

Function Spaces XI

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Invariant means in the theory of functional equations and inequalities

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THEOREM (S. BANACH, S. MAZUR). Let T be a nonempty set and let Φ be a function space of mappings $\varphi : T \longrightarrow T$ such that

$$x \circ \varphi \in B(T, \mathbb{R}) \text{ for all } x \in B(T, \mathbb{R}).$$

Then there exists a positive linear functional $m : B(T, \mathbb{R}) \longrightarrow \mathbb{R}$ such that $m(\chi_T) = 1$ and

$$m(x \circ \varphi) = m(x) \text{ for } x \in B(T, \mathbb{R}), \varphi \in \Phi,$$

if and only if

$$\sup \left\{ \sum_{i=1}^n (x_i(t) - x_i \circ \varphi_i(t)) : t \in T \right\} \geq 0$$

for every $x_i \in B(T, \mathbb{R}), \varphi_i \in \Phi, i = 1, \dots, n, n \in \mathbb{N}$.

In particular, the latter condition is satisfied provided that the family Φ consists of commuting functions.

THEOREM (J. VON NEUMANN). Let $(G, +)$ be a locally compact group admitting a (bilaterally) invariant mean and let λ stands for the left (right) Haar measure on the group $(G, +)$. Then there exists a finitely additive extension $\mu : 2^G \longrightarrow [0, \infty]$ of the measure λ onto the power set of G such that

$$\mu(x + A) = \mu(A) \text{ for } x \in G, A \subset G,$$

(resp.:

$$\mu(A + x) = \mu(A) \text{ for } x \in G, A \subset G).$$

In the sequel, by an **amenable** semigroup we shall understand any semigroup admitting an invariant mean.

Now, given an amenable group (with a bilaterally invariant mean m) put

$$\mathcal{N} := \{A \subset G : m(\chi_A) = 0\} .$$

Then one has:

1. $\emptyset \in \mathcal{N}$ and $G \notin \mathcal{N}$
2. $A, B \in \mathcal{N} \implies A \cup B \in \mathcal{N}$
3. $(A \in \mathcal{N} \text{ and } B \subset A) \implies B \in \mathcal{N}$
4. $(A \in \mathcal{N} \text{ and } x \in G) \implies x + A \in \mathcal{N} \text{ and } A + x \in \mathcal{N}$.

If $(G, +)$ is a group and a family $\mathcal{N} \subset 2^G$ enjoys the properties 1. - 4. along with

5. for every $A \in \mathcal{N}$ one has $-A \in \mathcal{N}$,

then the family \mathcal{N} is used to be called a proper linearly invariant set ideal (in short: a p.l.i. ideal).

LEMMA. Let $(G, +)$ a group and let $\mathcal{R} \subset 2^G$ be a nonempty collection of sets hereditary with respect to descending inclusions and such that for every $E \in \mathcal{R}$ no finite union of the sets of the form

$$x + (E \cup (-E)) + y, \quad x, y \in G,$$

coincides with G . Then \mathcal{R} is contained in a p.l.i ideal.

COROLLARY 1. Let $(G, +)$ be a group endowed with a translation invariant metric such that $\text{diam } G = \infty$. Then any set $E \subset G$ such that $\text{diam } E < \infty$ yields a member of some p.l.i. ideal in $(G, +)$.

COROLLARY 2. In any nontrivial normed linear space $(X, \|\cdot\|)$ each bounded set yields a member of some p.l.i. ideal of subsets of X .

COROLLARY 3. Let $(G, +)$ be an amenable group and let $H \subset G$ be its subgroup with infinite index. Then H yields a member of some p.l.i. ideal of subsets of G .

COROLLARY 4. In any real linear space each linear variety (in particular, each proper linear subspace) yields a member of some p.l.i. ideal.

COROLLARY 5. For each nontrivial linear functional f on a real or complex linear space X every set of the form $f^{-1}(K)$, where K stands for a bounded subset of the field in question, yields a member of some p.l.i. ideal of subsets of X .

Let $(G, +)$ be an Abelian Polish topological group and let $\mathcal{A}_\mu(G)$ denotes the completion of the σ -field $\mathcal{B}(G)$ of all Borel sets with respect to a given measure $\mu : \mathcal{B}(G) \rightarrow [0, \infty]$. Let further

$$\mathcal{A}(G) := \bigcap \{ \mathcal{A}_\mu(G) : \mu \text{ is a probabilistic measure on } \mathcal{B}(G) \}$$

and

$$\mathcal{H}_0(G) := \{ A \in \mathcal{A}_\mu(G) : \mu(A + x) = 0, x \in G,$$

for some probabilistic measure on $\mathcal{A}(G) \}$

(Haar zero sets)

and

$$\mathcal{C}_0(G) := \{ B \subset G : B \subset A \text{ for a set } A \in \mathcal{H}_0(G) \}$$

(Christensen zero sets).

FACT. In any Abelian Polish topological group the family $\mathcal{C}_0(G)$ of all Christensen zero sets yields a p.l.i σ -ideal.

THEOREM (F. C. SÁNCHEZ, 1999). Let $(G, +)$ be an Abelian group with an invariant mean m and let $B \subset G$ be a set such that $m(G \setminus B) = 0$. Let further $\varrho : G \rightarrow \mathbb{R}$ be a given function. Then, assuming that a function $f : G \rightarrow \mathbb{R}$ satisfies any of the following three conditions:

- (i) $|f(x + y) - f(x) - f(y)| \leq \varrho(x)$
for all $x, y, x + y \in B$;
- (ii) $|f(x + y) - f(x) - f(y)| \leq \varrho(x) + \varrho(y) - \varrho(x + y)$
for all $x, y, x + y \in B$;
- (iii) $|f(\sum_{i=1}^n x_i) - \sum_{i=1}^n f(x_i)| \leq \sum_{i=1}^n \varrho(x_i)$
for all $x_1, \dots, x_n, x_1 + \dots + x_n \in B$ and $n \in \mathbb{N}$,

there exists an additive function $a : G \rightarrow \mathbb{R}$ such that

$$|f(x) - a(x)| \leq \varrho(x)$$

for all $x \in B$.

THEOREM. Let $(G, +)$ be a group admitting an invariant mean m and let $B \subset G$ be a set such that $m(G \setminus B) = 0$. Let further $(H, +)$ be an Abelian group admitting sufficiently many real characters. If a map $a : B \rightarrow H$ satisfies the condition

$$x, y, x + y \in B \Rightarrow a(x + y) = a(x) + a(y),$$

then there exists exactly one homomorphism $A : G \rightarrow H$ such that

$$A(x) = a(x) \text{ for all } x \in B.$$

THEOREM (F. C. SÁNCHEZ, 1999). Let $(G, +)$ be an Abelian group admitting an invariant mean m and let $B \subset G$ be a set such that $m(G \setminus B) = 0$. Let further a real Banach space $(Y, \|\cdot\|)$ with a continuous projection π of its second dual onto Y and a function $\varrho : G \rightarrow \mathbb{R}$ be given. Then, assuming that a function $f : G \rightarrow Y$ satisfies any of the following two conditions:

(i) $\|f(x+y) - f(x) - f(y)\| \leq \varrho(x)$
for all $x, y, x+y \in B$;

(ii) $\|f(x+y) - f(x) - f(y)\| \leq \varrho(x) + \varrho(y) - \varrho(x+y)$
for all $x, y, x+y \in B$,

then there exists an additive mapping $a : G \rightarrow Y$ such that

$$\|f(x) - a(x)\| \leq 2\|\pi\|\varrho(x)$$

for all $x \in B$.

THEOREM (F. C. SÁNCHEZ, 1999). Let $(G, +)$ be an Abelian group admitting an invariant mean m and let $B \subset G$ be a set such that $m(G \setminus B) = 0$. Given two functions $\alpha, \beta : B \rightarrow \mathbb{R}$ such that $\alpha \leq \beta$ and

$$x, y, x + y \in B \Rightarrow \alpha(x + y) \geq \alpha(x) + \alpha(y),$$

as well as

$$x, y, x + y \in B \Rightarrow \beta(x + y) \leq \beta(x) + \beta(y),$$

there exists an additive functional $a : G \rightarrow \mathbb{R}$ such that

$$\alpha(x) \leq a(x) \leq \beta(x) \text{ for all } x \in B.$$

THEOREM. Let X be a real linear topological space and let M be a mean on the space $\mathcal{B}(S, \mathbb{R})$, where S is a given nonempty set. Let further

$$\mathcal{B}_M(S, X) := \left\{ f \in \mathcal{B}(S, X) : \bigvee_{\mathcal{M}(f) \in X} \bigwedge_{x^* \in X^*} x^*(\mathcal{M}(f)) = M(x^* \circ f) \right\}.$$

Then $\mathcal{B}_M(S, X)$ yields a linear subspace of the space $\mathcal{B}(S, X)$ and a mapping

$$\mathcal{B}_M(S, X) \ni f \longmapsto \mathcal{M}(f) \in X$$

is well defined, linear and satisfies the condition

$$\mathcal{M}(f) \in \text{cl conv } f(S), \quad f \in \mathcal{B}_M(S, X).$$

THEOREM. Let X stand for a real locally convex linear topological space and let M be a mean on the space $\mathcal{B}(S, \mathbb{R})$, where S is a given nonempty set. If a function $f : S \rightarrow X$ enjoys the property that

the set $\text{cl conv } f(S)$ is weakly compact in X ,

then there exists exactly one element $\mathcal{M}(f) \in \text{cl conv } f(S)$ such that

$$x^*(\mathcal{M}(f)) = M(x^* \circ f)$$

for all $x^* \in X^*$.

PROPOSITION. Let X stand for a real locally convex linear topological space and let M be a mean on the space $\mathcal{B}(S, \mathbb{R})$, where S is a given nonempty set. Then the set

$$\mathcal{C}_W(S, X) := \{f : S \longrightarrow X : \text{cl conv} f(S) \text{ is weakly compact in } X\}$$

yields a linear subspace of the space $\mathcal{B}(S, X)$.

If, moreover, $(S, +)$ forms a semigroup, then that subspace is closed under translation in argument.

THEOREM. Let X stand for a real locally convex linear topological space and let $(S, +)$ be a semigroup admitting a left (right) invariant mean on the space $\mathcal{B}(S, \mathbb{R})$. The linear space $\mathcal{C}_{\mathcal{W}}(S, X)$ is closed under left (right) translations in argument and admits a left (right) invariant mean, i.e. a linear operator $\mathcal{M} : \mathcal{C}_{\mathcal{W}}(S, X) \rightarrow X$ such that

$$\mathcal{M}(f) \in \text{cl conv } f(S)$$

for all $f \in \mathcal{C}_{\mathcal{W}}(S, X)$ and

$$\mathcal{M}({}_t f) = \mathcal{M}(f) \quad \text{resp.} \quad \mathcal{M}(f_t) = \mathcal{M}(f)$$

for all $f \in \mathcal{C}_{\mathcal{W}}(S, X)$ and $t \in S$.

THEOREM. Let X stand for a real locally convex linear topological space and let $(S, +)$ be a semigroup admitting a left invariant mean on the space $\mathcal{B}(S, \mathbb{R})$. Let further $F : S \longrightarrow 2^X \setminus \{\emptyset\}$ have the property that its values

$F(s)$ are convex and weakly compact for every $s \in S$.

Then F admits an additive selection if and only if there exists a function $f : S \longrightarrow X$ such that

$$f(s + t) - f(t) \in F(s) \quad \text{for all } s, t \in S.$$

COROLLARY. Let $(X, \|\cdot\|)$ be a real reflexive Banach space and let $(S, +)$ be a semigroup admitting a left invariant mean on the space $\mathcal{B}(S, \mathbb{R})$. Let further $\rho : S \rightarrow [0, \infty)$ and $g : S \rightarrow X$ be given functions. Then a functional inequality

$$\|f(s+t) - f(t) - g(s)\| \leq \rho(s), \quad s, t \in S$$

admits a solution $f : S \rightarrow X$ and only if there exists an additive mapping $A : S \rightarrow X$, such that

$$\|g(s) - A(s)\| \leq \rho(s), \quad s \in S.$$

THEOREM. Let $(X, \|\cdot\|)$ be a real reflexive Banach space and let $(G, +)$ be an amenable group. Given a number $\varepsilon \in [0, 1)$ and a function $f : G \rightarrow X$ satisfying a functional inequality

$$\|f(s+t) - f(s) - f(t)\| \leq \varepsilon \|f(s+t)\|, \quad s, t \in G,$$

there exist an additive map $A : G \rightarrow X$ and an odd map $\varphi : A(G) \rightarrow X$ such that

$$f = \varphi \circ A$$

and

$$\|\varphi(u) - \varphi(v) - (u - v)\| \leq \frac{2\varepsilon}{1 - \varepsilon} \|u - v\|, \quad u, v \in A(G).$$

Conversely, for each additive map $A : G \rightarrow X$ and each odd map $\varphi : A(G) \rightarrow X$ satisfying the inequality

$$\|\varphi(u) - \varphi(v) - (u - v)\| \leq \delta \|u - v\|, \quad u, v \in A(G)$$

with some $\delta \in [0, 1)$, the function $f := \varphi \circ A$ yields a solution to the functional inequality

$$\|f(s+t) - f(s) - f(t)\| \leq \frac{2\delta}{1 - \delta} \|f(s+t)\|, \quad s, t \in G.$$

THEOREM. Let $(X, \|\cdot\|)$ be a real reflexive Banach space and let $(G, +)$ be an amenable group. Given a number $\varepsilon \in [0, \frac{1}{2})$ and a function $f : G \rightarrow X$ satisfying a functional inequality

$$\|f(s+t) - f(s) - f(t)\| \leq \varepsilon \|f(s) + f(t)\|, \quad s, t \in G,$$

there exist an additive map $A : G \rightarrow X$ and an odd map $\varphi : A(G) \rightarrow X$ such that

$$f = \varphi \circ A$$

and

$$\|\varphi(u) - \varphi(v) - (u - v)\| \leq \frac{2\varepsilon}{1 - 2\varepsilon} \|u - v\|, \quad u, v \in A(G).$$

Conversely, for each additive map $A : G \rightarrow X$ and each odd map $\varphi : A(G) \rightarrow X$ satisfying the inequality

$$\|\varphi(u) - \varphi(v) - (u - v)\| \leq \delta \|u - v\|, \quad u, v \in A(G)$$

with some $\delta \in [0, 1)$, the function $f := \varphi \circ A$ yields a solution to the functional inequality

$$\|f(s+t) - f(s) - f(t)\| \leq \frac{2\delta}{1 - \delta} \|f(s) + f(t)\|, \quad s, t \in G.$$

Let $L^1(\mathbb{R})$ denote the algebra of all complex Lebesgue integrable functions on \mathbb{R} (ℓ_1 -almost everywhere equal functions being identified) with convolution multiplication

$$(x * y)(t) := \int_{\mathbb{R}} x(t-s)y(s) d\ell_1(s), \quad x, y \in L^1(\mathbb{R}),$$

and with integral norm

$$\|x\| := \int_{\mathbb{R}} |x(t)| d\ell_1(t), \quad x, y \in L^1(\mathbb{R}).$$

Looking for an analytic form of linear multiplicative functionals on $L^1(\mathbb{R})$, we are faced to the problem of finding solutions of the Cauchy type functional equation

$$F(x * y) = F(x)F(y), \quad x, y \in L^1(\mathbb{R}),$$

in the class of functionals $F \in L^1(\mathbb{R})^*$. Since the dual space $L^1(\mathbb{R})^*$ is isometrically isomorphic with the space $L^\infty(\mathbb{R})$, there exists exactly one function $f \in L^\infty(\mathbb{R})$ such that

$$F(x) = \int_{\mathbb{R}} x(t)f(t) d\ell_1(t), \quad x \in L^1(\mathbb{R}).$$

Fubini's theorem jointly with Stone-Weierstrass approximation theorem allow to obtain the following relationship

$$\int_{\mathbb{R}^2} \varphi(s, t) [f(s+t) - f(s)f(t)] d\ell_2(s, t),$$

that is valid for all functions φ from the algebra $L^1(\mathbb{R}^2)$. This forces f to satisfy the exponential Cauchy functional equation

$$f(s+t) = f(s)f(t)$$

for ℓ_2 -almost all pairs $(s, t) \in \mathbb{R}^2$.

Now, applying (some modification) of N. G. de Bruijn's result (1966), we infer that there exists exactly one function $g : \mathbb{R} \rightarrow \mathbb{C}$ such that

$$g(s + t) = g(s)g(t) \quad \text{for all pairs } (s, t) \in \mathbb{R}^2$$

and

$$f(t) = g(t) \quad \text{for } \ell_1 - \text{almost all } t \in \mathbb{R}.$$

Consequently, one has

$$F(x) = \int_{\mathbb{R}} x(t)e^{ipt} d\ell_1(t), \quad x \in L^1(\mathbb{R})$$

for some $p \in \mathbb{R}$.

Therefore any linear multiplicative functional F on the convolution algebra $L^1(\mathbb{R})$ is nothing else but the Fourier transform.

THEOREM (L. Molnar & M. Györy, 1998). Given a Hausdorff topological space S with first axiom of countability let $C(S, \mathbb{C})$ denote the Banach algebra of all continuous complex functions on S , with the uniform convergence norm. Assume that $\Phi : C(S, \mathbb{C}) \rightarrow C(S, \mathbb{C})$ is a linear bijection preserving the diameters of ranges of the members of the algebra $C(S, \mathbb{C})$, i.e.

$$\text{diam } \Phi(f)(S) = \text{diam } f(S), \quad f \in C(S, \mathbb{C}).$$

Then there exists a number $\alpha \in \mathbb{C} \setminus \{0\}$, a homeomorphism $\varphi : S \rightarrow S$ and a linear functional $x : C(S, \mathbb{C}) \rightarrow \mathbb{C}$ such that

$$\Phi(f) = \alpha \cdot f \circ \varphi + x(f) \cdot \chi_S$$

for all $f \in C(S, \mathbb{C})$.

THEOREM (L. Molnar, 2002). Each bijective solution Φ of the functional equation

$$\Phi(AB + BA) = \Phi(A)\Phi(B) + \Phi(B)\Phi(A)$$

on a standard algebra of operators over the linear space of dimension at least 2 is automatically additive, i.e. Φ yields a Jordan isomorphism.

THEOREM (K. Baron, 2005). Given a complex Hilbert space $(X, (\cdot|\cdot))$ let $T : X \longrightarrow X$ be a positive self-adjoint operator. Then T is embeddable in a semigroup of operators, i.e. there exists a map $F : X \times (0, \infty) \longrightarrow X$ such that

$$F(x, t + s) = F(F(x, s), t)$$

for all $x \in X$, $s, t \in (0, \infty)$ and

$$F(\cdot, 1) = T.$$

Hahn-Banach type theorems

THEOREM (“ALGEBRAIC” VERSION OF THE CLASSICAL HAHN-BANACH THEOREM). **Let X_0 be a linear subspace of a real linear space X and let $p : X \rightarrow \mathbb{R}$ be a sublinear (=subadditive and positive homogeneous) functional. Then for every linear functional $f_0 : X_0 \rightarrow \mathbb{R}$ dominated by p , i.e.**

$$f_0(x) \leq p(x) \quad \text{for all } x \in X_0,$$

there exists a linear functional $f : X \rightarrow \mathbb{R}$ such that

$$f(x) = f_0(x) \quad \text{for } x \in X_0$$

and

$$f(x) \leq p(x) \quad \text{for all } x \in X.$$

Abstract version: (Rodé's theorem)

DEFINITION. Let X be a nonempty set and let n, m be positive integers. We say that the maps $\sigma : X^m \rightarrow X$ and $\tau : X^n \rightarrow X$ commute if and only if

$$\begin{aligned} & \sigma(\tau(x_{1,1}, \dots, x_{1,n}), \dots, \tau(x_{m,1}, \dots, x_{m,n})) \\ &= \tau(\sigma(x_{1,1}, \dots, x_{m,1}), \dots, \sigma(x_{1,n}, \dots, x_{m,n})) \end{aligned}$$

for all elements $x_{i,j}$, $i = 1, \dots, m$, $j = 1, \dots, n$, from the set X .

THEOREM (G. Rodé , 1978). Let X be a nonempty set and let Γ stand for a family of pairwise commuting mappings. Let further $f, g : X \rightarrow [-\infty, \infty)$ be two functions such that $g \leq f$. Then there exists a function $\varphi : X \rightarrow [-\infty, \infty)$ between g and f with the following property: if for some $\sigma : X^n \rightarrow X$ from the family Γ and for some nonnegative scalars $\alpha_1, \dots, \alpha_n$ the inequalities

$$f(\sigma(x_1, \dots, x_n)) \leq \sum_{k=1}^n \alpha_k f(x_k),$$

and

$$g(\sigma(x_1, \dots, x_n)) \geq \sum_{k=1}^n \alpha_k g(x_k),$$

are valid for all x_1, \dots, x_n from X , then

$$\varphi(\sigma(x_1, \dots, x_n)) = \sum_{k=1}^n \alpha_k \varphi(x_k)$$

for all $x_1, \dots, x_n \in X$.

DEFINITION. We say that a group $(G, +)$ belongs to the class \mathcal{G} if and only if for each subadditive functional $p : G \rightarrow \mathbb{R}$ there exists an additive functional $a : G \rightarrow \mathbb{R}$ such that $a \leq p$.

THEOREM (R. Badora, 2006). Let $(G, +)$ be a group. Then $(G, +) \in \mathcal{G}$ if and only if for each subgroup $(G_0, +)$ of the group $(G, +)$ and for every subadditive functional $p : G \rightarrow \mathbb{R}$ such that

$$M(x) := \sup\{p(-a + x + a) - p(x) : a \in G_0\} \in \mathbb{R}$$

and

$$\liminf_{n \rightarrow \infty} \frac{1}{n} M(nx) = 0,$$

for all $x \in G$, every additive functional $a_0 : G_0 \rightarrow \mathbb{R}$ such that $a_0 \leq p|_{G_0}$, admits an extension to an additive functional $a : G \rightarrow \mathbb{R}$ such that $a \leq p$.

COROLLARY. Let a group $(G, +)$ be a member of the class \mathcal{G} and let $p : G \longrightarrow \mathbb{R}$ be a subadditive functional such that

$$p(2x) = 2p(x), \quad x \in G.$$

Then for each subgroup $(G_0, +)$ of the group $(G, +)$ and for every additive functional $a_0 : G_0 \longrightarrow \mathbb{R}$ such that $a_0 \leq p|_{G_0}$, there exists its additive extension $a : G \longrightarrow \mathbb{R}$ such that $a \leq p$.

THEOREM. Let a group $(G, +)$ be a member of the class \mathcal{G} and let $(Y, \|\cdot\|_Y)$ be a real normed linear space. Let further $f : X \rightarrow Y$ be a solution to the functional equation

$$(FM) \quad \|f(x + y)\|_Y = \|f(x) + f(y)\|_Y, \quad x, y \in X.$$

Then there exist: a nonempty set $T \subset \mathbb{R}^X$, an additive operator $A : X \rightarrow B(T, \mathbb{R})$ and an odd isometry $I : A(X) \rightarrow Y$ such that

$$f(x) = I(A(x)), \quad x \in X.$$

Conversely, for every real normed linear space $(Z, \|\cdot\|_Z)$, for each additive operator $A : X \rightarrow Z$ and for any odd isometry $I : A(X) \rightarrow Y$ the superposition $f := I \circ A$ yields a solution to equation (FM).

THEOREM. Let $(X, \|\cdot\|_X)$ and $(Y, \|\cdot\|_Y)$ be real normed linear spaces. Let further $f : X \longrightarrow Y$ be a solution to the functional equation (FM), such that the functional $p : X \longrightarrow \mathbb{R}$ given by the formula

$$p(x) := \|f(x)\|_Y, \quad x \in X,$$

satisfies any regularity condition forcing the continuity of Jensen convex functionals. Then there exist: a nonempty set $T \subset \mathbb{R}^X$, a continuous linear operator $L : X \longrightarrow B(T, \mathbb{R})$ and an odd isometry $I : L(X) \longrightarrow Y$ such that

$$f(x) = I(L(x)), \quad x \in X.$$

Conversely, for every real normed linear space $(Z, \|\cdot\|_Z)$, for each continuous linear operator $L : X \longrightarrow Z$ and for any odd isometry $I : L(X) \longrightarrow Y$ the superposition $f := I \circ L$ yields a solution to equation (FM) with a continuous functional p .

THEOREM. Any solution of the functional equation (FM) mapping a group from the class \mathcal{G} into a strictly convex real normed linear space, is automatically additive.

R E F E R E N C E S

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