

ON THE EQUATION

$$f(n^2 + Dm^2 + k) = f(n)^2 + Df(m)^2 + k$$

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Abstract. We give all solutions of the equation

$$f(n^2 + Dm^2 + k) = f(n)^2 + Df(m)^2 + k,$$

where $D, k \in \mathbb{N}$ are given and f is an arbitrary complex valued function defined on \mathbb{N} .

1. Introduction

Let $Q(x, y) \in \mathbb{Z}[x, y]$ be a polynomial with two variable and let A, B be subsets of \mathbb{N} . We are interested in finding solutions $f : \mathbb{N} \rightarrow \mathbb{C}$ to an equation of the form

$$(1.1) \quad f(Q(a, b)) = Q(f(a), f(b)) \quad \text{for every } a \in A, b \in B.$$

If $Q(x, y) = x + y$, $A = B = \mathbb{N}$, then it can be shown that there is a single family of solutions, namely $f(n) = cn$, where $c = f(1) \in \mathbb{C}$ is an arbitrary number.

In 1992, C. Spiro [9] consider the equation (1.1) in the cases when $Q(x, y) = x + y$ and $A = B = \mathcal{P}$. She proved that if a real-valued multiplicative function f satisfies

$$f(p + q) = f(p) + f(q) \quad (\forall p, q \in \mathcal{P}) \quad \text{and} \quad f(p_0) \neq 0 \quad \text{for some } p_0 \in \mathcal{P},$$

then $f(n)$ is the identity function.

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Let \mathcal{M} (\mathcal{M}^*) be the set of all multiplicative (completely multiplicative) functions, respectively. In 1997 J.-M. De Koninck, I. Kátai and B. M. Phong [6] proved that if a function $f \in \mathcal{M}$ satisfies the condition

$$f(p + m^2) = f(p) + f(m^2) \quad \text{for every } p \in \mathcal{P}, m \in \mathbb{N},$$

then $f(n) = n$ for all $n \in \mathbb{N}$.

In 2014 B. Bojan considered the case when $Q(x, y) = x^2 + y^2$, $A = B = \mathbb{N}$. He determined all solutions of those $f : \mathbb{N} \rightarrow \mathbb{C}$ for which

$$f(n^2 + m^2) = f^2(n) + f^2(m) \quad \text{for every } n, m \in \mathbb{N}.$$

It is proved in [1] that the solution $f(n)$ of the above equation is one of the followings:

- $f(n) = 0$ for every $n \in \mathbb{N}$,
- $f(n) = \frac{\varepsilon_{1,0}(n)}{2}$ for every $n \in \mathbb{N}$,
- $f(n) = \varepsilon_{1,0}(n)n$ for every $n \in \mathbb{N}$,

where $\varepsilon_{D,k} : \mathbb{N} \rightarrow \{-1, 1\}$ is an arithmetical function such that

$$\varepsilon_{D,k}(n^2 + Dm^2 + k) = 1 \quad \text{for every } n, m \in \mathbb{N}.$$

I. Kátai and B. M. Phong posed the following conjecture for the cases when $Q(x, y) = x^2 + Dy^2$ and $A = B = \mathbb{N}$:

Conjecture 1. (I. Kátai and B. M. Phong [2]) *Assume that the number $D \in \mathbb{N}$ and the arithmetical function $f : \mathbb{N} \rightarrow \mathbb{C}$ satisfy the equation*

$$f(n^2 + Dm^2) = f^2(n) + Df^2(m) \quad \text{for every } n, m \in \mathbb{N}.$$

Then one of the following assertions holds:

- $f(n) = 0$ for every $n \in \mathbb{N}$,
- $f(n) = \frac{\varepsilon_{D,0}(n)}{D+1}$ for every $n \in \mathbb{N}$,
- $f(n) = \varepsilon_{D,0}(n)n$ for every $n \in \mathbb{N}$.

In 2015 we proved in [3] that Conjecture 1 is true for $D = 2$ and $D = 3$. N. T. Nghia [7] proved that Conjecture 1 is true for $D \in \{4, 5\}$. In 2017 we given a complete solution for this question.

Theorem A. (B. M. M. Khanh [4]) *Conjecture 1 is true.*

Recently, in [5] we have been studied and given all solutions of the equation

$$f(n^2 + m^2 + k) = f^2(n) + f^2(m) + K \quad \text{for every } n, m \in \mathbb{N},$$

where $k \in \mathbb{N}_0$ and $K \in \mathbb{C}$. We infer from the results of [5] that if $Q(x, y) = x^2 + y^2 + k$, $k \in \mathbb{N}$ and $A = B = \mathbb{N}$, then the following theorem holds:

Theorem B. (B. M. M. Khanh [5]) *Assume that a non-negative integer k and an arithmetical function $f : \mathbb{N} \rightarrow \mathbb{C}$ satisfy the equation*

$$f(n^2 + m^2 + k) = f^2(n) + f^2(m) + k \quad \text{for every } n, m \in \mathbb{N}.$$

Then one of the following assertions holds:

- $f(n) = \frac{\varepsilon_{1,k}(n)}{4} (1 - \sqrt{-8k + 1})$,
- $f(n) = \frac{\varepsilon_{1,k}(n)}{4} (1 + \sqrt{-8k + 1})$,
- $f(n) = \varepsilon_{1,k}(n)n$.

In this paper we improve Theorem A and Theorem B as follows:

Theorem 1. *Assume that the numbers $k \in \mathbb{N}_0$, $D \in \mathbb{N}$ and the arithmetical function $f : \mathbb{N} \rightarrow \mathbb{C}$ satisfy the equation*

$$f(n^2 + Dm^2 + k) = f^2(n) + Df^2(m) + k \quad \text{for every } n, m \in \mathbb{N}.$$

Then one of the following assertions holds:

- a) $f(n) = \varepsilon_{D,k}(n) \frac{1 - \sqrt{1 - 4Dk - 4k}}{2(D + 1)}$ for every $n \in \mathbb{N}$,
- b) $f(n) = \varepsilon_{D,k}(n) \frac{1 + \sqrt{1 - 4Dk - 4k}}{2(D + 1)}$ for every $n \in \mathbb{N}$,
- c) $f(n) = \varepsilon_{D,k}(n)n$ for every $n \in \mathbb{N}$.

We infer from Theorem 1 the following result.

Corollary 1. *Assume that the numbers $k \in \mathbb{N}_0$, $D \in \mathbb{N}$ and a multiplicative function $f : \mathbb{N} \rightarrow \mathbb{C}$ satisfy the equation*

$$f(n^2 + Dm^2 + k) = f^2(n) + Df^2(m) + k \quad \text{for every } n, m \in \mathbb{N}.$$

Then $f(n) = \varepsilon_{D,k}(n)n$ for every $n \in \mathbb{N}$, where $\varepsilon_{D,k} \in \mathcal{M}$, $\varepsilon_{D,k}(n) \in \{1, -1\}$ and $\varepsilon_{D,k}(n^2 + Dm^2 + k) = 1$ for every $n, m \in \mathbb{N}$.

In the order to prove Theorem 1, we will need to the following result.

Theorem 2. Assume that the numbers $\Gamma_2, \Gamma_3, \Gamma_4, \Gamma_5, \Gamma \in \mathbb{C}$, $D \in \mathbb{N}$, $k \in \mathbb{N}_0$ and the arithmetical functions $F : \mathbb{N} \rightarrow \mathbb{C}$ satisfy

$$(1.2) \quad F(n) = \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n) + \Gamma_4\chi_4(n-1) + \Gamma_5\chi_5(n) + \Gamma$$

and

$$(1.3) \quad F(n^2 + Dm^2 + k) = (F(n) + DF(m) + k)^2$$

for every $n, m \in \mathbb{N}$. Then

$$\Gamma_2 = \Gamma_3 = \Gamma_4 = \Gamma_5 = 0$$

and one of the following assertions holds:

$$A) \quad F(n) = \Gamma = \left(\frac{1 + \sqrt{1 - 4Dk - 4k}}{2(D+1)} \right)^2 \quad \text{for every } n \in \mathbb{N},$$

$$B) \quad F(n) = \Gamma = \left(\frac{1 - \sqrt{1 - 4Dk - 4k}}{2(D+1)} \right)^2 \quad \text{for every } n \in \mathbb{N},$$

where $\chi_2(n) \pmod{2}$, $\chi_3(n) \pmod{3}$ are the principal Dirichlet characters and $\chi_4(n) \pmod{4}$, $\chi_5(n) \pmod{5}$ are the real, non-principal Dirichlet characters, i.e. $\chi_2(0) = 0$, $\chi_2(1) = 1$, $\chi_3(0) = 0$, $\chi_3(1) = \chi_3(2) = 1$, $\chi_4(0) = \chi_4(2) = 0$, $\chi_4(1) = 1$, $\chi_4(3) = -1$, $\chi_5(2) = \chi_5(3) = -1$, $\chi_5(1) = \chi_5(4) = 1$.

2. The proof of Theorem 2. Auxiliary lemmas

In this Section we assume that all assumptions of Theorem 2 are satisfied, i.e.

$$F(n) = \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n) + \Gamma_4\chi_4(n-1) + \Gamma_5\chi_5(n) + \Gamma$$

and

$$(2.1) \quad F(n^2 + Dm^2 + k) = (F(n) + DF(m) + k)^2$$

for every $n, m \in \mathbb{N}$.

In the order to prove Theorem 2, first we shall prove some lemmas.

Lemma 1. We have $\Gamma_4 = 0$.

Proof. It is obvious from our assumptions that $\{F(\ell)\}_1^\infty$ is periodic (mod 60), therefore

$$F(2^2 + D2^2 + k) = F(8^2 + D2^2 + k) \text{ and } F(2^2 + D2^2 + k) = F(8^2 + D8^2 + k),$$

which with (2.1) imply that

$$(F(2) + DF(2) + k)^2 = (F(8) + DF(2) + k)^2$$

and

$$(F(2) + DF(2) + k)^2 = (F(8) + DF(8) + k)^2.$$

Consequently

$$(2.2) \quad \begin{aligned} &(F(2) + DF(2) + k)^2 - (F(8) + DF(2) + k)^2 = \\ &= (F(2) - F(8))((2D + 1)F(2) + F(8) + 2k) = 0 \end{aligned}$$

and

$$(2.3) \quad \begin{aligned} &(F(2) + DF(2) + k)^2 - (F(8) + DF(8) + k)^2 = \\ &= (D + 1)(F(2) - F(8))((D + 1)F(2) + (D + 1)F(8) + 2k) = 0. \end{aligned}$$

Since

$$F(2) = \Gamma_3 + \Gamma_4 - \Gamma_5 + \Gamma \quad \text{and} \quad F(8) = \Gamma_3 - \Gamma_4 - \Gamma_5 + \Gamma,$$

we have $\Gamma_4 = 0$ if $F(2) = F(8)$. Assume now that $F(2) - F(8) \neq 0$. Then we infer from (2.2) and (2.3) that

$$(2D + 1)F(2) + F(8) + 2k = 0 \quad \text{and} \quad (D + 1)F(2) + (D + 1)F(8) + 2k = 0,$$

consequently

$$DF(2) = DF(8).$$

This contradicts to the assumption $F(2) - F(8) \neq 0$. Thus, $\Gamma_4 = 0$ follows, which finishes the proof of Lemma 1. ■

Lemma 2. *We have*

$$\begin{cases} \Gamma_2\Gamma_3 = 0, \\ \Gamma_2\Gamma_5 = 0, \\ \Gamma_3\Gamma_5 = 0. \end{cases}$$

Proof. By using Lemma 1, we have $\Gamma_4 = 0$, and so the sequence

$$F(\ell) = \Gamma_2\chi_2(\ell) + \Gamma_3\chi_3(\ell) + \Gamma_5\chi_5(\ell) + \Gamma$$

is the periodic (mod 30) and (2.1) is true.

First we prove that

$$(2.4) \quad F(n) + F(n+4) - F(n+10) - F(n+24) = 0,$$

$$(2.5) \quad F(n+1) + F(n+4) - F(n+16) - F(n+19) = 0$$

and

$$(2.6) \quad F(n) + F(n+25) - F(n+10) - F(n+15) = 0$$

hold for every $n \in \mathbb{N}$.

From the definition of $F(\ell)$, we have

$$\begin{aligned} F(n) &= \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n) + \Gamma_5\chi_5(n) + \Gamma, \\ F(n+4) &= \Gamma_2\chi_2(n+4) + \Gamma_3\chi_3(n+4) + \Gamma_5\chi_5(n+4) + \Gamma = \\ &= \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n+1) + \Gamma_5\chi_5(n+4) + \Gamma, \\ F(n+10) &= \Gamma_2\chi_2(n+10) + \Gamma_3\chi_3(n+10) + \Gamma_5\chi_5(n+10) + \Gamma = \\ &= \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n+1) + \Gamma_5\chi_5(n) + \Gamma, \\ F(n+24) &= \Gamma_2\chi_2(n+24) + \Gamma_3\chi_3(n+24) + \Gamma_5\chi_5(n+24) + \Gamma = \\ &= \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n) + \Gamma_5\chi_5(n+4) + \Gamma, \end{aligned}$$

therefore

$$\begin{aligned} &F(n) + F(n+4) - F(n+10) - F(n+24) = \\ &= (2\Gamma_2\chi_2(n) + \Gamma_3\chi_3(n) + \Gamma_3\chi_3(n+1) + \Gamma_5\chi_5(n) + \Gamma_5\chi_5(n+4) + 2\Gamma) - \\ &- (2\Gamma_2\chi_2(n) + \Gamma_3\chi_3(n) + \Gamma_3\chi_3(n+1) + \Gamma_5\chi_5(n) + \Gamma_5\chi_5(n+4) + 2\Gamma) = 0, \end{aligned}$$

which proves (2.4).

In a similar way, we have

$$\begin{aligned} F(n+1) &= \Gamma_2\chi_2(n+1) + \Gamma_3\chi_3(n+1) + \Gamma_5\chi_5(n+1) + \Gamma, \\ F(n+4) &= \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n+1) + \Gamma_5\chi_5(n+4) + \Gamma, \\ F(n+16) &= \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n+1) + \Gamma_5\chi_5(n+1) + \Gamma, \\ F(n+19) &= \Gamma_2\chi_2(n+1) + \Gamma_3\chi_3(n+1) + \Gamma_5\chi_5(n+4) + \Gamma, \end{aligned}$$

therefore

$$\begin{aligned} &F(n+1) + F(n+4) - F(n+16) - F(n+19) = \\ &= (\Gamma_2\chi_2(n) + \Gamma_2\chi_2(n+1) + 2\Gamma_3\chi_3(n+1) + \Gamma_5\chi_5(n+1) + \\ &+ \Gamma_5\chi_5(n+4) + 2\Gamma) - (\Gamma_2\chi_2(n) + \Gamma_2\chi_2(n+1) + 2\Gamma_3\chi_3(n+1) + \\ &+ \Gamma_5\chi_5(n+1) + \Gamma_5\chi_5(n+4) + 2\Gamma) = 0. \end{aligned}$$

Thus, (2.5) is proved.

Finally, we prove (2.6). We have

$$\begin{aligned} F(n) &= \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n) + \Gamma_5\chi_5(n) + \Gamma, \\ F(n + 25) &= \Gamma_2\chi_2(n + 1) + \Gamma_3\chi_3(n + 1) + \Gamma_5\chi_5(n) + \Gamma, \\ F(n + 10) &= \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n + 1) + \Gamma_5\chi_5(n) + \Gamma, \\ F(n + 15) &= \Gamma_2\chi_2(n + 1) + \Gamma_3\chi_3(n) + \Gamma_5\chi_5(n) + \Gamma, \end{aligned}$$

therefore

$$\begin{aligned} &F(n) + F(n + 25) - F(n + 10) - F(n + 15) = \\ &= (\Gamma_2\chi_2(n) + \Gamma_2\chi_2(n + 1) + \Gamma_3\chi_3(n) + \Gamma_3\chi_3(n + 1) + 2\Gamma_5\chi_5(n) + 2\Gamma) - \\ &- (\Gamma_2\chi_2(n) + \Gamma_2\chi_2(n + 1) + \Gamma_3\chi_3(n) + 2\Gamma_3\chi_3(n + 1) + 2\Gamma_5\chi_5(n) + 2\Gamma) = 0. \end{aligned}$$

This finishes the proof (2.6).

In the next step, we prove that

$$(2.7) \quad F(k) + F(k + 4) - F(k + 10) - F(k + 24) = -2\Gamma_3\Gamma_5,$$

$$(2.8) \quad F(k + 1) + F(k + 4) - F(k + 16) - F(k + 19) = 4\Gamma_2\Gamma_5$$

and

$$(2.9) \quad F(k) + F(k + 25) - F(k + 10) - F(k + 15) = 2\Gamma_2\Gamma_3.$$

It follows from the definition of $F(\ell) = \Gamma_2\chi_2(\ell) + \Gamma_3\chi_3(\ell) + \Gamma_5\chi_5(\ell) + \Gamma$ that

$$\begin{aligned} F(1) &= \Gamma_2\chi_2(1) + \Gamma_3\chi_3(1) + \Gamma_5\chi_5(1) + \Gamma = \Gamma_2 + \Gamma_3 + \Gamma_5 + \Gamma, \\ F(2) &= \Gamma_2\chi_2(2) + \Gamma_3\chi_3(2) + \Gamma_5\chi_5(2) + \Gamma = \Gamma_3 - \Gamma_5 + \Gamma, \\ F(4) &= \Gamma_2\chi_2(4) + \Gamma_3\chi_3(4) + \Gamma_5\chi_5(4) + \Gamma = \Gamma_3 + \Gamma_5 + \Gamma, \\ F(7) &= \Gamma_2\chi_2(7) + \Gamma_3\chi_3(7) + \Gamma_5\chi_5(7) + \Gamma = \Gamma_2 + \Gamma_3 - \Gamma_5 + \Gamma, \\ F(10) &= \Gamma_2\chi_2(10) + \Gamma_3\chi_3(10) + \Gamma_5\chi_5(10) + \Gamma = \Gamma_3 + \Gamma, \\ F(12) &= \Gamma_2\chi_2(12) + \Gamma_3\chi_3(12) + \Gamma_5\chi_5(12) + \Gamma = -\Gamma_5 + \Gamma, \\ F(15) &= \Gamma_2\chi_2(15) + \Gamma_3\chi_3(15) + \Gamma_5\chi_5(15) + \Gamma = \Gamma_2 + \Gamma, \\ F(25) &= \Gamma_2\chi_2(25) + \Gamma_3\chi_3(25) + \Gamma_5\chi_5(25) + \Gamma = \Gamma_2 + \Gamma_3 + \Gamma, \\ F(30) &= \Gamma_2\chi_2(30) + \Gamma_3\chi_3(30) + \Gamma_5\chi_5(30) + \Gamma = \Gamma. \end{aligned}$$

Since

$$1^2 \equiv 1, 2^2 \equiv 4, 10^2 \equiv 10, 4^2 \equiv 16, 7^2 \equiv 19, 12^2 \equiv 24, 30^2 \equiv 0 \pmod{30},$$

and $F(\ell)$ is periodic (mod 30), we infer from (2.1) that

$$\begin{aligned}
F(k) &= (F(30) + DF(30) + k)^2 = ((D+1)\Gamma + k)^2, \\
F(k+1) &= (F(1) + DF(30) + k)^2 = (\Gamma_2 + \Gamma_3 + \Gamma_5 + (D+1)\Gamma + k)^2, \\
F(k+4) &= (F(2) + DF(30) + k)^2 = (\Gamma_3 - \Gamma_5 + (D+1)\Gamma + k)^2, \\
F(k+10) &= (F(10) + DF(30) + k)^2 = (\Gamma_3 + (D+1)\Gamma + k)^2, \\
F(k+15) &= (F(15) + DF(30) + k)^2 = (\Gamma_2 + (D+1)\Gamma + k)^2, \\
F(k+16) &= (F(4) + DF(30) + k)^2 = (\Gamma_3 + \Gamma_5 + (D+1)\Gamma + k)^2, \\
F(k+19) &= (F(7) + DF(30) + k)^2 = (\Gamma_2 + \Gamma_3 - \Gamma_5 + (D+1)\Gamma + k)^2, \\
F(k+24) &= (F(12) + DF(30) + k)^2 = (-\Gamma_5 + (D+1)\Gamma + k)^2, \\
F(k+25) &= (F(25) + DF(30) + k)^2 = (\Gamma_2 + \Gamma_3 + (D+1)\Gamma + k)^2.
\end{aligned}$$

By using theses, we obtain that

$$\begin{aligned}
F(k) + F(k+4) - F(k+10) - F(k+24) &= \\
&= ((D+1)\Gamma + k)^2 + (\Gamma_3 - \Gamma_5 + (D+1)\Gamma + k)^2 - \\
&\quad - (\Gamma_3 + (D+1)\Gamma + k)^2 - (-\Gamma_5 + (D+1)\Gamma + k)^2 = \\
&= -2\Gamma_3\Gamma_5,
\end{aligned}$$

$$\begin{aligned}
F(k+1) + F(k+4) - F(k+16) - F(k+19) &= \\
&= (\Gamma_2 + \Gamma_3 + \Gamma_5 + (D+1)\Gamma + k)^2 + (\Gamma_3 - \Gamma_5 + (D+1)\Gamma + k)^2 - \\
&\quad - (\Gamma_3 + \Gamma_5 + (D+1)\Gamma + k)^2 - (\Gamma_2 + \Gamma_3 - \Gamma_5 + (D+1)\Gamma + k)^2 = \\
&= 4\Gamma_2\Gamma_5
\end{aligned}$$

and

$$\begin{aligned}
F(k) + F(k+25) - F(k+10) - F(k+15) &= \\
&= ((D+1)\Gamma + k)^2 + (\Gamma_2 + \Gamma_3 + (D+1)\Gamma + k)^2 - \\
&\quad - (\Gamma_3 + (D+1)\Gamma + k)^2 - (\Gamma_2 + (D+1)\Gamma + k)^2 = \\
&= 2\Gamma_2\Gamma_3.
\end{aligned}$$

By applying (2.4), (2.5) and (2.6) for the case when $n = k$, we obtain from (2.7), (2.8) and (2.9) that

$$\Gamma_2\Gamma_5 = 0, \quad \Gamma_3\Gamma_5 = 0 \quad \text{and} \quad \Gamma_2\Gamma_3 = 0.$$

Lemma 2 is proved. ■

Lemma 3. *We have $\Gamma_2 = 0$.*

Proof. We will prove that $\Gamma_2 = 0$. Assume by contradiction that $\Gamma_2 \neq 0$. Then we infer from Lemma 1 and Lemma 2 that $\Gamma_3 = \Gamma_4 = \Gamma_5 = 0$. Consequently

$$(2.10) \quad F(\ell) = \Gamma_2 \chi_2(\ell) + \Gamma$$

is a periodic sequence (mod 2) and (2.1) holds.

First we prove that

$$(2.11) \quad D \equiv 1 \pmod{2}.$$

Assume by contradiction that $D \equiv 0 \pmod{2}$. Then

$$n^2 + Dm^2 + k \equiv n^2 + k \pmod{2},$$

therefore we obtain from (2.1) that

$$F(n^2 + k) = F(n^2 + Dm^2 + k) = (F(n) + DF(m) + k)^2$$

holds for every $n, m \in \mathbb{N}$. This with $m = 1$ and $m = 2$ shows that

$$F(n^2 + k) = (F(n) + DF(1) + k)^2 = (F(n) + DF(2) + k)^2,$$

consequently

$$0 = D(F(1) - F(2))(2F(n) + DF(1) + DF(2) + 2k).$$

Since $F(1) - F(2) = (\Gamma_2 + \Gamma) - \Gamma = \Gamma_2 \neq 0$, we have

$$F(n) = -\frac{DF(1) + DF(2) + 2k}{2} \quad \text{for every } n \in \mathbb{N},$$

and so

$$F(1) = F(2), \quad \Gamma_2 = 0.$$

This contradicts to the fact $\Gamma_2 \neq 0$. Thus, (2.11) is proved.

Assume now that $\Gamma_2 \neq 0$ and $D \equiv 1 \pmod{2}$. Thus, we have

$$(2.12) \quad F(n^2 + m^2 + k) = F(n^2 + Dm^2 + k) = (F(n) + DF(m) + k)^2$$

for every $n, m \in \mathbb{N}$. This shows that

$$\begin{aligned} F(k) &= F(2^2 + 2^2 + k) = (F(2) + DF(2) + k)^2 = ((D + 1)\Gamma + k)^2, \\ F(k) &= F(1^2 + 1^2 + k) = (F(1) + DF(1) + k)^2 = ((D + 1)(\Gamma_2 + \Gamma) + k)^2, \end{aligned}$$

consequently

$$\begin{aligned} 0 &= ((D+1)(\Gamma_2 + \Gamma) + k)^2 - ((D+1)\Gamma + k)^2 = \\ &= (D+1)\Gamma_2((D+1)\Gamma_2 + 2(D+1)\Gamma + 2k) \end{aligned}$$

and so

$$(D+1)\Gamma + k = -\frac{D+1}{2}\Gamma_2 \quad \text{and} \quad F(k) = \left(\frac{D+1}{2}\right)^2 \Gamma_2^2.$$

By applying (2.12) with $n = 1$ and $m = 2$, we obtain

$$\begin{aligned} F(k+1) &= F(1^2 + 2^2 + k) = (F(1) + DF(2) + k)^2 = \\ &= (\Gamma_2 + (D+1)\Gamma + k)^2 = \left(\Gamma_2 - \frac{D+1}{2}\Gamma_2\right)^2 = \left(\frac{D-1}{2}\right)^2 \Gamma_2^2. \end{aligned}$$

If k is even number, then $F(k) = F(2)$, $F(k+1) = F(1)$, and so

$$\begin{cases} \left(\frac{D+1}{2}\right)^2 \Gamma_2^2 - \Gamma = 0, \\ \left(\frac{D-1}{2}\right)^2 \Gamma_2^2 - (\Gamma_2 + \Gamma) = 0. \end{cases}$$

Solving this system, using $\Gamma_2 \neq 0$, we have

$$\Gamma_2 = -\frac{1}{D}, \quad \Gamma = \left(\frac{D+1}{2D}\right)^2$$

and

$$\begin{aligned} k &= -(D+1)\Gamma - \frac{D+1}{2}\Gamma_2 = -(D+1)\left(\frac{D+1}{2D}\right)^2 - \frac{D+1}{2}\left(-\frac{1}{D}\right) = \\ &= -\frac{1+D^2+D+D^3}{4D^2} < 0, \end{aligned}$$

which contradicts to the fact $k \in \mathbb{N}$.

Now we consider the case $2 \nmid k$. Then $F(k) = F(1)$, $F(k+1) = F(2)$, and so

$$\begin{cases} \left(\frac{D+1}{2}\right)^2 \Gamma_2^2 - (\Gamma_2 + \Gamma) = 0, \\ \left(\frac{D-1}{2}\right)^2 \Gamma_2^2 - \Gamma = 0. \end{cases}$$

Solving this system, using $\Gamma_2 \neq 0$, we have

$$\Gamma_2 = \frac{1}{D}, \quad \Gamma = \left(\frac{D-1}{2D}\right)^2$$

and

$$k = -\frac{1 + D^2 + D + D^3}{4D^2} < 0.$$

This is impossible, because $k \in \mathbb{N}$. Thus we have proved that $\Gamma_2 = 0$.

Lemma 3 is proved. ■

Lemma 4. *We have $\Gamma_3 = 0$.*

Proof. Assume by contradiction that $\Gamma_3 \neq 0$. Then from Lemmas 1–3 we have $\Gamma_2 = \Gamma_4 = \Gamma_5 = 0$, consequently

$$(2.13) \quad \begin{cases} F(\ell) & = \Gamma_3 \chi_3(\ell) + \Gamma, \\ F(n^2 + Dm^2 + k) & = (F(n) + DF(m) + k)^2 \end{cases}$$

for every $n, m \in \mathbb{N}$ and

$$F(1) = \Gamma_3 + \Gamma, \quad F(2) = \Gamma_3 + \Gamma, \quad F(3) = \Gamma.$$

We infer from (2.13) that

$$(2.14) \quad \begin{cases} F(k) = (F(3) + DF(3) + k)^2 = ((D + 1)\Gamma + k)^2, \\ F(k + 1) = (F(1) + DF(3) + k)^2 = ((D + 1)\Gamma + \Gamma_3 + k)^2, \\ F(k + D) = (F(3) + DF(1) + k)^2 = ((D + 1)\Gamma + D\Gamma_3 + k)^2, \\ F(k + D + 1) = (F(1) + DF(1) + k)^2 = ((D + 1)(\Gamma_3 + \Gamma) + k)^2. \end{cases}$$

The case (A): $D \equiv 0 \pmod{3}$.

Since a sequence $\{F(n)\}_{n=1}^\infty$ is periodic $\pmod{3}$, we infer from (2.14) that

$$\begin{aligned} F(k) - F(k + D) &= ((D + 1)\Gamma + k)^2 - ((D + 1)\Gamma + D\Gamma_3 + k^2) = \\ &= -D\Gamma_3(2(D + 1)\Gamma + D\Gamma_3 + 2k) = 0 \end{aligned}$$

and

$$\begin{aligned} F(k + 1) - F(k + D + 1) &= ((D + 1)\Gamma + \Gamma_3 + k^2) - ((D + 1)(\Gamma_3 + \Gamma) + k)^2 = \\ &= -D\Gamma_3(2(D + 1)\Gamma + (D + 2)\Gamma_3 + 2k) = 0. \end{aligned}$$

The last relations with $\Gamma_3 \neq 0$ imply

$$\begin{cases} 2(D + 1)\Gamma + D\Gamma_3 + 2k = 0, \\ 2(D + 1)\Gamma + (D + 2)\Gamma_3 + 2k = 0, \end{cases}$$

consequently

$$2\Gamma_3 = 0,$$

which is impossible.

The case (B): $D \equiv 1 \pmod{3}$.

In this case, we distinguish three cases according to $k \pmod{3}$.

The case (B1): $D \equiv 1 \pmod{3}$, $k \equiv 1 \pmod{3}$.

Then $F(k) - F(1) = 0$, $F(k+1) - F(2) = 0$ and $F(1+k+D) - F(3) = 0$, and so we have

$$(B1) \quad \begin{cases} F(k) - F(1) = ((D+1)\Gamma + k)^2 - \Gamma_3 - \Gamma = 0, \\ F(k+1) - F(2) = ((D+1)\Gamma + \Gamma_3 + k)^2 - \Gamma_3 - \Gamma = 0, \\ F(k+D+1) - F(3) = ((D+1)(\Gamma_3 + \Gamma) + k)^2 - \Gamma = 0. \end{cases}$$

Solving this system, we obtain that

$$\Gamma = \left(\frac{2D+1}{2D(D+1)} \right)^2, \quad \Gamma_3 = -\frac{1}{D(D+1)} \quad \text{and} \quad k = -\frac{4D^2 + 2D + 1}{4D^2(D+1)}.$$

These are impossible, because $D \in \mathbb{N}$ and $k \in \mathbb{N}$. Thus, the case (B1) does not occur.

The case (B2): $D \equiv 1 \pmod{3}$, $k \equiv 2 \pmod{3}$.

In the case (B2), we infer from (2.14) that

$$F(k+D+1) - F(k) = F(1) - F(2) = 0,$$

and so

$$\begin{aligned} 0 = F(k+D+1) - F(k) &= ((D+1)(\Gamma_3 + \Gamma) + k)^2 - ((D+1)\Gamma + k)^2 = \\ &= (D+1)\Gamma_3(2(D+1)\Gamma + (D+1)\Gamma_3 + 2k). \end{aligned}$$

Since $\Gamma_3 \neq 0$, we have

$$(D+1)\Gamma + k = -\frac{D+1}{2}\Gamma_3,$$

which with (2.14) show that

$$(B2) \quad \begin{cases} F(2) = F(k) = ((D+1)\Gamma + k)^2 = \left(\frac{D+1}{2} \right)^2 \Gamma_3^2 \\ F(3) = F(k+1) = ((D+1)\Gamma + \Gamma_3 + k)^2 = \left(\frac{D-1}{2} \right)^2 \Gamma_3^2 \\ F(1) = F(k+D+1) = ((D+1)(\Gamma_3 + \Gamma) + k)^2 = \left(\frac{D+1}{2} \right)^2 \Gamma_3^2. \end{cases}$$

Since $F(1) = F(2) = \Gamma_3 + \Gamma$ and $F(3) = \Gamma$, we infer from (B2) that

$$\Gamma_3 = \frac{1}{D}, \quad \Gamma = \left(\frac{D-1}{2D} \right)^2 \quad \text{and} \quad k = -\frac{D^3 + D^2 + D + 1}{4D^2},$$

which are impossible, because $k \in \mathbb{N}$. Thus, the case (B2) does not occur.

The case (B3): $D \equiv 1 \pmod{3}$, $k \equiv 0 \pmod{3}$.

In same way as above, in the case (B3) we have

$$(B3) \quad \begin{cases} F(k) - F(3) = ((D+1)\Gamma + k)^2 - \Gamma = 0, \\ F(k+1) - F(1) = ((D+1)\Gamma + \Gamma_3 + k)^2 - \Gamma_3 - \Gamma = 0, \\ F(k+D+1) - F(2) = ((D+1)(\Gamma_3 + \Gamma) + k)^2 - \Gamma_3 - \Gamma = 0. \end{cases}$$

Solving (B3), we obtain that

$$\Gamma_3 = -\frac{1}{D+1}, \quad \Gamma = -\frac{(D+2)^2}{4(D+1)^2} \quad \text{and} \quad k = -\frac{D(D+2)}{4(D+1)}.$$

These are impossible, because $k \in \mathbb{N}$. Thus (B3) and (B) do not occur.

The cases (C): $D \equiv 2 \pmod{3}$.

The proof of (C) is similar as above, we infer from the following relation

$$\begin{aligned} 0 = F(k+D+1) - F(k) &= ((D+1)(\Gamma_3 + \Gamma) + k)^2 - ((D+1)\Gamma + k)^2 = \\ &= (D+1)\Gamma_3(2(D+1)\Gamma + (D+1)\Gamma_3 + 2k). \end{aligned}$$

Since $\Gamma_3 \neq 0$, we have

$$(D+1)\Gamma + k = -\frac{D+1}{2}\Gamma_3$$

and so

$$(C) \quad \begin{cases} F(k) = ((D+1)\Gamma + k)^2 = \left(\frac{D+1}{2}\right)^2 \Gamma_3^2, \\ F(k+1) = ((D+1)\Gamma + \Gamma_3 + k)^2 = \left(\frac{D-1}{2}\right)^2 \Gamma_3^2, \\ F(k+2) = F(k+D) = ((D+1)\Gamma + D\Gamma_3 + k)^2 = \left(\frac{D-1}{2}\right)^2 \Gamma_3^2. \end{cases}$$

Since $F(1) = F(2) = \Gamma_3 + \Gamma$ and $F(3) = \Gamma$, we infer from (C) that $F(k) = F(3)$, $F(k+1) = F(k+2) = F(1)$, consequently

$$\begin{cases} \Gamma = \left(\frac{D+1}{2}\right)^2 \Gamma_3^2, \\ \Gamma_3 + \Gamma = \left(\frac{D-1}{2}\right)^2 \Gamma_3^2. \end{cases}$$

Hence

$$\Gamma_3 = -\frac{1}{D}, \quad \Gamma = \left(\frac{D+1}{2}\right)^2 \Gamma_3^2 = \left(\frac{D+1}{2D}\right)^2$$

and

$$\begin{aligned} k &= -\frac{D+1}{2}\Gamma_3 - (D+1)\Gamma = \frac{D+1}{2D} - (D+1)\left(\frac{D+1}{2D}\right)^2 = \\ &= -\frac{D^3 + D^2 + D + 1}{4D^2}. \end{aligned}$$

The last relation contradicts to the fact $k \in \mathbb{N}$.

Thus, (C) and so Lemma 4 are proved. \blacksquare

Lemma 5. *We have $\Gamma_5 = 0$.*

Proof. Assume by contradiction that $\Gamma_5 \neq 0$. Then from Lemmas 1–4 we have $\Gamma_2 = \Gamma_3 = \Gamma_4 = 0$, consequently

$$(2.15) \quad \begin{cases} F(\ell) &= \Gamma_5 \chi_5(\ell) + \Gamma, \\ F(n^2 + Dm^2 + k) &= (F(n) + DF(m) + k)^2 \end{cases}$$

for every $n, m \in \mathbb{N}$. The elements of this sequence are:

$$F(1) = \Gamma_5 + \Gamma, \quad F(2) = -\Gamma_5 + \Gamma, \quad F(3) = -\Gamma_5 + \Gamma, \quad F(4) = \Gamma_5 + \Gamma, \quad F(5) = \Gamma.$$

We infer from (2.15) that

$$(2.16) \quad \begin{cases} F(k) = (F(5) + DF(5) + k)^2 = ((D+1)\Gamma + k)^2, \\ F(k+1) = (F(1) + DF(5) + k)^2 = ((D+1)\Gamma + \Gamma_5 + k)^2, \\ F(k+4) = (F(2) + DF(5) + k)^2 = ((D+1)\Gamma - \Gamma_5 + k)^2. \end{cases}$$

In the proof of Lemma 5 we will distinguish five cases according to $k \pmod{5}$.

◦ If $k \equiv 1 \pmod{5}$, then $F(k) = F(1)$, $F(k+1) = F(2)$, $F(k+4) = F(5)$, and so

$$\begin{cases} ((D+1)\Gamma + k)^2 = \Gamma_5 + \Gamma, \\ ((D+1)\Gamma + \Gamma_5 + k)^2 = -\Gamma_5 + \Gamma, \\ ((D+1)\Gamma - \Gamma_5 + k)^2 = \Gamma. \end{cases}$$

Solving this system, using $\Gamma_5 \neq 0$, we have

$$\Gamma = \frac{25}{16}, \quad \Gamma_5 = -\frac{3}{2} \quad \text{and} \quad k = -\frac{29}{16} - \frac{25}{16}D,$$

which contradicts to $k \in \mathbb{N}$.

◦ If $k \equiv 2 \pmod{5}$, then $F(k) = F(2)$, $F(k+1) = F(3)$, $F(k+4) = F(6) = F(1)$, and so

$$\begin{cases} ((D+1)\Gamma + k)^2 = -\Gamma_5 + \Gamma, \\ ((D+1)\Gamma + \Gamma_5 + k)^2 = -\Gamma_5 + \Gamma, \\ ((D+1)\Gamma - \Gamma_5 + k)^2 = \Gamma_5 + \Gamma. \end{cases}$$

Solving this system, using $\Gamma_5 \neq 0$, we have

$$\Gamma = \frac{5}{4}, \quad \Gamma_5 = 1 \quad \text{and} \quad k = -\frac{7}{4} - \frac{5}{4}D,$$

which contradicts to $k \in \mathbb{N}$.

◦ If $k \equiv 3 \pmod{5}$, then $F(k) = F(3)$, $F(k+1) = F(4)$, $F(k+4) = F(7) = F(2)$, and so

$$\begin{cases} ((D+1)\Gamma + k)^2 = -\Gamma_5 + \Gamma, \\ ((D+1)\Gamma + \Gamma_5 + k)^2 = \Gamma_5 + \Gamma, \\ ((D+1)\Gamma - \Gamma_5 + k)^2 = -\Gamma_5 + \Gamma. \end{cases}$$

Solving this system, using $\Gamma_5 \neq 0$, we have

$$\Gamma = \frac{5}{4}, \quad \Gamma_5 = 1 \quad \text{and} \quad k = -\frac{3}{4} - \frac{5}{4}D,$$

which contradicts to $k \in \mathbb{N}$.

◦ If $k \equiv 4 \pmod{5}$, then $F(k) = F(4)$, $F(k+1) = F(5)$, $F(k+4) = F(8) = F(3)$, and so

$$\begin{cases} ((D+1)\Gamma + k)^2 = \Gamma_5 + \Gamma, \\ ((D+1)\Gamma + \Gamma_5 + k)^2 = \Gamma, \\ ((D+1)\Gamma - \Gamma_5 + k)^2 = -\Gamma_5 + \Gamma. \end{cases}$$

Solving this system, using $\Gamma_5 \neq 0$, we have

$$\Gamma = \frac{25}{16}, \quad \Gamma_5 = -\frac{3}{2} \quad \text{and} \quad k = -\frac{21}{16} - \frac{25}{16}D,$$

which contradicts to $k \in \mathbb{N}$.

◦ If $k \equiv 5 \pmod{5}$, then $F(k) = F(5)$, $F(k+1) = F(6) = F(1)$, $F(k+4) = F(9) = F(4)$, and so

$$\begin{cases} ((D+1)\Gamma + k)^2 = \Gamma, \\ ((D+1)\Gamma + \Gamma_5 + k)^2 = \Gamma_5 + \Gamma, \\ ((D+1)\Gamma - \Gamma_5 + k)^2 = \Gamma_5 + \Gamma. \end{cases}$$

Solving this system, using $\Gamma_5 \neq 0$, we have

$$\Gamma = 0, \quad \Gamma_5 = 1 \quad \text{and} \quad k = 0,$$

which contradicts to $k \in \mathbb{N}$.

Lemma 5 is proved. ■

3. The proof of Theorem 2

It follows from Lemmas 1–5 that

$$\Gamma_2 = \Gamma_3 = \Gamma_4 = \Gamma_5 = 0 \quad \text{and} \quad F(\ell) = \Gamma \quad \text{for every } \ell \in \mathbb{N}.$$

Thus, the relation (1.3) gives

$$\Gamma = (\Gamma + D\Gamma + k)^2,$$

which implies

$$\Gamma = \frac{1 - 2Dk - 2k \pm \sqrt{1 - 4Dk - 4k}}{2(D+1)^2} = \left(\frac{1 \pm \sqrt{1 - 4Dk - 4k}}{2(D+1)} \right)^2.$$

Thus, we proved that

$$F(\ell) = \Gamma = \left(\frac{1 \pm \sqrt{1 - 4Dk - 4k}}{2(D+1)} \right)^2 \quad \text{for every } \ell \in \mathbb{N}.$$

Theorem 2 is proved. ■

4. The proof of Theorem 1. Lemmas

In this section we assume that the function $T, G, H : \mathbb{N} \rightarrow \mathbb{C}$ and the numbers $k \in \mathbb{N}_0$, $D \in \mathbb{N}$, $U, V \in \mathbb{C}$, $U \neq 0$ satisfy the relation

$$(4.1) \quad T(n^2 + Dm^2 + k) = G(n) + UH(m) + V \quad \text{for every } n, m \in \mathbb{N}.$$

Lemma 6. *Assume that the function $T, G, H : \mathbb{N} \rightarrow \mathbb{C}$ and the numbers $k \in \mathbb{N}_0$, $D \in \mathbb{N}$, $U, V \in \mathbb{C}$, $U \neq 0$ satisfy (4.1). Then*

$$(4.2) \quad \begin{aligned} H(\ell + 12m) &= H(\ell + 9m) + H(\ell + 8m) + H(\ell + 7m) - \\ &\quad - H(\ell + 5m) - H(\ell + 4m) - H(\ell + 3m) + H(\ell) \end{aligned}$$

holds for every $\ell, m \in \mathbb{N}$ and

$$(4.3) \quad \begin{cases} H(7) &= 2H(5) - H(1), \\ H(8) &= 2H(5) + H(4) - 2H(1), \\ H(9) &= H(6) + 2H(5) - H(2) - H(1), \\ H(10) &= H(6) + 3H(5) - H(3) - 2H(1), \\ H(11) &= H(6) + 4H(5) - H(3) - H(2) - 2H(1), \\ H(12) &= H(6) + 4H(5) + H(4) - H(2) - 4H(1). \end{cases}$$

Proof. We note from (4.1) that

$$(4.4) \quad T(x^2 + Dy^2 + k) = G(|x|) + UH(|y|) + V \quad \text{for every } x, y \in \mathbb{Z} \setminus \{0\}.$$

First we prove the following assertion:

$$(4.5) \quad H(n + 2m) - H(|n - 2m|) = H(2n + m) - H(|2n - m|)$$

for every $n, m \in \mathbb{N}, n \neq 2m, m/2$.

Assume that the numbers $n, m \in \mathbb{N}$ satisfy the conditions $n \neq 2m, n \neq m/2$. If $Dn - 2m \neq 0$, then we infer from (4.1) and the next relations

$$(Dn + 2m)^2 + D(n - 2m)^2 + k = (Dn - 2m)^2 + D(n + 2m)^2 + k$$

and

$$(Dn + 2m)^2 + D(2n - m)^2 + k = (Dn - 2m)^2 + D(2n + m)^2 + k$$

that

$$G(Dn + 2m) + UH(|n - 2m|) + V = G(|Dn - 2m|) + UH(n + 2m) + V$$

and

$$G(Dn + 2m) + UH(|2n - m|) + V = G(|Dn - 2m|) + UH(2n + m) + V.$$

These imply that

$$\begin{aligned} G(Dn + 2m) - G(|Dn - 2m|) &= UH(n + 2m) - UH(|n - 2m|) = \\ &= UH(2n + m) - UH(|2n - m|), \end{aligned}$$

which prove (4.5) in the case $Dn - 2m \neq 0$.

If $Dn - 2m = 0$, then $2Dn - m = 4m - m = 3m \neq 0$. In this case, we infer from (4.1) and the next relations

$$(2Dn + m)^2 + D(n - 2m)^2 + k = (2Dn - m)^2 + D(n + 2m)^2 + k$$

and

$$(2Dn + m)^2 + D(2n - m)^2 + k = (2Dn - m)^2 + D(2n + m)^2 + k$$

that

$$G(2Dn + m) + UH(|n - 2m|) + V = G(|2Dn - m|) + UH(n + 2m) + V$$

and

$$G(2Dn + m) + UH(|2n - m|) + V = G(|2Dn - m|) + UH(2n + m) + V.$$

Similar as above, we deduce from these relations

$$\begin{aligned} G(2Dn + m) - G(|2Dn - m|) &= UH(n + 2m) - UH(|n - 2m|) = \\ &= UH(2n + m) - UH(|2n - m|), \end{aligned}$$

which prove (4.5) in the case $Dn - 2m = 0$, and so (4.5) is proved.

Applications of (4.5) in the cases

$$(n, m) \in \{(1, 3); (2, 3); (1, 4); (1, 5); (3, 4); (2, 5)\}$$

prove that (4.3) holds for $H(7)$, $H(8)$, $H(9)$, $H(11)$, $H(10)$ and $H(12)$. Thus, (4.3) is proved.

Now we prove (4.2). By applying (4.5) with $n = \ell + 2t$, we have

$$H(\ell + 4t) - H(\ell) = H(2\ell + 5t) - H(2\ell + 3t) \quad \text{for every } \ell, t \in \mathbb{N}.$$

This with $t = 3m$ shows that

$$H(\ell + 12m) - H(\ell) = H(2\ell + 15m) - H(2\ell + 9m).$$

Since $H(2x + 5y) - H(2x + 3y) = H(x + 4y) - H(x)$ holds for every $x, y \in \mathbb{N}$, the last relation implies that

$$\begin{aligned} H(\ell + 12m) - H(\ell) &= H(2\ell + 15m) - H(2\ell + 9m) = \\ &= [H(2(\ell + 5m) + 5m) - H(2(\ell + 5m) + 3m)] + \\ &\quad + [H(2(\ell + 4m) + 5m) - H(2(\ell + 4m) + 3m)] + \\ &\quad + [H(2(\ell + 3m) + 5m) - H(2(\ell + 3m) + 3m)] = \\ &= [H(\ell + 9m) - H(\ell + 5m)] + \\ &\quad + [H(\ell + 8m) - H(\ell + 4m)] + \\ &\quad + [H(\ell + 7m) - H(\ell + 3m)], \end{aligned}$$

which prove (4.2).

Lemma 6 is proved. ■

In the next lemma we shall follow a method in part similar to the one used in the proof of Lemma 2 of the paper [8].

Lemma 7. Assume that the function $T, G, H : \mathbb{N} \rightarrow \mathbb{C}$ and the numbers $D \in \mathbb{N}, U, V \in \mathbb{C}, U \neq 0$ satisfy (4.1). Let

$$\begin{aligned} A &:= \frac{1}{120} (H(6) + 4H(5) - H(3) - H(2) - 3H(1)), \\ \Gamma_2 &:= \frac{-1}{8} (H(6) - 4H(5) + 4H(4) - H(3) + 3H(2) - 3H(1)), \\ \Gamma_3 &:= \frac{-1}{3} (H(6) - 2H(5) + 2H(3) - H(2)), \\ \Gamma_4 &:= \frac{1}{4} (H(6) - 2H(4) - H(3) + H(2) + H(1)), \\ \Gamma_5 &:= \frac{1}{5} (H(6) - H(5) - H(3) - H(2) + 2H(1)), \\ \Gamma &:= \frac{1}{4} (H(6) - 4H(5) + 2H(4) + 3H(3) + H(2) + H(1)), \\ F(\ell) &:= \Gamma_2 \chi_2(\ell) + \Gamma_3 \chi_3(\ell) + \Gamma_4 \chi_4(\ell - 1) + \Gamma_5 \chi_5(\ell) + \Gamma, \end{aligned}$$

where $\chi_2(\ell) \pmod{2}$, $\chi_3(\ell) \pmod{3}$ are the principal Dirichlet characters and $\chi_4(\ell) \pmod{4}$, $\chi_5(\ell) \pmod{5}$ are the real, non-principal Dirichlet characters, i.e.

$$\begin{aligned} \chi_2(0) &= 0, \quad \chi_2(1) = 1, \\ \chi_3(0) &= 0, \quad \chi_3(1) = \chi_3(2) = 1, \\ \chi_4(0) &= \chi_4(2) = 0, \quad \chi_4(1) = 1, \quad \chi_4(3) = -1, \\ \chi_5(0) &= 0, \quad \chi_5(2) = \chi_5(3) = -1, \quad \chi_5(1) = \chi_5(4) = 1. \end{aligned}$$

Then we have

$$(4.6) \quad H(\ell) = A\ell^2 + F(\ell) \quad \text{for every } \ell \in \mathbb{N}.$$

Proof. With the help of compute, we proved that (4.6) holds for $1 \leq k \leq 12$. Indeed, by using (4.3), we show with Maple that

$$H(\ell) - A\ell^2 - F(\ell) = 0 \quad \text{for every } \ell = 1, \dots, 12,$$

where $F(\ell) = \Gamma_2 \chi_2(\ell) + \Gamma_3 \chi_3(\ell) + \Gamma_4 \chi_4(\ell - 1) + \Gamma_5 \chi_5(\ell) + \Gamma$ for every $\ell \in \mathbb{N}$.

Assume that $H(k) = Ak^2 + F(k)$ holds for $\ell \leq k \leq \ell + 11$, where $\ell \geq 1$. By applying (4.2) with $m = 1$, we have

$$\begin{aligned} H(\ell + 12) &= H(\ell + 9) + H(\ell + 8) + H(\ell + 7) - H(\ell + 5) - \\ &\quad - H(\ell + 4) - H(\ell + 3) + H(\ell) = \\ &= A[(\ell + 9)^2 + (\ell + 8)^2 + (\ell + 7)^2 - (\ell + 5)^2 - \\ &\quad - (\ell + 4)^2 - (\ell + 3)^2 + \ell^2] + \\ &\quad + [F(\ell + 9) + F(\ell + 8) + F(\ell + 7) - F(\ell + 5) - \\ &\quad - F(\ell + 4) - F(\ell + 3) + F(\ell)] = \\ &= A(\ell + 12)^2 + F(\ell + 12), \end{aligned}$$

which proves that (4.6) holds for $\ell + 12$ and so it is true for all ℓ . In the last relation we have used

$$\begin{aligned} &F(\ell + 9) + F(\ell + 8) + F(\ell + 7) - F(\ell + 5) - F(\ell + 4) - F(\ell + 3) + F(\ell) = \\ &= \Gamma_2 \left[\sum_{k=\ell+6}^{\ell+9} \chi_2(k) - \sum_{k=\ell+3}^{\ell+6} \chi_2(k) + \chi_2(\ell) \right] + \\ &+ \Gamma_3 \left[\sum_{k=\ell+7}^{\ell+9} \chi_3(k) - \sum_{k=\ell+3}^{\ell+5} \chi_3(k) + \chi_3(\ell) \right] + \\ &+ \Gamma_4 \left[\sum_{k=\ell+6}^{\ell+9} \chi_4(k-1) - \sum_{k=\ell+3}^{\ell+6} \chi_4(k-1) + \chi_4(\ell-1) \right] + \\ &+ \Gamma_5 \left[\sum_{k=\ell+6}^{\ell+10} \chi_5(k) - \sum_{k=\ell+2}^{\ell+6} \chi_5(k) - \chi_5(\ell+10) + \chi_5(\ell+2) + \chi_5(\ell) \right] + \Gamma = \\ &= \Gamma_2 \chi_2(\ell) + \Gamma_3 \chi_3(\ell) + \Gamma_4 \chi_4(\ell-1) + \Gamma_5 \chi_5(\ell+2) + \Gamma = \\ &= \Gamma_2 \chi_2(\ell+12) + \Gamma_3 \chi_3(\ell+12) + \Gamma_4 \chi_4(\ell+11) + \Gamma_5 \chi_5(\ell+12) + \Gamma = \\ &= F(\ell+12). \end{aligned}$$

Lemma 7 is proved. ■

5. Proof of Theorem 1

Assume that the numbers $k \in \mathbb{N}_0$, $D \in \mathbb{N}$ and the arithmetical function $f : \mathbb{N} \rightarrow \mathbb{C}$ satisfy the equation

$$f(n^2 + Dm^2 + k) = f^2(n) + Df^2(m) + k \quad \text{for every } n, m \in \mathbb{N}.$$

Let $\mathcal{F}(n) := f^2(n)$ for every $n \in \mathbb{N}$ and $U = D$, $V = k$. Thus, we have

$$f(n^2 + Dm^2 + k) = \mathcal{F}(n) + D\mathcal{F}(m) + k \quad \text{for every } n, m \in \mathbb{N}.$$

and

$$(5.1) \quad \mathcal{F}(n^2 + Dm^2 + k) = (\mathcal{F}(n) + D\mathcal{F}(m) + k)^2$$

for every $n, m \in \mathbb{N}$. We shall use the notations of Lemmas 6–7 for the cases $G = \mathcal{F}$ and $H = \mathcal{F}$. Hence

$$\begin{aligned} A &:= \frac{1}{120}(\mathcal{F}(6) + 4\mathcal{F}(5) - \mathcal{F}(3) - \mathcal{F}(2) - 3\mathcal{F}(1)), \\ \Gamma_2 &:= \frac{-1}{8}(\mathcal{F}(6) - 4\mathcal{F}(5) + 4\mathcal{F}(4) - \mathcal{F}(3) + 3\mathcal{F}(2) - 3\mathcal{F}(1)), \\ \Gamma_3 &:= \frac{-1}{3}(\mathcal{F}(6) - 2\mathcal{F}(5) + 2\mathcal{F}(3) - \mathcal{F}(2)), \\ \Gamma_4 &:= \frac{1}{4}(\mathcal{F}(6) - 2\mathcal{F}(4) - \mathcal{F}(3) + \mathcal{F}(2) + \mathcal{F}(1)), \\ \Gamma_5 &:= \frac{1}{5}(\mathcal{F}(6) - \mathcal{F}(5) - \mathcal{F}(3) - \mathcal{F}(2) + 2\mathcal{F}(1)), \\ \Gamma &:= \frac{1}{4}(\mathcal{F}(6) - 4\mathcal{F}(5) + 2\mathcal{F}(4) + 3\mathcal{F}(3) + \mathcal{F}(2) + \mathcal{F}(1)), \\ F(\ell) &:= \Gamma_2\chi_2(\ell) + \Gamma_3\chi_3(\ell) + \Gamma_4\chi_4(\ell - 1) + \Gamma_5\chi_5(\ell) + \Gamma, \end{aligned}$$

From (4.6) we have

$$(5.2) \quad \mathcal{F}(\ell) = f^2(\ell) = A\ell^2 + F(\ell) \quad \text{for every } \ell \in \mathbb{N}.$$

Lemma 8. *We have*

$$A \in \{0, 1\}.$$

Proof. We infer from (5.1) and (5.2) that

$$(5.3) \quad \begin{aligned} A(n^2 + Dm^2 + k)^2 + F(n^2 + Dm^2 + k) &= \\ &= \left(A(n^2 + Dm^2) + F(n) + D\mathcal{F}(m) + k \right)^2 \end{aligned}$$

for every $n, m \in \mathbb{N}$. Since

$$|F(\ell)| \leq |\Gamma_2| + |\Gamma_3| + |\Gamma_4| + |\Gamma_5| + |\Gamma| \quad \text{for every } \ell \in \mathbb{N},$$

for each fix $n \in \mathbb{N}$, we infer from (5.3) that

$$\begin{aligned} A &= \lim_{m \rightarrow \infty} \frac{A(n^2 + Dm^2 + k)^2 + F(n^2 + Dm^2 + k)}{(Dm^2)^2} = \\ &= \lim_{m \rightarrow \infty} \left(\frac{A(n^2 + Dm^2) + F(n) + D\mathcal{F}(m) + k}{Dm^2} \right)^2 = A^2. \end{aligned}$$

Therefore, we have $A \in \{0, 1\}$, and so Lemma 8 is proved. ■

Lemma 9. Assume that $A = 1$. Then

$$\mathcal{F}(n) = n^2, \quad f(n) = \pm n$$

and

$$f(n^2 + Dm^2 + k) = n^2 + Dm^2 + k$$

for every $n, m \in \mathbb{N}$.

Proof. Assume that $A = 1$. In this case, we have $\mathcal{F}(n) = n^2 + F(n)$. Then we infer from (5.1) and (5.2) that

$$\begin{aligned} 0 &= \mathcal{F}(n^2 + Dm^2 + k) - (\mathcal{F}(n) + D\mathcal{F}(m) + k)^2 = \\ &= (n^2 + Dm^2 + k)^2 + F(n^2 + Dm^2 + k) - \\ (5.4) \quad & - (n^2 + F(n) + Dm^2 + DF(m) + k)^2 = \\ &= 2D(n^2 + k - (n^2 + F(n) + DF(m) + k))m^2 + W(n, m) = \\ &= -2D(F(n) + DF(m))m^2 + W(n, m) \end{aligned}$$

holds for every $n, m \in \mathbb{N}$, where

$$(5.5) \quad \begin{aligned} W(n, m) &:= (n^2 + k)^2 + F(n^2 + Dm^2 + k) - \\ & - (n^2 + F(n) + DF(m) + k)^2. \end{aligned}$$

Now let $n, a \in \mathbb{N}$ be fixed, $m \in \mathbb{N}$, $m \equiv a \pmod{60}$. Since $F(k)$ is a periodic function $\pmod{60}$, we have $n^2 + Dm^2 + k \equiv n^2 + Da^2 + k \pmod{60}$, and so

$$F(n^2 + Dm^2 + k) = F(n^2 + Da^2 + k)$$

and

$$n^2 + F(n) + DF(m) + k = n^2 + F(n) + DF(a) + k.$$

On the other hand

$$|W(n, m)| = |(n^2 + k)^2 + F(n^2 + Da^2 + k) - (n^2 + F(n) + DF(a) + k)^2| < \infty$$

and so we obtain from (5.4) that

$$F(n) + DF(a) = \lim_{\substack{m \rightarrow \infty \\ m \equiv a \pmod{60}}} \frac{W(n, m)}{2Dm^2} = 0.$$

Thus, we proved that $F(n) + DF(a) = 0$ holds for each fixed $n, a \in \mathbb{N}$, consequently

$$(5.6) \quad F(n) + DF(m) = 0 \quad \text{and} \quad W(n, m) = 0$$

hold for every $n, m \in \mathbb{N}$. Applying (5.6) for the case $n = m$, we have

$$(D + 1)F(n) = 0 \quad \text{for every } n \in \mathbb{N}.$$

Consequently

$$F(n) = 0 \quad \text{for every } n \in \mathbb{N}$$

and

$$\mathcal{F}(m) = f^2(m) = m^2, \quad f(m) = \pm m$$

and

$$f(n^2 + Dm^2 + k) = f^2(n) + Df^2(m) + k = n^2 + Dm^2 + k$$

for every $n, m \in \mathbb{N}$.

Lemma 9 is proved. ■

Now we complete the proof of Theorem 1.

Assume that $A = 0$. Then

$$F(n) = f(n)^2 = \Gamma_2\chi_2(n) + \Gamma_3\chi_3(n) + \Gamma_4\chi_4(n - 1) + \Gamma_5\chi_5(n) + \Gamma$$

and

$$F(n^2 + Dm^2 + k) = (F(n) + DF(m) + k)^2.$$

We infer from Theorem 2 that

$$\Gamma_2 = \Gamma_3 = \Gamma_4 = \Gamma_5 = 0$$

and

$$F(n) = f^2(n) = \left(\frac{1 \pm \sqrt{1 - 4Dk - 4k}}{2(D + 1)} \right)^2, \quad f(n) = \pm \frac{1 \pm \sqrt{1 - 4Dk - 4k}}{2(D + 1)}.$$

We have

$$\begin{aligned} f(n^2 + Dm^2 + k) &= f(n)^2 + Df(m)^2 + k = \\ &= (D + 1) \left(\frac{1 \pm \sqrt{1 - 4Dk - 4k}}{2(D + 1)} \right)^2 + k = \frac{1 \pm \sqrt{1 - 4Dk - 4k}}{2(D + 1)}. \end{aligned}$$

Thus, all assertions of Theorem 1 are proved.

The proof of Theorem 1 is finished. ■

6. Proof of Corollary 1

Assume that the numbers $k \in \mathbb{N}_0$, $D \in \mathbb{N}$ and a multiplicative function $f : \mathbb{N} \rightarrow \mathbb{C}$ satisfy the equation

$$(6.1) \quad f(n^2 + Dm^2 + k) = f^2(n) + Df^2(m) + k \quad \text{for every } n, m \in \mathbb{N}.$$

From Theorem 1, one of the following assertions holds:

$$\begin{aligned} \text{(a)} \quad & f(n) = \varepsilon_{D,k}(n) \frac{1 - \sqrt{1 - 4Dk - 4k}}{2(D+1)}, \\ \text{(b)} \quad & f(n) = \varepsilon_{D,k}(n) \frac{1 + \sqrt{1 - 4Dk - 4k}}{2(D+1)}, \\ \text{(c)} \quad & f(n) = \varepsilon_{D,k}(n)n, \end{aligned}$$

where $\varepsilon_{D,k}(n) \in \{1, -1\}$ and $\varepsilon_{D,k}(n^2 + Dm^2 + k) = 1$ for every $n, m \in \mathbb{N}$.

Assume that (a) or (b) holds, then $f(n) = \varepsilon_{D,k}(n)C$, where $C \in \mathbb{C}$. Since $f \in \mathcal{M}$, by applying (6.1) with $n := n_1 \cdots n_t$, where n_1, \dots, n_t are pairwise relatively primes, we have

$$\begin{aligned} C &= \varepsilon_{D,k}((n_1 \cdots n_t)^2 + Dm^2 + k)C = \\ &= f^2(n_1 \cdots n_t) + Df^2(m) + k = f^2(n_1) \cdots f^2(n_t)^2 + DC^2 + k = \\ &= C^{2t} + DC^2 + k. \end{aligned}$$

Thus, $C^{2t} = C - DC^2 - k$ holds for every $t \in \mathbb{N}$, consequently

$$C^4 = C^2, \quad \text{and so } C \in \{0, -1, 1\}.$$

Since f is multiplicative, $f(1) = 1$, therefore $C \neq 0$.

If $C = \pm 1$, then $C^{2t} = C - DC^2 - k$ implies $1 = \pm 1 - D - k$, and so $k = \pm 1 - 1 - D \notin \mathbb{N}$. This is a contradiction and so (a) and (b) do not occur.

Thus, the case (c) is true, i. e. $f(n) = \varepsilon_{D,k}(n)n$. It is obvious from $f \in \mathcal{M}$ that $\varepsilon_{D,k} \in \mathcal{M}$ and $\varepsilon_{D,k}(n^2 + Dm^2 + k) = 1$ for every $n, m \in \mathbb{N}$.

Corollary 1 is proved. ■

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