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# Invariant curves for a delay differential equation with a piecewise constant argument

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#### Abstract

In order to understand the dynamics of a second order delay differential equation with a piecewise constant argument, we investigate invariant curves of the derived planar mapping from the equation. All invariant curves are given in this paper.

**Keywords:** difference equation; invariant curve; piecewise construction; characteristic root; dual equation

#### 1 Introduction

The study of differential equations with piecewise constant argument (EPCA) initiated in [1, 2]. These equations represent a hybrid of continuous and discrete dynamical systems and combine the properties of both differential and difference equations, hence, they are of importance in control theory and in certain biomedical models [3]. In this paper the second order delay differential equation with a piecewise constant argument

$$x''(t) + g(x([t])) = 0, \quad t \in \mathbb{R}, x \in \mathbb{R},$$
(1)

where x''(t) denotes the second order derivative of x(t), [t] denotes the greatest integer less than or equal to t, and  $g : \mathbb{R} \to \mathbb{R}$  is a continuous or at least piecewise continuous function, is considered. In 1987, Aftabizadeh *et al.* discussed the oscillatory and periodic properties of the solutions of (1) in [4]. In 1989, Gyori and Ladas investigated linearized oscillations of the solutions of (1) in [5]. Later, Wiener and Cooke considered oscillations of the solutions of systems of two differential equations with piecewise constant arguments in [6].

The invariant curve [7–11] is another interesting problem in the study of dynamics because it can be used to reduce a system to a 1-dimensional one. The problem of invariant curves is actually a part of the research on invariant manifolds. In 1997, Ng and Zhang studied the nonlinear  $C^1$  invariant curve of planar mapping  $G : \mathbb{R}^2 \to \mathbb{R}^2$ ,

$$G(x, y) = \left(y, 2y - x - \frac{1}{2}(g(y) + g(x))\right),$$
(2)

derived from (1) in [12] when g is nonlinear and gave the conditions that G has linear invariant curves when g is linear. In 2003, Yang *et al.* investigated nonlinear  $C^0$  invariant curves of (2) when g is nonlinear in [13]. So far, nonlinear invariant curves of (2) when g is linear have not been studied. So it is very interesting to look for nonlinear invariant curves

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of (2) when g is linear. In this paper all the invariant curves of the planar mapping G are given including the linear and nonlinear ones when g is linear.

#### 2 Main results

We discuss invariant curves of the form y = f(x) for the planar mapping (2). Its invariant curves of the form y = f(x) satisfy  $f(y) = 2y - x - \frac{1}{2}(g(y) + g(x))$ , which leads to the iterative functional equation

$$f(f(x)) = 2f(x) - x - \frac{1}{2}(g(f(x)) + g(x)), \quad \forall x \in \mathbb{R}.$$
(3)

Considering linear g and g(x) = ax + b, we compute that

$$f(f(x)) - \left(2 - \frac{a}{2}\right)f(x) + \left(1 + \frac{a}{2}\right)x = -b, \quad \forall x \in \mathbb{R}.$$
(4)

Thus, the invariant curves of planar mapping *G* with g(x) = ax + b can be obtained by solving functional (4). We mainly discuss the generic cases  $a \notin \{-2, 4\}$ , but leave the special cases a = -2 and a = 4 to the last part of this section. For generic  $a \notin \{-2, 4\}$ , (4) with b = 0 is of the form discussed in [14, 15]. In order to apply the results of [14], we let

$$r_1 := \frac{(4-a) - (a^2 - 16a)^{\frac{1}{2}}}{4}, \qquad r_2 := \frac{(4-a) + (a^2 - 16a)^{\frac{1}{2}}}{4}, \tag{5}$$

which are the roots of the characteristic polynomial  $P(r) := r^2 - (2 - \frac{a}{2})r + 1 + \frac{a}{2}$ .

From (5) we see that the characteristic roots  $r_1$ ,  $r_2$  of (4) have the following possibilities:

- (C1)  $0 < r_1 < 1 < r_2$ , if and only if -2 < a < 0.
- (C2)  $r_1 = r_2 = 1$ , if and only if a = 0.
- (C3)  $r_1 < 0 < r_2 \neq 1$  and  $r_1 \neq -r_2$ , if and only if a < -2.
- (C4)  $r_1 = r_2 < 0$ , if and only if a = 16.
- (C5)  $r_1 < r_2 < -1$ , if and only if a > 16.

Note that the case  $r_2 > r_1 > 1$  is not listed because the case  $r_2 > r_1 > 1$  implies  $\frac{(4-a)-(a^2-16a)^{\frac{1}{2}}}{4} > 1$ , *i.e.*,  $-a > (a^2-16a)^{\frac{1}{2}}$ , which does not hold, and that the case  $0 < r_1 < r_2 < 1$  is not listed because  $0 < r_1 < r_2 < 1$  implies  $0 < \frac{(4-a)+(a^2-16a)^{\frac{1}{2}}}{4} < 1$ , *i.e.*, 0 < a < 4, which contradicts the requirement that  $\Delta = a^2 - 16a \ge 0$ , and that the case 0 < a < 16 is not listed because in this case (4) with b = 0 has no continuous solutions, neither  $r_1$  nor  $r_2$  is real, by [14]. Since we consider  $a \notin \{-2, 4\}$ , none of the case  $r_1 = 0$ , the case  $r_2 = 0$ , and the case  $r_1 = -r_2 \neq 0$  is listed. Corresponding to the above list, we have the following results.

**Theorem 2.1** (i) If -2 < a < 0, then a continuous solutions  $\phi$  of (4) with b = 0 is either of the piecewise linear form that  $f(x) := r_i x$  for x > 0, or := 0 for x = 0, or  $:= r_j x$  for x < 0, where i, j = 1, 2, or given by

$$f(x) := \begin{cases} f_n(x), & x \in [x_n, x_{n+1}), n = 0, 1, 2, \dots, \\ f_{-n}^{-1}(x), & x \in [x_{-n}, x_{-n+1}), n = 1, 2, \dots, \end{cases}$$

where  $x_n = \frac{r_2^n}{r_2 - r_1}(x_1 - r_1 x_0) + \frac{r_1^n}{r_2 - r_1}(-x_1 + r_2 x_0)$ ,  $n \in \mathbb{Z}$ , with an arbitrarily chosen  $x_0 \in (-\infty, +\infty)$  and  $x_1 \in [r_1 x_0, r_2 x_0]$ , and  $f_n(x) = (r_1 + r_2)x - r_1 r_2 f_{n-1}^{-1}(x)$  for all  $x \in [x_n, x_{n+1})$ ,  $n = 1, 2, \ldots, f_{-n-1}(x) = (\frac{1}{r_1} + \frac{1}{r_2})x - \frac{1}{r_1 r_2} f_{-n}^{-1}(x)$  for all  $x \in [x_{-n}, x_{-n+1})$ ,  $n = 1, 2, \ldots$ , and  $f_{-1}(x) = (r_1 + r_2)x - \frac{1}{r_1 r_2} f_{-n}^{-1}(x)$  for all  $x \in [x_{-n}, x_{-n+1})$ ,  $n = 1, 2, \ldots$ , and  $f_{-1}(x) = (r_1 + r_2)x - \frac{1}{r_1 r_2} f_{-n}^{-1}(x)$  for all  $x \in [x_{-n}, x_{-n+1})$ ,  $n = 1, 2, \ldots$ , and  $f_{-1}(x) = (r_1 + r_2)x - \frac{1}{r_1 r_2} f_{-n}^{-1}(x)$  for all  $x \in [x_{-n}, x_{-n+1})$ .

 $(\frac{1}{r_1} + \frac{1}{r_2})x - \frac{1}{r_1r_2}f_0(x), x \in [x_0, x_1)$ , with the arbitrarily chosen functions  $f_0$  such that  $f_0(x_0) = x_1$ ,  $f_0(x_1) = x_2$ , and  $r_1 \leq \frac{f_0(x) - f_0(y)}{x - y} \leq r_2$  for all  $x, y \in [x_0, x_1)$ . (ii) If a = 0, then (4) with b = 0 has a unique continuous solution f and  $f(x) = x + \beta$ , where  $\beta \in \mathbb{R}$  is an arbitrary constant.

*Proof* The proof is a simple application of well-known results in [14]. The result (i) is given by Theorem 2 of [14], where the characteristic roots  $r_1$ ,  $r_2$  satisfy  $r_2 > 1 > r_1 > 0$  as shown in (C1). We can deduce the result (ii) from Theorem 8 of [14], where  $r_1 = r_2 = 1$  as shown in (C2). The proof is completed.

**Theorem 2.2** (i) If a < -2, then (4) with b = 0 only has two continuous solutions f and  $f(x) = r_1 x$  or  $r_2 x$ . (ii) If a = 16, (4) with b = 0 just has a continuous solution f(x) = -3x. (iii) If a > 16, all continuous solutions f of (4) with b = 0 are given by

$$f(x) := \begin{cases} f_{2n}(x), & x \in [x_{-2n}, x_{-2n+2}), n = 0, 1, 2, \dots, \\ f_{2n+1}(x), & x \in [x_{-2n+3}, x_{-2n+1}), n = 0, 1, 2, \dots, \\ 0, & x \in [x_{-2n+3}, x_{-2n+1}), n = 0, 1, 2, \dots, \\ 0, & x \in [x_{-2n+3}, x_{-2n+1}), n = 1, 2, \dots, \\ f_{-2n}^{-1}(x), & x \in [x_{2n}, x_{2n+2}), n = 1, 2, \dots, \\ f_{-2n+1}^{-1}(x), & x \in [x_{2n+3}, x_{2n+1}), n = 1, 2, \dots, \end{cases}$$

where the sequence  $\{x_n\}$  is defined by  $x_n = \frac{r_n^n}{r_2 - r_1}(x_1 - r_1x_0) + \frac{r_1^n}{r_2 - r_1}(-x_1 + r_2x_0), n \in \mathbb{Z}$ , with an arbitrarily chosen  $x_0 \in (0, +\infty)$  and  $x_1 \in [r_1x_0, r_2x_0]$ , and  $f_{2n-1}(x) = (r_1 + r_2)x - r_1r_2f_{2n-2}^{-1}(x)$ ,  $x \in [x_{-2n+5}, x_{-2n+3}), n = 1, 2, \dots, f_{2n}(x) = (r_1 + r_2)x - r_1r_2f_{2n-1}^{-1}(x), x \in [x_{-2n}, x_{-2n+2}), n = 1, 2, \dots, f_{-2n}(x) = (\frac{1}{r_1} + \frac{1}{r_2})x - \frac{1}{r_1r_2}f_{-2n+1}^{-1}(x), x \in [x_{2n+3}, x_{2n+1}), n = 1, 2, \dots, f_{-2n-1}(x) = (\frac{1}{r_1} + \frac{1}{r_2})x - \frac{1}{r_1r_2}f_{-2n}^{-1}(x), x \in [x_{2n}, x_{2n+2}), n = 1, 2, \dots, and f_{-1}(x) = (\frac{1}{r_1} + \frac{1}{r_2})x - \frac{1}{r_1r_2}f_0(x), x \in [x_0, x_2)$ , with an arbitrarily chosen continuous function  $f_0$  on  $[x_0, x_2)$  such that  $f_0(x_0) = x_1, f_0(x_2) = x_3$ , and  $r_1 \le \frac{f_0(x) - f_0(y)}{x - y} \le r_2, \forall x, y \in [x_0, x_2)$ .

*Proof* Firstly, we consider (i). By Theorem 5 in [14], (4) with b = 0 only has two continuous solutions f and  $f(x) = r_1 x$  or  $r_2 x$ , where the characteristic roots  $r_1$ ,  $r_2$  satisfy  $r_1 < 0 < r_2 \neq 1$  and  $r_1 \neq -r_2$  as shown in (C3). Next, we consider (ii). By Theorem 6 in [14], (4) with b = 0 just has a continuous solution f(x) = -3x, where the characteristic roots  $r_1$ ,  $r_2$  satisfy  $r_1 = r_2 = -3$  as shown in (C4). Finally, we consider (ii). In order to piecewise construct all solutions of (4) with b = 0 we need a partition for the interval  $(-\infty, \infty)$ . For this purpose we consider a homogeneous linear difference equation

$$x_{n+2} - \left(2 - \frac{a}{2}\right) x_{n+1} + \left(1 + \frac{a}{2}\right) x_n = 0,$$
(6)

which has the same coefficients as (4) with b = 0 correspondingly. Its characteristic equation is

$$r^2 - \left(2 - \frac{a}{2}\right)r + 1 + \frac{a}{2} = 0,\tag{7}$$

which has two characteristic roots  $r_1$  and  $r_2$  satisfying  $r_1 < r_2 < -1$  as shown in (C5). Thus, (4) and (6) can be, respectively, rewritten as

$$f(f(x)) - (r_1 + r_2)f(x) + r_1r_2x = 0,$$
(8)

$$x_{n+2} - (r_1 + r_2)x_{n+1} + r_1r_2x_n = 0, \quad n = 0, 1, 2, \dots$$
(9)

If *f* is a solution of (4) with *b* = 0, we easily see that *f* is invertible. In fact, if  $f(x_1) = f(x_2)$ , then  $f(f(x_1)) = f(f(x_2))$ . Thus,  $x_1 = x_2$  by (4) because  $a \neq -2$ , which implies that *f* is one to one. Next we only need to show that  $f(x) \to -\infty$  as  $x \to +\infty$  and  $f(x) \to +\infty$  as  $x \to -\infty$  because  $f(x) \to \pm\infty$  as  $x \to \pm\infty$ , then the left-hand side of (4) with b = 0 tends to  $\pm\infty$  by a > 16, but the right-hand side is equal to 0. Otherwise, f(x) has a finite limit as  $x \to \infty$ , then  $f(f(x)) - (2 - \frac{a}{2})f(x)$  converges to a finite limit by the continuity of *f* on the whole of  $\mathbb{R}$ , but  $(1 + \frac{a}{2})x$  does not, which contradicts the requirement that  $f(f(x)) - (2 - \frac{a}{2})f(x) = -(1 + \frac{a}{2})x$ . Thus, we rewrite (4) in the following equivalent form:

$$f^{-1}(f^{-1}(x)) - \left(2 - \frac{a}{2}\right) f^{-1}(x) + \frac{a}{2}x = 0,$$
(10)

which is called the dual equation to (4) with b = 0. Solving the homogeneous linear difference (9) with arbitrarily chosen real initial values  $x_0$  and  $x_1$ , we obtain

$$x_n = \frac{r_2^n}{r_2 - r_1} (x_1 - r_1 x_0) + \frac{r_1^n}{r_2 - r_1} (-x_1 + r_2 x_0), \quad n \in \mathbb{Z}.$$
 (11)

Let  $x_0 = x$  and  $x_{n+1} = f(x_n)$  in (11), we have

$$f^{n}(x) = \frac{r_{2}^{n}}{r_{2} - r_{1}} (f(x) - r_{1}x) + \frac{r_{1}^{n}}{r_{2} - r_{1}} (-f(x) + r_{2}x), \quad n \in \mathbb{Z}$$

Furthermore, we can obtain

$$\Delta f^{n}(x,y) = \frac{r_{2}^{n}}{r_{2} - r_{1}} \left( \Delta f(x,y) - r_{1} \right) + \frac{r_{1}^{n}}{r_{2} - r_{1}} \left( -\Delta f(x,y) + r_{2} \right), \tag{12}$$

$$f^{n+1}(x) - f^n(x) = r_2^n \frac{r_2 - 1}{r_2 - r_1} (f(x) - r_1 x) + r_1^n \frac{r_1 - 1}{r_2 - r_1} (-f(x) + r_2 x),$$
(13)

where  $\Delta f^n(x, y) = \frac{f^n(x) - f^n(y)}{x - y}$  for any  $x \neq y$  and  $n \in \mathbb{Z}$ . From (12) we can see that

$$\lim_{n \to +\infty} \frac{\Delta f^n(x, y)}{r_2^n} = \frac{(\Delta f(x, y) - r_1)}{r_2 - r_1},$$
$$\lim_{n \to -\infty} \frac{\Delta f^n(x, y)}{r_1^n} = \frac{(-\Delta f(x, y) + r_2)}{r_2 - r_1}.$$

Since *f* is strictly monotonic,  $\Delta f^n(x, y) > 0$  for even *n*, which implies  $\Delta f(x, y) - r_1 \ge 0$  and  $-\Delta f(x, y) + r_2 \ge 0$ , that is,

$$r_1 \le \Delta f(x, y) \le r_2. \tag{14}$$

Moreover, we can see that f(0) = 0 from (13). In what follows, we arbitrarily choose  $x_0 \in (0, +\infty)$  and  $x_1 \in [r_1x_0, r_2x_0]$  and define a sequence  $\{x_n\}$ ,  $n \in \mathbb{Z}$ , by (11). The sequences  $\{x_{2n}\}$ ,  $\{x_{2n+1}\}$ ,  $\{x_{-2n}\}$  and  $\{x_{-2n+1}\}$ , where n = 0, 1, 2, ..., are strictly monotone such that  $x_{2n} \rightarrow +\infty$ ,  $x_{2n+1} \rightarrow -\infty$ ,  $x_{-2n} \rightarrow 0$ , and  $x_{-2n+1} \rightarrow 0$  as  $n \rightarrow \infty$ . Thus, the sequence  $\{x_n\}$ ,  $n \in \mathbb{Z}$ , is a partition of the interval  $(-\infty, \infty)$ . Next we arbitrarily choose a continuous function defined in the interval  $[x_0, x_2)$ , satisfying  $f_0(x_0) = x_1$ ,  $f_0(x_2) = x_3$ , and condition (14). We can

recursively define the homeomorphisms  $f_{2n-1} : [x_{-2n+5}, x_{-2n+3}) \rightarrow [x_{-2n}, x_{-2n+2}), n = 1, 2, ...,$ and  $f_{2n} : [x_{-2n}, x_{-2n+2}) \rightarrow [x_{-2n+3}, x_{-2n+1}), n = 1, 2, ...,$  such that

$$f_{2n-1}(x_{-2n+5}) = x_{-2n+2}, \qquad f_{2n-1}(x_{-2n+3}) = x_{-2n}, \tag{15}$$

$$f_{2n}(x_{-2n}) = x_{-2n+1}, \qquad f_{2n}(x_{-2n+2}) = x_{-2n+3},$$
 (16)

$$r_1 \le \Delta f_{2n-1}(x, y) \le r_2, \quad \forall x, y \in [x_{-2n+5}, x_{-2n+3}),$$
(17)

$$r_1 \le \Delta f_{2n}(x, y) \le r_2, \quad \forall x, y \in [x_{-2n}, x_{-2n+2}).$$
 (18)

In fact, for  $f_{2n}$  defined satisfying (16) and (18), we let

$$f_{2n+1}(x) = (r_1 + r_2)x - r_1r_2f_{2n}^{-1}(x), \quad \forall x \in [x_{-2n+3}, x_{-2n+1}).$$

Obviously,  $f_{2n+1}(x_{-2n+3}) = x_{-2n}$  and  $f_{2n+1}(x_{-2n+1}) = x_{-2n-2}$ . Making use of (18), we have  $\frac{1}{r_2} \leq \frac{f_{2n}^{-1}(x)-f_{2n}^{-1}(y)}{x-y} \leq \frac{1}{r_1}$  for  $x, y \in [x_{-2n}, x_{-2n+2})$ . It is easy to deduce that

$$r_1 \leq \Delta f_{2n+1}(x, y) \leq r_2, \quad \forall x, y \in [x_{-2n+3}, x_{-2n+1}).$$

Furthermore, we again let

$$f_{2n+2}(x) = (r_1 + r_2)x - r_1r_2f_{2n+1}^{-1}(x), \quad \forall x \in [x_{-2n-2}, x_{-2n}).$$

By the same argument we can see that

$$f_{2n+2}(x_{-2n-2}) = x_{-2n-1}, \qquad f_{2n+2}(x_{-2n}) = x_{-2n+1},$$
 (19)

$$r_1 \le \Delta f_{2n+2}(x,y) \le r_2, \quad \forall x, y \in [x_{-2n-2}, x_{-2n}).$$
 (20)

By induction both  $f_{2n-1}$  and  $f_{2n}$  are well defined. Similarly, we can also recursively define the homeomorphisms  $f_{-2n+1} : [x_{2n-2}, x_{2n}) \rightarrow [x_{2n+3}, x_{2n+1})$ , n = 1, 2, ..., and  $f_{-2n} : [x_{2n+3}, x_{2n+1}) \rightarrow [x_{2n}, x_{2n+2})$ , n = 1, 2, ... By the properties of the dual (10) we can obtain

$$\begin{split} f_{-2n+1}(x_{2n-2}) &= x_{2n+1}, \qquad f_{-2n+1}(x_{2n}) = x_{2n+3}, \\ f_{-2n}(x_{2n+3}) &= x_{2n+2}, \qquad f_{-2n}(x_{2n+1}) = x_{2n}, \\ \frac{1}{r_2} &\leq \Delta f_{-2n+1}(x,y) \leq \frac{1}{r_1}, \quad \forall x, y \in [x_{2n-2}, x_{2n}), \\ \frac{1}{r_2} &\leq \Delta f_{-2n}(x,y) \leq \frac{1}{r_1}, \quad \forall x, y \in [x_{2n+3}, x_{2n+1}). \end{split}$$

Therefore,

$$\begin{split} f_{-2n+1}^{-1}(x_{2n+1}) &= x_{2n-2}, \qquad f_{-2n+1}^{-1}(x_{2n+3}) = x_{2n}, \\ f_{-2n}^{-1}(x_{2n+2}) &= x_{2n+3}, \qquad f_{-2n}^{-1}(x_{2n}) = x_{2n+1}, \\ r_1 &\leq \Delta f_{-2n+1}^{-1}(x,y) \leq r_2, \quad \forall x, y \in [x_{2n+3}, x_{2n+1}), \\ r_1 &\leq \Delta f_{-2n}^{-1}(x,y) \leq r_2, \quad \forall x, y \in [x_{2n}, x_{2n+2}). \end{split}$$

Thus, we can define

$$f(x) := \begin{cases} f_{2n}(x), & x \in [x_{-2n}, x_{-2n+2}), n = 0, 1, 2, \dots, \\ f_{2n+1}(x), & x \in [x_{-2n+3}, x_{-2n+1}), n = 0, 1, 2, \dots, \\ 0, & x \in [x_{-2n+3}, x_{-2n+1}), n = 0, 1, 2, \dots, \\ 0, & x \in [x_{-2n+3}, x_{-2n+2}), n = 1, 2, \dots, \\ f_{-2n}^{-1}(x), & x \in [x_{2n}, x_{2n+2}), n = 1, 2, \dots, \\ f_{-2n+1}^{-1}(x), & x \in [x_{2n+3}, x_{2n+1}), n = 1, 2, \dots. \end{cases}$$

*f* is continuous on  $\mathbb{R}$  because  $f_{2n}(x_{-2n}) = x_{-2n+1} = f_{2n+2}(x_{-2n})$ ,  $f_{2n+1}(x_{-2n+1}) = x_{-2n-2} = f_{2n+3}(x_{-2n+1})$ , where  $n = 0, 1, 2, \ldots, f_1^{-1}(x_0) = f_{-1}(x_0)$ ,  $f_{-2n}^{-1}(x_{2n+2}) = x_{2n+3} = f_{-2n-2}^{-1}(x_{2n+2})$ , and  $f_{-2n+1}^{-1}(x_{2n+3}) = x_{2n+2} = f_{-2n-1}^{-1}(x_{2n+3})$ , where  $n = 1, 2, 3, \ldots$  we can easily check that *f* defined in Theorem 2.2 satisfies (4) with b = 0 in  $\mathbb{R}$ . In fact, if  $x \in [x_{-2n}, x_{-2n+2})$ ,  $n = 0, 1, 2, \ldots$ ,  $f^2(x) = f_{2n+1}(f_{2n}(x)) = (r_1 + r_2)f_{2n}(x) - r_1r_2x = (r_1 + r_2)f(x) - r_1r_2x$ , *i.e.*,  $f^2(x) - (r_1 + r_2)f(x) - r_1r_2x = 0$ . Similarly, we can also check that *f* satisfies (4) with b = 0 for  $x \in [x_{-2n+3}, x_{-2n+1})$ ,  $x \in [x_{2n+3}, x_{2n+1})$ ,  $x \in [x_{2n+3}, x_{2n+2})$  and x = 0, where  $n = 1, 2, 3, \ldots$ . The proof is completed.

**Remark** In the case that  $b \neq 0$ , as indicated in [16] for (2) therein, (4) can be reduced equivalently to the equation

$$\tilde{f}(\tilde{f}(x)) - \left(2 - \frac{a}{2}\right)\tilde{f}(x) + \left(1 + \frac{a}{2}\right)x = 0,$$
(21)

the same type of equation as the one considered in Theorems 2.1 and 2.2 with vanishing b, by the replacement  $\tilde{f}(x) = f(x + \xi) - \xi$ , where  $\xi = \frac{-b}{(1-r_1)(1-r_2)}$ , if its characteristic roots  $r_1$ ,  $r_2$  are both real but neither of them is equal to 1. In this case solutions can be found from Theorems 2.1 and 2.2. So (4) with  $b \neq 0$  can be reduced to (21) except for the case a = 0. For the case of a = 0 and  $b \neq 0$ , (4) has no real continuous solutions. In fact, by induction and (4) we can obtain  $f^n(x) = nf(x) - (n-1)x - \frac{n(n+1)}{2}b$ ,  $n \in \mathbb{Z}$ . Furthermore, we have  $f^{n+1}(x) - f^n(x) = f(x) - x - (n+1)b$ ,  $n \in \mathbb{Z}$ . For an arbitrary  $x \in \mathbb{R}$ ,  $f^{n+1}(x) - f^n(x)$  has the same sign when n takes the values N and -N, where N is a large positive integer, because f is strictly monotonic. But f(x) - x - (n+1)b has not, which contradicts the requirement  $f^{n+1}(x) - f^n(x) = f(x) - x - (n+1)b$ ,  $n \in \mathbb{Z}$ .

In what follows, we consider the case that either a = -2 or a = 4, which is not generic. For a = -2, (4) is of the form  $f^2(x) - 3f(x) = -b$ , from which we get with the replacement y = f(x): f(x) = 3x - b.

For a = 4, (4) is of the form

$$f^2(x) = -3x - b, (22)$$

which is the problem of iterative roots of the linear function F(x) := -3x - b. By the theory of iterative roots, as shown in [8], we know (22) has no real continuous solutions.

Competing interests

The author declares that he has no competing interests.

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