ON THE COMMUTATION OF GENERALIZED MEANS ON PROBABILITY SPACES

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Abstract. Let \( f \) and \( g \) be real-valued continuous injections defined on a non-empty real interval \( I \), and let \( (X, \mathcal{L}, \lambda) \) and \( (Y, \mathcal{M}, \mu) \) be probability spaces in each of which there is at least one measurable set whose measure is strictly between 0 and 1.

We say that \((f, g)\) is a \((\lambda, \mu)\)-switcher if, for every \( L \otimes M \)-measurable function \( h : X \times Y \to \mathbb{R} \) for which \( h[I] \) is contained in a compact subset of \( I \), it holds
\[
f^{-1}\left( \int_X f\left( g^{-1}\left( \int_Y g \circ h \, d\mu \right) \right) \, d\lambda \right) = g^{-1}\left( \int_Y g\left( f^{-1}\left( \int_X f \circ h \, d\lambda \right) \right) \, d\mu \right),
\]
where \( f^{-1} \) is the inverse of the corestriction of \( f \) to \( f[I] \), and similarly for \( g^{-1} \).

We prove that this notion is well-defined, by establishing that the above functional equation is well-posed (the equation can be interpreted as a permutation of generalized means and raised as a problem in the theory of decision making under uncertainty), and show that \((f, g)\) is a \((\lambda, \mu)\)-switcher if and only if \( f = \alpha g + b \) for some \( \alpha, b \in \mathbb{R} \), \( \alpha \neq 0 \).

1. Introduction

Below, we let \( I \subseteq \mathbb{R} \) be a non-empty interval, which may be bounded or unbounded, and needs to be neither open nor closed.

Here, then, is our first result, whose proof we defer to Section 3 (see Section 2 for a glossary of notation and terms used but not defined in this introduction):

Proposition 1. Let \((S, \mathcal{C}, \gamma)\) be a probability space, and assume \( w : I \to \mathbb{R} \) and \( h : S \to I \) are functions such that \( w[I] \) is an interval and \( w \circ h \) is \( \gamma \)-integrable. Then \( \int_S w \circ h \, d\gamma \in w[I] \).

Given \((S, \mathcal{C}, \gamma)\) and \( w \) as in the above statement, we denote \( \mathcal{L}^w(\gamma) \) the set of all \( \mathcal{C} \)-measurable functions \( h : S \to I \) such that \( w \circ h \) is \( \gamma \)-integrable (this is especially the case when \( w \circ h \) is bounded and \( h \) is \( \mathcal{C} \)-measurable, which will be used later), while we write \( \mathcal{H}(\gamma) \) for the set of all \( \mathcal{C} \)-measurable functions \( h : S \to I \) for which \( h[S] \subseteq I \) (as is customary, if \( U \) and \( V \) are subsets of the reals, \( U \subseteq V \) means that \( U \) is contained in a compact subset of \( V \)).

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Based on these premises, assume \( w \) is an injection, so that we can consider the inverse, \( w^{-1} \), of \( w \). It follows from Proposition 1 that the functional

\[
\mathcal{L}^w(\gamma) \rightarrow \mathbb{R} : h \mapsto w^{-1}\left(\int_S w \circ h \, d\gamma\right),
\]

which we denote by \( \mathfrak{F}_\gamma(w) \) and refer to as the \( w \)-mean relative to \( \gamma \), is well-defined and its image is contained in \( I \). For \( h \in \mathcal{L}^w(\gamma) \) we call \( \mathfrak{F}_\gamma(w)(h) \) the \( w \)-mean of \( h \) relative to \( \gamma \).

The naming comes from the observation that, if \( I \) is the interval \( [0, \infty[ \) and \( w \) is, for some real \( p \neq 0 \), the function \( I \rightarrow \mathbb{R} : x \mapsto x^p \), then \( \mathcal{L}^w(\gamma) \) is the set of all \( (\mathcal{A},\mathbb{P},\beta) \)-measurable and positive functions \( S \rightarrow I \) whose \( p \)-th power is \( \gamma \)-integrable, while \( \mathfrak{F}_\gamma(w) \) is the integral mean

\[
\mathcal{L}^w(\gamma) \rightarrow \mathbb{R} : h \mapsto \left(\int_S h^p \, d\gamma\right)^{\frac{1}{p}}.
\]

When \( S \) is a finite set, (1) gives a generalization of classical and weighted means (say, the arithmetic mean, the quadratic mean, the harmonic mean, and others) first considered, respectively, by A. Kolmogorov and M. Nagumo [18, 25] and B. de Finetti and T. Kitagawa [12, 17].

Indeed, our interest in Proposition 1 is mainly due to the following result, that will be proved in Section 3 too.

**Proposition 2.** Let \((U, \mathcal{A}, \alpha)\) be a measure space and \((V, \mathcal{B}, \beta)\) a probability space, and let \( w \) be a continuous injection \( I \rightarrow \mathbb{R} \) and \( h \) a function \( U \times V \rightarrow I \). The following hold:

(i) Let \( w \circ h_x \) be \( \beta \)-integrable for every \( x \in U \), where \( h_x \) is the map \( V \rightarrow \mathbb{R} : y \mapsto h(x, y) \).

Then the function \( \varphi : U \rightarrow \mathbb{R} : x \mapsto \mathfrak{F}_\beta(w)(h_x) \) is well-defined and \( \varphi[U] \subseteq I \). Moreover, if \( h \) is \( \mathcal{A} \otimes \mathcal{B} \)-measurable and \( w \circ h \) is bounded, then \( \varphi \) is \( \mathcal{A} \)-measurable.

(ii) Suppose that \( h[U \times V] \subseteq I \), and let \( h \) be \( \mathcal{A} \otimes \mathcal{B} \)-measurable. Then \( \varphi[U] \subseteq I \), and \( \varphi \) is \( \mathcal{A} \)-measurable and bounded.

Suppose now that \((U, \mathcal{A}, \alpha)\) and \((V, \mathcal{B}, \beta)\) are both probability spaces, and let \( u \) and \( v \) be continuous injections \( I \rightarrow \mathbb{R} \). It follows from [4, Theorem 5.6.5] that \( u^{-1} \) and \( v^{-1} \) are continuous functions too, so we get from Propositions 1 and 2.(ii) that the functional

\[
\mathcal{H}(\alpha \otimes \beta) \rightarrow \mathbb{R} : h \mapsto u^{-1}\left(\int_U u \left(v^{-1}\left(\int_V v \circ h \, d\beta\right)\right) \, d\alpha\right),
\]

which we denote by \( \mathfrak{F}_{\alpha,\beta}(u, v) \) and refer to as the \((u, v)\)-mean relative to \( \alpha \otimes \beta \), is well-defined.

Then, for \( h \in \mathcal{H}(\alpha \otimes \beta) \) we call \( \mathfrak{F}_{\alpha,\beta}(u, v)(h) \) the \((u, v)\)-mean of \( h \) relative to \( \alpha \otimes \beta \).

**Remark 1.** There is an elementary connection between \( \mathfrak{F}_{\alpha,\beta}(u, v) \) and \( \mathfrak{F}_{\alpha}(u) \). In fact, let \( h \in \mathcal{H}(\alpha \otimes \beta) \), and denote by \( h_x \), for each \( x \in U \), the mapping \( V \rightarrow \mathbb{R} : y \mapsto h(x, y) \). Then, by Proposition 2.(i), the function \( k : U \rightarrow \mathbb{R} : x \mapsto \mathfrak{F}_\beta(v)(h_x) \) belongs to \( \mathcal{L}^u(\alpha) \), and it is not difficult to verify that \( \mathfrak{F}_{\alpha,\beta}(u, v)(h) = \mathfrak{F}_{\alpha}(u)(k) \).
With the above in mind, assume for the rest of the section that \((X, \mathcal{L}, \lambda)\) and \((Y, \mathcal{M}, \mu)\) are probability spaces, and let \(f\) and \(g\) be continuous injections \(I \to \mathbb{R}\). We say that the pair \((f, g)\) is a \((\lambda, \mu)\)-switcher if for all \(h \in \mathcal{H}(\lambda \otimes \mu)\) it holds:

\[
\mathfrak{S}_{\lambda, \mu}(f, g)(h) = \mathfrak{S}_{\mu, \lambda}(g, f)(h^{\text{op}}),
\]

where \(h^{\text{op}}\) is the function \(Y \times X \to I : (y, x) \mapsto h(x, y)\), or more explicitly (it is just a question of unpacking the relevant definitions):

\[
f^{-1}\left(\int_X f \left(g^{-1}\left(\int_Y g \circ h \, d\mu\right)\right) \, d\lambda\right) = g^{-1}\left(\int_Y g \left(f^{-1}\left(\int_X f \circ h \, d\lambda\right)\right) \, d\mu\right);
\]

note that \(h \in \mathcal{H}(\lambda \otimes \mu)\) if and only if \(h^{\text{op}} \in \mathcal{H}(\mu \otimes \lambda)\), as is necessary for (2) to make sense. Notice that when \(f\) and \(g\) are both equal to the identity function \(x \mapsto x\) then (3) boils down to an instance of Fubini’s theorem, and in fact the same is true, more in general, whenever \(f\) and \(g\) are affine functions (see Lemma 1).

In particular, \((f, g)\) is called a discrete \((\lambda, \mu)\)-switcher if it is a \((\lambda, \mu)\)-switcher, \(X\) and \(Y\) are finite sets, and \(\mathcal{L}\) and \(\mathcal{M}\) are the powersets of \(X\) and \(Y\) (i.e., discrete \(\sigma\)-algebras), respectively.

It is straightforward from (3) and the definitions (we omit further details) that, if \(X\) and \(Y\) are non-empty finite sets, and \((x_i)_{1 \leq i \leq m}\) is a numbering of \(X\) and \((y_i)_{1 \leq i \leq n}\) a numbering of \(Y\), then \((f, g)\) is a discrete \((\lambda, \mu)\)-switcher if and only if

\[
f^{-1}\left(\sum_{i=1}^m \lambda_i f \left(g^{-1}\left(\sum_{j=1}^n \mu_j g(\xi_{i,j})\right)\right)\right) = g^{-1}\left(\sum_{j=1}^n \mu_j g \left(f^{-1}\left(\sum_{i=1}^m \lambda_i f(\xi_{i,j})\right)\right)\right)
\]

for every \(m\)-by-\(n\) matrix \((\xi_{i,j})_{1 \leq i \leq m, 1 \leq j \leq n}\) with entries in \(I\), where for every \(i = 1, \ldots, m\) and \(j = 1, \ldots, n\) we set \(\lambda_i := \lambda(\{x_i\})\) and \(\mu_j := \mu(\{y_j\})\); in particular, we may also say that \((f, g)\) is a \((\lambda_1, \ldots, \lambda_{m-1}; \mu_1, \ldots, \mu_{n-1})\)-weighted switcher if \(m, n \geq 2\).

In the present work, (3) and (4) are essentially regarded as functional equations in the unknowns \(f\) and \(g\), and the main question we address can be loosely phrased as: Is there any nice characterization of \((\lambda, \mu)\)-switchers? An answer is given by the following result, which is the main contribution of the paper and will be proved in Section 4:

**Main Theorem.** Assume that \(\lambda\) and \(\mu\) are non-degenerate probability measures. Then \((f, g)\) is a \((\lambda, \mu)\)-switcher if and only if \(f = ag + b\) for some \(a, b \in \mathbb{R}\), \(a \neq 0\).

The investigation of functional equations involving generalized means is not a novelty, and dates back at least to the work of G. Aumann [3], where the problem is to establish if the so-called “balancing property” implies, in the presence of some other condition (e.g., symmetry, monotonicity, and continuity), that the mean is quasi-arithmetic. For further results along these lines we refer the interested reader to [14, Chapter III], [1, Section 5.3] and [2, Chapter 17], or to the work of the second-named author, Z. Páles, and collaborators on generalized means, see, e.g., [16], [20, 21], [22], [26] and references therein.
On the other hand, a “practical motivation” for being interested in equation (2) comes from economics (due to the significance of mean values and expectation in that context), and more specifically from the study of certainty equivalences, a fundamental notion first introduced by S. H. Chew [7] in relation to the theory of expected utility and decision making under uncertainty, and further developed by P. C. Fishburn [13], Chew [8], and many others; the reader may refer to [11] and [28] for current trends in the area and a survey of the literature on the topic, and to [2, Section 7.3 and Chapters 15, 17, and 20] for further reading.

In this sense, the characterization provided by Theorem 1 can be interpreted from the point of view of decision theory as the fact that, whenever there is independence between the state spaces, the request of exchangeability in the computation of certainty equivalents corresponds, behaviorally, to have the same attitude towards the uncertainty of the sources taken into account.

On top of that, the study of the functional equation (2) fits in the mathematical literature on permutable mappings. The research on the topic essentially started in the 1920s, with G. Julia’s mémoire [15] and J. F. Ritt’s subsequent work on permutable rational functions [27].

The field is still active, particularly due, on the one hand, to a number of open problems and important conjectures in fixed point theory [5, 9], and on the other to various intersections with the study of dynamical systems; for a mathematical and historical account, see E. L. McDowell’s recent survey [24] and references therein.

2. Notation and conventions

Through the paper, the letters $i, j, m$ and $n$ stand for positive integers unless otherwise noted, and $\mathbb{R}$ for the set of real numbers (endowed with its usual structure of ordered field).

We refer to [4] and [6] for basic aspects of real analysis and measure theory (including notation and terminology not defined here). In particular, integration shall be always intended in the sense of Lebesgue, measures will take only non-negative real values, and the only topology considered on [subsets of] $\mathbb{R}$ will be the [relative topology induced by the] usual topology.

If $f : X \to Y$ is a function and $S$ is a set, we denote by $f[S]$ the (direct) image of $S$ under $f$, namely the set $\{f(x) : x \in S\} \subseteq Y$, and by $f^{-1}[S]$ the inverse image of $S$ under $f$, namely the set $\{x \in X : f(x) \in S\} \subseteq X$. If, in addition, $f$ is injective, then we use $f^{-1}$ for the inverse of the function $X \to f[X] : x \mapsto f(x)$ (herein called the corestriction of $f$ to $f[X]$), and, by an abuse of language, we refer to $f^{-1}$ as the inverse of $f$.

Given measurable spaces $\mathcal{A}$ and $\mathcal{B}$, a function $w : U \to V$ is $(\mathcal{A}, \mathcal{B})$-measurable if $U \in \mathcal{A}$, $V \in \mathcal{B}$, and for every $B \in \mathcal{B}$ there exists $A \in \mathcal{A}$ such that $w^{-1}[B \cap V] = A \cap U$; in particular, $w$ is called $\mathcal{A}$-measurable if it is $(\mathcal{A}, \mathcal{B})$-measurable with $\mathcal{B}$ the Borel algebra on $\mathbb{R}$.

For $a, b \in \mathbb{R} \cup \{-\infty, \infty\}$ we write $[a, b]$ for the closed interval $\{x \in \mathbb{R} : a \leq x \leq b\}$, $]a, b]$ for the semi-open interval $[a, b] \setminus \{b\}$, $]a, b[\$ for the open interval $[a, b] \setminus \{a, b\}$.

Lastly, we say that a probability measure $\gamma : \mathcal{C} \to \mathbb{R}$ on a set $S$ is non-degenerate if $\gamma[\mathcal{C}] \neq \{0, 1\}$, in which case we refer to the triplet $(S, \mathcal{C}, \gamma)$ as a non-degenerate probability space.
3. Proof of Propositions 1 and 2

Before proceeding, it is perhaps worth noting that if \( I = [a, \infty[ \) for some positive \( a \in \mathbb{R} \) and \( w \) is the constant function \( I \to \mathbb{R} : x \mapsto a \) then \( \int_S w \circ h \, d\gamma = a \gamma(S) \) for every \( \mathcal{B} \)-measurable function \( h : S \to I \), but \( a \gamma(S) \in I \) if and only if \( \gamma(S) = 1 \). This is the basic reason for having \( S \), and not an arbitrary \( E \in \mathcal{B}' \), as a domain of integration in the statement of Proposition 1.

**Proof of Proposition 1.** Set \( m := \inf w[I], M := \sup w[I], \) and \( J := \int_S w \circ h \, d\gamma \) (the integral exists by the assumption that \( w \circ h \) is \( \gamma \)-integrable). It follows from the monotonicity of the Lebesgue integral and the fact that \( \gamma \) is a probability measure that \( m \leq J \leq M \).

Consequently, the only cases that we have to consider are when (i) \( m \neq -\infty \) and \( m \notin w[I] \), or (ii) \( M \neq \infty \) and \( M \notin w[I] \) (otherwise the claim is trivial, since \( -\infty < J < \infty \)), and both of these cases can be analyzed by essentially the same type of reasoning. Therefore, we restrict our attention to the latter and prove that \( J < M \): This will lead to the desired conclusion, since \([m, M[ \subseteq w[I] \subseteq [m, M[ \) by the hypothesis that \( w[I] \) is an interval.

To start with, let us define, for each \( n \), the sets \( I_n := \{ y \in I : w(y) \leq M - \frac{1}{n} \} \subseteq I \) and \( S_n := h^{-1}[I_n] \subseteq S. \) Since \( M \notin w[I] \), we have that \( (I_n)_{n=1}^\infty \) is a countable covering of \( I \), which in turn implies that \( (S_n)_{n=1}^\infty \) is a countable covering of \( S. \)

On the other hand, \( S_n \subseteq S_{n+1} \) for every \( n \), since clearly \( I_n \subseteq I_{n+1}. \) Therefore, we get from [6, Proposition 1.5.12] that there must exist an integer \( v \geq 1 \) such that \( \mu(S_n) > 0 \) for all \( n \geq v \), as otherwise we would obtain \( 1 = \gamma(S) = \lim_{n \to \infty} \gamma(S_n) = 0 \), i.e. a contradiction.

Based on the above, let us define \( M_v := \sup_{x \in S_v} w \circ h(x) \). By construction, we have \( M_v \leq M - \frac{1}{v} < M \), so the basic properties of integrals entail that

\[
J = \int_S w \circ h \, d\gamma = \int_{S_v} w \circ h \, d\gamma + \int_{S \setminus S_v} w \circ h \, d\gamma \leq M_v \gamma(S_v) + M \gamma(S \setminus S_v) < M,
\]

which suffices to complete the proof.

**Proof of Proposition 2.** (i) Since \( w \) is a continuous function, we have by [4, Theorem 5.3.10] that \( w[I] \) is an interval. Hence, Proposition 1 yields that, for every \( x \in U \), the image of the function \( \psi : U \to \mathbb{R} : x \mapsto \int_V w \circ h_x \, d\beta \)

is contained in \( w[I] \), which proves that \( \psi \) is well-defined, and hence \( \varphi[U] \subseteq I \). Thus, assume for the remainder that \( h \) is \( \mathcal{A} \otimes \mathcal{B} \)-measurable and \( w \circ h \) is bounded.

Then, by [6, Corollary 3.3.3], \( \psi \) is a \( \mathcal{A} \)-measurable function, and since \( w^{-1} \) is continuous this is enough to conclude, in view of [6, Theorem 2.1.5(i)], that also \( \varphi = w^{-1} \circ \psi \) is \( \mathcal{A} \)-measurable.

(ii) By point (i) and our assumptions, we have that \( \varphi[U] \subseteq I, \) \( \varphi \) is \( \mathcal{A} \)-measurable, and there exists a compact set \( K \subseteq \mathbb{R} \) such that \( h[U \times V] \subseteq K \subseteq I. \) We are left to show that \( \varphi \) is bounded.

For, the continuity of \( w \), together with the above considerations, yields that \( m \leq w(h(x, y)) \leq M \) for all \((x, y) \in U \times V\), where \( m \) and \( M \) are, respectively, the minimum and the maximum of \( w \) over \( K \), both of which exist by Weierstrass’ (extreme value) theorem.
So it follows from the monotonicity of the integral and the fact that $\beta$ is a probability measure (cf. the proof of Proposition 1) that

$$m \leq \int_V w \circ h_x \, d\beta \leq M$$

for all $x \in U$.

On the other hand, $w^{-1}$ is a continuous function $w[I] \to I$ and $J := [m, M] \in w[I]$. Hence, by [4, Theorem 5.3.10] and another application of Weierstrass’ theorem we get $\varphi[U] \subseteq w^{-1}[J] \in I$.

So, putting it all together, the proof is complete.

\[\square\]

4. Proof of the Main Theorem

We split the proof into a series of three lemmas (recall that we are assuming $f$ and $g$ are continuous injections $I \to R$).

We begin with the “if” part of the theorem, for which we first need the following elementary proposition. Throughout, $t_{\alpha, \beta}$ denotes, for $\alpha, \beta \in \mathbb{R}$, the affine function $\mathbb{R} \to \mathbb{R}$:

$$x \mapsto \alpha x + \beta.$$  

Proposition 3. Let $(S, \mathcal{G}, \gamma)$ be a probability space and $w : I \to \mathbb{R}$ a continuous injection. Next, fix $\alpha, \beta \in \mathbb{R}$, $\alpha \neq 0$. Then, $t_{\alpha, \beta} \circ w$ is a continuous injection, and $\mathcal{F}_\gamma(t_{\alpha, \beta} \circ w) = \mathcal{F}_\gamma(w)$.

Proof. Clearly, the function $t_{\alpha, \beta} \circ w$ is continuous and injective, and its inverse is the function $w^{-1} \circ t_{\alpha^{-1}, -\alpha^{-1}\beta}$. So we get from basic properties of integrals that, for all $h \in \mathcal{L}^w(\gamma)$,

$$\mathcal{F}_\gamma(t_{\alpha, \beta} \circ w)(h) = w^{-1}\left(\alpha^{-1} \int_S (\alpha w \circ h + \beta) \, d\gamma - \alpha^{-1}\beta\right)$$

$$= w^{-1}\left(\int_S w \circ h \, d\gamma + \alpha^{-1}\beta \int_S d\gamma - \alpha^{-1}\beta\right)$$

which, together with $\int_S d\gamma = \gamma(S) = 1$, implies $\mathcal{F}_\gamma(t_{\alpha, \beta} \circ w) = \mathcal{F}_\gamma(w)$.  

\[\square\]

With this in hand, we can prove the following result, which is straightforward by Remark 1, Proposition 3, and Fubini’s theorem, viz. [6, Theorem 3.4.4] (we omit further details):

Lemma 1. For the pair $(f, g)$ to be a $(\lambda, \mu)$-switcher it is sufficient that there exist $a, b \in \mathbb{R}$, $a \neq 0$ such that $f = ag + b$, and necessary and sufficient that $(af + b, cg + d)$ is a $(\lambda, \mu)$-switcher for all $a, b, c, d \in \mathbb{R}$ with $ac \neq 0$.

Now we show how to reduce Equation (3) to the case where the probability spaces under consideration are discrete (i.e., the $\sigma$-algebras of these spaces are discrete).

Lemma 2. Let $(f, g)$ be a $(\lambda, \mu)$-switcher, and suppose that $\lambda$ and $\mu$ are non-degenerate probabilities measures. Then $(f, g)$ is a discrete $(\lambda, \mu')$-switcher for some non-degenerate probability measures $\lambda'$ and $\mu'$ on the set $\{0, 1\} \subseteq \mathbb{R}$.

Proof. By hypothesis, there exist $A \in \mathcal{L}$ and $B \in \mathcal{M}$ such that $0 < \lambda(A) < 1$ and $0 < \mu(B) < 1$. Let $A^c := X \setminus A$ and $B^c := Y \setminus B$ for notational convenience, and for a set $Z \subseteq X \times Y$ denote
by \(1_Z\) the characteristic function \(X \times Y \to \{0, 1\}\) that maps an element \(z \in X \times Y\) to 1 if and only if \(z \in Z\). It is clear that all the simple functions \(h : X \times Y \to I\) of the form
\[
a1_{A \times B} + b1_{A^c \times B} + c1_{A \times B^c} + d1_{A^c \times B^c},
\]
with \(a, b, c, d \in I\), are \(\mathcal{L} \otimes \mathcal{M}\)-measurable and such that \(h[X \times Y]\) is contained in a compact subset of \(I\) (in fact, \(h[X \times Y]\) is a finite set). Hence, taking \(P\) equal, e.g., to the powerset of \(\{0, 1\}\), it is seen that (4) holds with respect to the probability measures \(\lambda', \mu' : \mathcal{P} \to [0, \infty]\) defined by \(\lambda'([0]) := \lambda(A)\) and \(\mu'([0]) := \mu(B)\).

Lastly, we solve Equation (4) in the case where \(m = n = 2\), which is sufficient for the “only if” part of the theorem to be proved, after the reduction implied by Lemma 2.

We will need the following result, which belongs to the folklore, but whose short proof we include here for completeness and the sake of exposition:

**Proposition 4.** Let \(V = (V, +, \cdot)\) be a vector space over the real or complex field and \(D \subseteq V\) a convex set of \(V\). Next, fix \(\kappa \in [0, 1]\) and let \(\Phi : D \to R\) be a \(\kappa\)-affine function, that is
\[
\forall q_1, q_2 \in D : \Phi(\kappa q_1 + (1 - \kappa) q_2) = \kappa \Phi(q_1) + (1 - \kappa) \Phi(q_2).
\]
(5)
Then \(\Phi\) is \(\frac{1}{2}\)-affine (or Jensen-affine), namely (5) holds with \(\kappa = \frac{1}{2}\).

**Proof.** Pick \(q_1, q_2 \in D\). It is then easily verified that
\[
\forall x, y \in D : \frac{x + y}{2} = \kappa \left( \frac{x + y}{2} + (1 - \kappa) x \right) + (1 - \kappa) \left( \kappa y + (1 - \kappa) \frac{x + y}{2} \right);
\]
(6)
this is called the Daróczy-Páles identity, and, to the best of our knowledge, it has gone unnoticed, in spite of the straightforwardness of its proof, until a special case of it was used to prove [10, Lemma 1]. In particular, (6) implies, together with (5) and the convexity of \(D\), that
\[
\Phi \left( \frac{q_1 + q_2}{2} \right) = \kappa \Phi \left( \frac{q_1 + q_2}{2} + (1 - \kappa) q_1 \right) + (1 - \kappa) \Phi \left( \kappa q_2 + (1 - \kappa) \frac{q_1 + q_2}{2} \right)
\]
\[
= (\kappa^2 + (1 - \kappa)^2) \Phi \left( \frac{q_1 + q_2}{2} \right) + 2\kappa(1 - \kappa) \frac{\Phi(q_1) + \Phi(q_2)}{2},
\]
which, by the arbitrariness of \(q_1, q_2 \in D\), leads to the desired conclusion. \(\blacksquare\)

**Lemma 3.** Fix \(\alpha, \beta \in [0, 1]\), and let \(f\) and \(g\) be such that, for all \(x, y, z, w \in I\),
\[
f^{-1} (\alpha f(\beta g(x) + (1 - \beta) g(y)) + (1 - \alpha) f(g^{-1}(\beta g(z) + (1 - \beta) g(w))))
\]
\[
g^{-1}(\beta g(f^{-1}(\alpha f(x) + (1 - \alpha) f(z)) + (1 - \beta) g(f^{-1}(\alpha f(y) + (1 - \alpha) f(w))))),
\]
(7)
i.e. \((f, g)\) is a \((\alpha; \beta)\)-weighted switcher. There then exist \(a, b \in R\), \(a \neq 0\) such that \(f = ag + b\).

**Proof.** Pick an arbitrary \(\xi_0 \in I\). By (the second half of) Lemma 1, there is no loss of generality in assuming, as we do, that \(f(\xi_0) = g(\xi_0) = 0\). Since the claim is obvious if \(I = \{\xi_0\}\), we also suppose for the remainder of this proof that \(I \setminus \{\xi_0\}\) is non-empty, and let \(x_0 \in I \setminus \{\xi_0\}\).
By these assumptions and the injectivity of \( f \) and \( g \), neither of \( f(x_0) \) or \( g(x_0) \) is zero, and we can “normalize” \( f \) and \( g \), respectively, to the functions
\[
f_0 : I_0 \to \mathbb{R} : x \mapsto \frac{f(x)}{f(x_0)}
\]
and
\[
g_0 : I_0 \to \mathbb{R} : x \mapsto \frac{g(x)}{g(x_0)},
\]
where \( I_0 := [x_0, \xi_0] \cup [\xi_0, x_0] \) (notice that we do not know whether \( x_0 > \xi_0 \) or \( x_0 < \xi_0 \)).

Again by Lemma 1, the pair \((f_0, g_0)\) is still a \((\alpha; \beta)\)-weighted switcher, and we want to show that this implies \( f_0 = g_0 \). To start with, note that, by construction and [4, Theorem 5.3.10],
\[
f_0[I_0] = g_0[I_0] = [0, 1].
\]

Pick \( s, t, u, v \in [0, 1] \). Letting \( x = g_0^{-1}(s) \), \( y = g_0^{-1}(t) \), \( z = g_0^{-1}(u) \), and \( w = g_0^{-1}(v) \) in (7) gives
\[
F(s, t, u, v) = G(s, t, u, v),
\]
where for ease for notation we have put
\[
F(s, t, u, v) := f_0^{-1}(\alpha f_0 \circ g_0^{-1}(\beta s + (1 - \beta)t) + (1 - \alpha)f_0 \circ g_0^{-1}(\beta u + (1 - \beta)v))
\]
and
\[
G(s, t, u, v) := g_0^{-1}(\beta g_0 \circ f_0^{-1}(\alpha f_0 \circ g_0^{-1}(s) + (1 - \alpha)f_0 \circ g_0^{-1}(u)) + (1 - \beta)g_0 \circ f_0^{-1}(\alpha f_0 \circ g_0^{-1}(t) + (1 - \alpha)f_0 \circ g_0^{-1}(v))).
\]

Consequently, we have, for all \( s, t, u, v \in [0, 1] \), that \( g_0 \circ F(s, t, u, v) = g_0 \circ G(s, t, u, v) \), which, assuming \( \varphi := g_0 \circ f_0^{-1} \) (so that \( \varphi^{-1} = f_0 \circ g_0^{-1} \)), is equivalent to saying that
\[
\varphi(\alpha \varphi^{-1}(\beta s + (1 - \beta)t) + (1 - \alpha)\varphi^{-1}(\beta u + (1 - \beta)v))
\]
\[
= \beta \varphi(\alpha \varphi^{-1}(s) + (1 - \alpha)\varphi^{-1}(u)) + (1 - \beta)\varphi(\alpha \varphi^{-1}(t) + (1 - \alpha)\varphi^{-1}(v)).
\]

Notice that \( \varphi \) is, by (10), a continuous bijection \([0, 1] \to [0, 1] \) for which \( \varphi(0) = 0 \) and \( \varphi(1) = 1 \) (indeed, this is the reason for having normalized \( f \) to \( f_0 \) and \( g \) to \( g_0 \) in the way we have done).

On the other hand, if we introduce the function
\[
\Phi : [0, 1]^2 \to [0, 1] : (p, q) \mapsto \varphi(\alpha \varphi^{-1}(p) + (1 - \alpha)\varphi^{-1}(q)),
\]
we can rewrite (11) in a more convenient form and find that
\[
\forall (s, t), (u, v) \in [0, 1]^2 : \Phi(\beta(s, t) + (1 - \beta)(u, v)) = \beta \Phi(s, t) + (1 - \beta)\Phi(u, v).
\]
It follows from Proposition 4 that \( \Phi \) is \( \frac{1}{2} \)-affine, and since \( \Phi \) is a continuous function \([0, 1]^2 \to [0, 1] \) (here is where we use that \( \varphi \) is a continuous function \([0, 1] \to [0, 1] \)), this in turn is enough to conclude, by [19, Theorem 13.2.2], that there exist some \( A, B, C \in \mathbb{R} \) such that
\[
\forall u, v \in [0, 1] : \Phi(u, v) = Au + Bv + C.
\]
In particular, \((A + B)u + C = \Phi(u, u) = u\) for all \(u \in [0, 1]\) and \(\|0, 1\| \ni \varphi(\alpha) = \Phi(1, 0) = A + C\), which yields \(B = 1 - A, C = 0\), and \(0 < A < 1\). By \((12)\) and the bijectivity of \(\varphi\), this gives
\[
\forall u, v \in [0, 1] : \varphi(\alpha u + (1 - \alpha)v) = A\varphi(u) + (1 - A)\varphi(v).
\]
To wit, \(\varphi\) is an injective \((\alpha, A)\)-affine function \([0, 1] \to [0, 1]\), viz. there exist \(a, b \in \mathbb{R}, a \neq 0\) such that \(\varphi(u) = au + b\) for all \(u \in [0, 1]\).

Taking into account that \(\varphi = g_0 \circ f_0^{-1}\), \(f_0(\xi_0) = g_0(\xi_0) = 0\), and \(f_0(x_0) = g_0(x_0) = 1\), it then follows that \(g_0 = f_0\), as desired. But this, together with \((8)\) and \((9)\), shows that
\[
f(x) = \frac{f(x_0)}{g(x_0)}g(x)
\]
for every \(x \in I_0\) and every \(x_0 \in I \setminus \{\xi_0\}\). So the quotient \(f(x)/g(x)\) is constant for \(x \in I \setminus \{\xi_0\}\), and since \(f(\xi_0) = g(\xi_0) = 0\), we then see that \(f = ag\) for some \(a \in \mathbb{R}, a \neq 0\).

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