{x-1}(1-t)^{y-1} dt$$

is a solution of the beta functional equation.

COROLLARY 3.4. *If a mapping $g : (0, \infty) \times (0, \infty) \rightarrow (0, \infty)$ satisfies the inequality*

$$\left| g(x+1, y+1)^{-1} - \frac{(x+y)(x+y+1)}{xy}g(x, y)^{-1} \right| \leq \delta$$

for all $x > n_1$ and $y > n_2$, then there exists a unique function $f : (0, \infty) \times (0, \infty) \rightarrow (0, \infty)$ such that f is a solution of the beta functional equation and satisfies the inequality

$$\left| g(x, y)^{-1} - f(x, y)^{-1} \right| \leq \frac{xy}{(x+y)(x+y+1)}\delta$$

for all $x > n_1$ and $y > n_2$.

Proof. We apply Theorem 2.1 with $\phi_1(x) = x+1$, $\phi_2(y) = y+1$, $\lambda(x, y) = 0$ and $\theta(x, y) = \frac{(x+y)(x+y+1)}{xy}$. For any $x, y > 0$ we have

$$\sum_{k=0}^{\infty} \prod_{j=0}^k \frac{\delta}{\theta(\phi_1^j(x), \phi_2^j(y))} \leq \frac{\delta}{\theta(x, y)} \sum_{k=0}^{\infty} \frac{1}{2^k} = \frac{2\delta}{\theta(x, y)}.$$

By Theorem 2.1, there exists a unique function $F : (0, \infty) \times (0, \infty) \rightarrow (0, \infty)$ such that

$$F(x+1, y+1) = \frac{(x+y)(x+y+1)}{xy}F(x, y)$$

for all $x, y > 0$, and

$$|g(x, y)^{-1} - F(x, y)| \leq \frac{xy}{(x+y)(x+y+1)} 2\delta$$

for all $x > n_1$ and $y > n_2$. Let $F(x, y) = f(x, y)^{-1}$ for all $x, y > 0$. Then we complete the proof of Corollary. \square

Consider the Schröder functional equation with two variables

$$f(\phi_1(x), \phi_2(y)) = kf(x, y).$$

For example, $f(x, y) = e^{x+y}$ is a solution of a Schröder functional equation

$$f(x+1, y+1) = e^2 f(x, y).$$

As an application of Theorem 2.1, we can derive the following corollary, concerning the Hyers-Ulam stability of the Schröder functional equation.

COROLLARY 3.5. *Let $k > 1$, $\delta > 0$ and $\phi_1, \phi_2 : (0, \infty) \rightarrow (0, \infty)$ be strictly increasing functions. If a function $g : (0, \infty) \times (0, \infty) \rightarrow \mathbb{R}$ satisfies the inequality*

$$|g(\phi_1(x), \phi_2(y)) - kg(x, y)| < \delta$$

for all $x > n_1$ and $y > n_2$, then there exists a unique function $f : (0, \infty) \times (0, \infty) \rightarrow \mathbb{R}$ such that

$$f(\phi_1(x), \phi_2(y)) - kf(x, y) = 0$$

for all $x, y > 0$ and

$$|g(x, y) - f(x, y)| \leq \frac{\delta}{k-1}$$

for all $x > n_1$ and $y > n_2$.

Proof. By Theorem 2.1 with $\lambda(x, y) = 0$, $\theta(x, y) = k$, and $\epsilon(x, y) = \delta$, we have

$$w(x, y) = \delta \sum_{i=0}^{\infty} \frac{1}{k^{i+1}} = \frac{\delta}{k-1}$$

for all $x, y > 0$. \square

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Young Whan Lee
 Department of Computer and Information Security
 Daejeon University
 Daejeon 300-716
 Korea
 e-mail: ywlee@dju.ac.kr

Byung Mun Choi
 Department of Computer and Information Security
 Daejeon University
 Daejeon 300-716
 Korea
 e-mail: bmchoi@dju.ac.kr