NOTE ON *t*-QUASIAFFINE FUNCTIONS

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Dedicated to the 70th birthday of Professor Imre Kátai

Abstract. Given a convex subset D of a vector space and a constant 0 < t < 1, a function $f : D \to \mathbb{R}$ is called *t*-quasiaffine if, for all $x, y \in D$,

$$\min\{f(x), f(y)\} \le f(tx + (1-t)y) \le \max\{f(x), f(y)\}.$$

If, furthermore, both of these inequalities are strict for $f(x) \neq f(y)$, f is called *strictly t-quasiaffine*. The main results of the paper show that *t*-quasiaffinity implies \mathbb{Q} -quasiaffinity (i.e. *t*-quasiaffinity for every rational number t in [0, 1]). An analogous result is established for strict t-quasiaffinity.

1. Introduction

Let \mathbb{F} be fixed subfield of the set of real numbers \mathbb{R} and let X be a vector space over \mathbb{F} throughout this paper. The two most important particular settings of our investigations are when either $\mathbb{F} = \mathbb{Q}$ or $\mathbb{F} = \mathbb{R}$.

In what follows, we briefly recall the terminology related to *t*-convexity of sets and to *t*-quasiconvexity and *t*-quasiaffinity of functions.

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Given a constant $t \in [0, 1]$, a subset $D \subseteq X$ is called *t-convex* if $tx + (1 - -t)y \in D$ holds whenever $x, y \in D$. For a given collection $T \subseteq [0, 1]$ of numbers, the set D is called *T-convex* if it is *t*-convex for all $t \in T$ (cf. [2], [3], [8]). Observe, that *T*-convexity is simply equivalent to convexity in the standard sense if T = [0, 1]. We say that D is \mathbb{F} -convex if it is $\mathbb{F} \cap [0, 1]$ -convex. In particular, D is \mathbb{Q} -convex (rationally convex) if it is $\mathbb{Q} \cap [0, 1]$ -convex.

The set of all numbers $t \in [0, 1]$ such that D is t-convex will be denoted by T(D) in the sequel. Obviously, $0, 1 \in T(D)$ for any set $D \subseteq X$.

Given a t-convex set $D \subseteq X$, a real-valued function $f : D \to \mathbb{R}$ is called t-quasiconvex (cf. [2], [3], [8]) if

(1)
$$f(tx + (1-t)y) \le \max\{f(x), f(y)\}, \quad x, y \in D.$$

If (-f) is t-quasiconvex then f is said to be t-quasiconcave. When f is both t-quasiconvex and t-quasiconcave, i.e. when

(2)
$$\min\{f(x), f(y)\} \le f(tx + (1-t)y) \le \max\{f(x), f(y)\}, \quad x, y \in D,$$

holds, then f is termed a *t*-quasiaffine function.

We say that f is *strictly t-quasiconvex* if it satisfies (1), furthermore,

(3)
$$f(tx + (1-t)y) < \max\{f(x), f(y)\}$$
 if $f(x) \neq f(y)$.

If f and (-f) are strictly t-quasiconvex, i.e. if (2) and

(4)
$$\min\{f(x), f(y)\} < f(tx + (1-t)y) < \max\{f(x), f(y)\}$$
 if $f(x) \neq f(y)$

are satisfied then f is called *strictly t-quasiaffine*.

If D is T-convex and (1), (2), (3) and (4) hold for all $t \in T$, then f is said to be T-quasiconvex, T-quasiaffine, strictly T-quasiconvex and strictly T-quasiaffine, respectively.

The collection of all numbers $t \in [0, 1]$ such that f is t-quasiconvex is denoted by T(f).

The $\frac{1}{2}$ -quasiaffine functions defined on an interval $I \subset \mathbb{R}$, that is functions satisfying

(5)
$$\min\{f(x), f(y)\} \le f\left(\frac{x+y}{2}\right) \le \max\{f(x), f(y)\}, \quad x, y \in I,$$

were introduced in 1949 by Å. Császár [4], [5]. (They were also called *midpoint-qusiaffine* or *internal*.) Observe that monotone functions $f: I \to \mathbb{R}$ as well as Jensen functions, i.e. solutions of the Jensen functional equation

$$f\left(\frac{x+y}{2}\right) = \frac{f(x)+f(y)}{2}, \qquad x, y \in I,$$

are always midpoint-quasiaffine. It is known that Jensen functions may be very irregular (see [1], [10]). However, measurable Jensen functions are of the form f(x) = ax + b, $x \in I$, hence they are also monotone. Midpoint-quasiaffine functions enjoy a similar property. Namely, Császár [5] proved that if a function $f: I \to \mathbb{R}$ satisfies (5) then it is either monotone or nonmeasurable. Other results of this type were also obtained by Deák [7] and Marcus [13].

Midpoint-quasiaffine functions in a more general setting were investigated by the authors in [14]. It was proved, among others, that under some regularity assumptions every strictly midpoint-quasiaffine function $f: X \to \mathbb{R}$ is of the form $f = g \circ \alpha$ where $\alpha : X \to \mathbb{R}$ is an additive function and $g: \mathbb{R} \to \mathbb{R}$ is monotone. This characterization gives some insight into the result of Császár.

Recently Lewicki [12] extended this characterization to strictly t-quasiaffine functions. The basic role in his paper is played by a theorem stating that if $f: X \to \mathbb{R}$ is strictly t-quasiaffine and Q-radially upper semicontinuous, i.e.

$$\limsup_{r \in \mathbb{Q}, \ r \to 0^+} f(rx + (1 - r)y) \le f(y), \qquad x, y \in X,$$

then it is strictly midpoint-quasiaffine. This result is analogous to the result of Kuhn [11] which states that every t-convex function is midpoint-convex. In the proof of Lewicki's theorem the assumptions that the domain of f is the whole space X and f is Q-radially upper semicontinuous are essential. However, using a more sophisticated method we can prove much stronger version of this statement. Namely, we show that every t-quasiaffine function $f: D \to \mathbb{R}$, where D is an \mathbb{F} -convex set and $t \in \mathbb{F} \cap [0, 1[$, is Q-quasiaffine. An analogous result is also established for strictly t-quasiaffine functions.

2. *t*-convexity and complementarity of sets

Lemma 1. Let $D \subseteq X$ be a nonempty set. Then, for the set T(D), we have the following properties:

(i) if $t \in T(D)$, then $1 - t \in T(D)$; (ii) if $r, s, t \in T(D)$, then $tr + (1 - t)s \in T(D)$. **Proof.** Implication (i) is obvious. To prove (ii), assume that $r, s, t \in T(D)$ and fix $x, y \in D$. Then $rx + (1 - r)y, sx + (1 - s)y \in D$ and, consequently,

$$(tr+(1-t)s)x+(1-tr-(1-t)s)y = t(rx+(1-r)y)+(1-t)(sx+(1-s)y) \in D,$$

which shows that $tr + (1-t)s \in T(D)$.

As a consequence of the next lemma, we obtain that T(D) is also dense in [0,1] provided that $T(D) \cap [0,1] \neq \emptyset$.

Lemma 2. Let $S \subseteq [0,1]$ be a nonempty set with the following properties: (i) $0, 1 \in S$ and $S \cap [0,1] \neq \emptyset$;

(ii) if $r, s, t \in S$, then $tr + (1-t)s \in S$.

Then S is dense in [0, 1].

Proof. Let $t \in S \cap [0, 1]$ be fixed and suppose, contrary to our claim, that S is not dense in [0, 1]. Then there exists an open interval $[a, b] \subseteq [0, 1] \setminus S$. Let

$$r = \sup (S \cap [0, a])$$
 and $s = \inf (S \cap [b, 1]).$

One can see that $S \cap]r, s[= \emptyset$. Take sequences $(r_n), (s_n)$ such that $r_n, s_n \in S$ and $r_n \nearrow r, s_n \searrow s$. Since

$$tr_n + (1-t)s_n \longrightarrow tr + (1-t)s \in]r, s[,$$

for a sufficiently large n_0 , we have $tr_{n_0} + (1-t)s_{n_0} \in]r, s[$. On the other hand, by property (*ii*), $tr_{n_0} + (1-t)s_{n_0} \in S$, which contradicts the fact that $S \cap]r, s[= \emptyset$.

In general, given a rational number $r \in]0, 1[$, the *r*-convexity of a set D does not imply its midpoint-convexity, and conversely, the midpoint-convexity of a set does not imply its *r*-convexity for an arbitrary rational number $r \in [0, 1]$. For instance, the set of diadic rational numbers $\left\{\frac{k}{2^n} : k \in \mathbb{Z}, n \in \mathbb{N}\right\}$ is midpoint-convex but not $\frac{1}{3}$ -convex. Similarly, the set of triadic rational numbers $\left\{\frac{k}{3^n} : k \in \mathbb{Z}, n \in \mathbb{N}\right\}$ is $\frac{1}{3}$ -convex but not midpoint-convex. It is therefore surprising that the midpoint-convexity of a set and its complementary (with respect to a \mathbb{Q} -convex set) is equivalent to \mathbb{Q} -convexity.

The key for such kind of implications is contained in our next result.

Theorem 3. Let D be an \mathbb{F} -convex set, let $s, t \in \mathbb{F} \cap [0,1]$ with $t(s+1) \leq 1$ and assume that A and B are disjoint $\{s,t\}$ -convex sets such that $D = A \cup B$. Then A and B are also $\frac{1-t}{1-ts}$ -convex. **Proof.** To verify the $\frac{1-t}{1-ts}$ -convexity of A, let $x, y \in A$ be arbitrary points and define

$$u := \frac{1-t}{1-ts}x + \frac{t-ts}{1-ts}y, \qquad v := \frac{1-t-ts}{1-ts}x + \frac{t}{1-ts}y$$

The point u is trivially a convex combination of x and y with coefficients belonging to \mathbb{F} . By the assumption $t(s+1) \leq 1$, it follows that v is also a convex combination of x and y with coefficients in \mathbb{F} . Therefore $u, v \in D = A \cup B$.

To complete the proof, we have to show that $u \in A$. We distinguish two cases.

In the case $v \in A$, the easy-to-check identity u = sx + (1 - s)v and the s-convexity of A yields that $u \in A$.

In the case $v \in B$, we use the identity

(6)
$$tu + (1-t)v = (1-t)x + ty$$

which is also easy to see. By the *t*-convexity of A, the right hand side of (6) is an element of A. Hence $tu + (1 - t)v \in A$. If the point u were in B, then, by the *t*-convexity of B, tu + (1 - t)v would be an element of B contradicting the disjointness of A and B. Thus, u cannot be in B, i.e. u must belong to A in this case, too.

The proof of the $\frac{1-t}{1-ts}$ -convexity of B is analogous.

Remark. If D is an \mathbb{F} -affine set (i.e. $tx + (1-t)y \in D$ for all $x, y \in D$ and $t \in \mathbb{F}$), then the condition $t(s+1) \leq 1$ of Theorem 3 can be removed. Indeed, due to the \mathbb{F} -affinity, the point v constructed in the proof is contained in D (even if it is not in the convex hull of x and y). It seems to be an important question if this remains valid also in the case when D is only an \mathbb{F} -convex sets.

Theorem 4. Let D be an \mathbb{F} -convex set, $t \in \mathbb{F} \cap]0,1[$ and assume that A and B are disjoint t-convex sets such that $D = A \cup B$. Then A and B are also \mathbb{Q} -convex.

Proof. Let $\tau \in T(A) \cap T(B)$ be fixed. With the notation $t := s := 1 - \tau$, we can see that the inequality $t(s+1) \leq 1$ holds if $\tau \geq \frac{2}{5}$. Therefore, applying Theorem 3, it follows that

$$\frac{1}{2-\tau} = \frac{1}{1+t} = \frac{1-t}{1-ts} \in T(A) \cap T(B), \qquad \tau \in T(A) \cap T(B) \cap \left[\frac{2}{5}, 1\right].$$

By Lemma 1, the set $S := T(A) \cap T(B)$ satisfies property (*ii*) of Lemma 2. Hence S is dense in [0, 1]. Thus, we can choose the element $\tau \in T(A) \cap T(B)$ such that $\frac{2}{5} \leq \tau \leq \frac{1}{2}$ also holds. Now define $t := \frac{1}{2-\tau}$ and $s := \tau$. The inequality $t(s+1) \leq 1$ is equivalent to $\tau \leq \frac{1}{2}$ which is valid by the choice of τ . Thus, using Theorem 3 again, we get that

$$\frac{1}{2} = \frac{(2-\tau)-1}{(2-\tau)-\tau} = \frac{1-\frac{1}{2-\tau}}{1-\frac{\tau}{2-\tau}} = \frac{1-t}{1-ts} \in T(A) \cap T(B),$$

i.e. A and B are $\frac{1}{2}$ -convex sets.

Finally, we prove the Q-convexity of A and B. For a fixed number $n \ge 1$, denote by (S_n) the following statement: For all $k \in \{1, \ldots, n\}$, the inclusion $\frac{k}{n+1} \in T(A) \cap T(B)$ holds. Clearly, (S_1) is equivalent to $\frac{1}{2} \in T(A) \cap T(B)$ (what we have already proved).

Assume that (S_n) has been verified. Then we have $\frac{n}{n+1} \in T(A) \cap T(B) \cap \cap \lfloor \frac{2}{5}, 1 \rfloor$. Therefore, by the first assertion of this proof,

$$\frac{n+1}{n+2} = \frac{1}{2 - \frac{n}{n+1}} \in T(A) \cap T(B).$$

Using the second statement of Lemma 1, it follows that

$$\frac{k}{n+2} = \left(1 - \frac{k}{n+1}\right) \cdot 0 + \frac{k}{n+1} \cdot \frac{n+1}{n+2} \in T(A) \cap T(B)$$

for all $k \in \{1, ..., n+1\}$, which proves the validity of (S_{n+1}) and completes the proof.

As an obvious consequence of this theorem, we get the following result which was established in the particular case D = X in [15].

Corollary 5. Let D be a \mathbb{Q} -convex set and assume that A and B are disjoint sets such that $D = A \cup B$. Then A and B are midpoint convex if and only if they are also \mathbb{Q} -convex.

3. *t*-quasiaffine functions

For a given function $f: D \subset X \to \mathbb{R}$, we define the upper and lower level sets of f by

$$A(f,c) = \{ x \in D \mid f(x) < c \}, \qquad \overline{A}(f,c) = \{ x \in D \mid f(x) \le c \}$$

and

$$B(f,c) = \{x \in D \mid f(x) > c\}, \qquad \overline{B}(f,c) = \{x \in D \mid f(x) \ge c\}$$

The t-convexity property of these sets is related to t-quasiconvexity and tquasiconcavity of the function f by the following lemma.

Lemma 6. Let $t \in]0,1[$, D be a t-convex set and $f: D \to \mathbb{R}$. Then the following three properties are equivalent:

- (i) f is a t-quasiconvex function;
- (ii) for all $c \in \mathbb{R}$, the level set A(f, c) is t-convex;
- (iii) for all $c \in \mathbb{R}$, the level set $\overline{A}(f, c)$ is t-convex.

The proof of this lemma is elementary, therefore, it is omitted. The following lemma describes the basic properties of the set T(f) of a given function f. Its statement is analogous to Lemma 1.

Lemma 7. Let $D \subseteq X$ be a nonempty \mathbb{F} -convex set and $f : D \to \mathbb{R}$. Then, for the set T(f), we have the following properties:

- (i) if $t \in T(f)$, then $1 t \in T(f)$;
- (*ii*) if $r, s, t \in T(f)$, then $tr + (1 t)s \in T(f)$.

Proof. By Lemma 6, we have that

$$T(f) = \bigcap_{c \in \mathbb{R}} T(A(f,c)).$$

Thus, the statement directly follows from Lemma 1.

As a consequence of Lemma 2 and Lemma 7, we can see that T(f) is dense in [0,1] provided that $T(f) \cap [0,1] \neq \emptyset$. However, the density of T(f) in [0,1] does not imply that $\frac{1}{2} \in T(f)$. In other words, *t*-quasiconvex functions, in general, need not be midpoint-quasiconvex (in contrast to the theorem of Kuhn [11] stating that *t*-convex functions are always midpoint-convex). For instance, consider the function $f : \mathbb{R} \to \mathbb{R}$ defined by

$$f(x) = \begin{cases} 0 & \text{if } x = \frac{k}{3^n}, \ k \in \mathbb{Z}, n \in \mathbb{N}, \\ 1 & \text{otherwise.} \end{cases}$$

Then $\frac{1}{3} \in T(f)$, but $\frac{1}{2} \notin T(f)$. Note also that for some $t \in [0, 1[$ the *t*-quasiconvexity implies midpoint-quasiconvexity. For instance, if f is $(2^{-\frac{1}{n}})$ -quasiconvex for some $n \in \mathbb{N}$, then it is midpoint-quasiconvex. Indeed, if $t \in$

 $\in T(f)$, then, by Lemma 7, $t^2 \in T(f)$, and, by induction, $t^n \in T(f)$ for every $n \in \mathbb{N}$. Therefore, if $2^{-\frac{1}{n}} \in T(f)$, then $\frac{1}{2} = (2^{-\frac{1}{n}})^n \in T(f)$.

The following result describes the algebraic structure of the set $T(f) \cap \cap T(-f)$. It is an easy consequence of Theorem 3 and Lemma 6.

Theorem 8. Let $D \subseteq X$ be a nonempty \mathbb{F} -convex set and $f : D \to \mathbb{R}$. Let $s, t \in \mathbb{F} \cap [0,1]$ with $t(s+1) \leq 1$ such that f is $\{s,t\}$ -quasiaffine. Then f is also $\frac{1-t}{1-ts}$ -quasiaffine.

Proof. By Lemma 6 and the *t*-quasiaffinity of f, we have, for all $c \in \mathbb{R}$ that A(f,c) and $\overline{B}(f,c) = \overline{A}(-f,-c)$ are $\{s,t\}$ -convex subsets of D. Clearly, A(f,c) and $\overline{B}(f,c)$ are disjoint and $D = A(f,c) \cup \overline{B}(f,c)$. Thus, applying Theorem 3, it follows that the sets A(f,c) and $\overline{B}(f,c)$ are $\frac{1-t}{1-ts}$ -convex for all $c \in \mathbb{R}$. Now, by Lemma 6 again, we obtain that f and -f are $\frac{1-t}{1-ts}$ -quasiaffine.

Applying Lemma 6 and Theorem 4, we can state and prove the main result of this paper, which generalizes Theorem 1 in [14].

Theorem 9. Let D be an \mathbb{F} -convex set and $t \in \mathbb{F} \cap]0, 1[$. Assume that $f: D \to \mathbb{R}$ is a t-quasiaffine function. Then f is also \mathbb{Q} -quasiaffine.

Proof. Arguing in the same way as in the proof of Theorem 8, the *t*-quasiaffinity of f and Theorem 4 yield that the sets A(f,c) and $\overline{B}(f,c)$ are \mathbb{Q} -convex for all $c \in \mathbb{R}$. Now, by Lemma 6 again, it follows that f is \mathbb{Q} -quasiaffine.

In view of Theorem 9, we immediately obtain the following

Corollary 10. Let D be a \mathbb{Q} -convex set and $f: D \to \mathbb{R}$. Then $f: D \to \mathbb{R}$ is midpoint-quasiaffine if and only if it is \mathbb{Q} -quasiaffine.

4. Strictly *t*-quasiaffine functions

The result of this section shows that strict *t*-quasiaffinity implies strict \mathbb{Q} -quasiaffinity.

Theorem 11. Let D be an \mathbb{F} -convex set and $t \in \mathbb{F} \cap [0, 1[$. Assume that $f : D \to \mathbb{R}$ is a strictly t-quasiaffine function. Then f is also strictly \mathbb{Q} -quasiaffine.

Proof. In view of Theorem 9, the function f is \mathbb{Q} -quasiaffine.

We show first that f is strictly midpoint-quasiaffine. Let $x, y \in D$ such that $f(x) \neq f(y)$. Without loss of generality, we may assume that f(x) < f(y). By the Q-quasiaffinity, we have that (5) holds. We have to prove that both inequalities in (5) are strict. We will only show that $f\left(\frac{x+y}{2}\right) < f(y)$ (the proof of $f(x) < f\left(\frac{x+y}{2}\right)$ is analogous). Suppose, on the contrary, that $f\left(\frac{x+y}{2}\right) = f(y)$.

Define

(7)
$$u := tx + (1-t)\frac{x+y}{2}$$
 and $v := t\frac{x+y}{2} + (1-t)y.$

Then, we have the following identity (cf. [6]):

(8)
$$\frac{x+y}{2} = (1-t)u + tv.$$

By (7) and the *t*-quasiaffinity of f,

$$f(v) = f\left(t\frac{x+y}{2} + (1-t)y\right) = \max\left\{f\left(\frac{x+y}{2}\right), f(y)\right\} = f\left(\frac{x+y}{2}\right).$$

Since $f(x) < f(y) = f\left(\frac{x+y}{2}\right)$, by (7) and the strict *t*-quasiaffinity of *f*, we get

$$f(u) = f\left(tx + (1-t)\frac{x+y}{2}\right) < \max\left\{f(x), f\left(\frac{x+y}{2}\right)\right\} = f\left(\frac{x+y}{2}\right).$$

Consequently, using the strict quasiaffinity once more, we obtain

$$f\left(\frac{x+y}{2}\right) = f\left(tv + (1-t)u\right) < \max\{f(u), f(v)\} = f(v) = f\left(\frac{x+y}{2}\right),$$

which is an obvious contradiction showing that f is strictly midpoint-quasiaffine.

Now we will prove (similarly as in the case of Theorem 1 in [14]) that f is strictly \mathbb{Q} -quasiaffine. By induction, we can get that

(9)
$$\min\{f(x), f(y)\} < f(dx + (1-d)y) < \max\{f(x), f(y)\}$$

if $f(x) \neq f(y)$ and $d \in]0, 1[$ is a dyadic rational number, that is $d = k/2^n$, where $k, n \in \mathbb{N}, 0 < k < 2^n$. Let $r \in]0, 1[\cap \mathbb{Q}$ be arbitrary and $f(x) \neq f(y)$. There exist dyadic rational numbers d', d'' such that 0 < d' < r < d'' < 1. Then rx + (1-r)y is a \mathbb{Q} -convex combination of d'x + (1-d')y and d''x + (1-d'')y. Since, by Theorem 9, f is \mathbb{Q} -quasiaffine, we have

$$\min\left\{f(d'x + (1 - d')y), f(d''x + (1 - d'')y)\right\} \le f\left(rx + (1 - r)y\right) \le$$

$$\leq \max\left\{f(d'x + (1 - d')y), f(d''x + (1 - d'')y)\right\}.$$

On the other hand, we have (9) with d = d' and d = d''. These inequalities together with the previous one yield

$$\min\{f(x), f(y)\} < f(rx + (1 - r)y) < \max\{f(x), f(y)\}.$$

Hence f is strictly \mathbb{Q} -quasiaffine, which completes the proof.

In view of Theorem 11, we immediately obtain the following

Corollary 12. Let D be a \mathbb{Q} -convex set and $f: D \to \mathbb{R}$. Then $f: D \to \mathbb{R}$ is strictly midpoint-quasiaffine if and only if it is strictly \mathbb{Q} -quasiaffine.

5. M-quasiaffinity

We can generalize the notion of t-quasiaffine functions by replacing the weighted arithmetic mean used in its definition by a more general mean. Given two points $x, y \in X$, we define

$$]x,y[:=\{tx+(1-t)y:\ t\in]0,1[\},\qquad [x,y]:=\{tx+(1-t)y:\ t\in [0,1]\}.$$

Given a convex set $D \subseteq X$, a function $M: D \times D \to D$ is called a *strict mean* on D if

$$M(x,y) \in]x,y[, x, y \in D, x \neq y]$$

and

$$M(x,x) = x, \qquad x \in D.$$

Let D be a convex subset of X. A function $f: D \to \mathbb{R}$ is said to be Mquasiaffine if

$$\min\{f(x), f(y)\} \le f(M(x, y)) \le \max\{f(x), f(y)\}, \qquad x, y \in D.$$

Of course if $t \in [0, 1[$, then M(x, y) = tx + (1 - t)y is a strict mean and Mquasiaffinity of f coincides with its t-quasiaffinity. In this section, we consider the question if M-quasiaffinity implies midpoint-quasiaffinity. The following example shows that without any additional assumptions such implication does not hold.

Example 2. Let $M : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ be a strict mean defined by

$$M(x,y) = \begin{cases} \frac{3}{4}x + \frac{1}{4}y, & \text{if } x, y \notin \mathbb{Q} \quad \text{and} \quad \frac{x+y}{2} \in \mathbb{Q}, \\ \frac{1}{2}x + \frac{1}{2}y, & \text{otherwise.} \end{cases}$$

The Dirichlet function

$$D(x) = \begin{cases} 1 & \text{if } x \in \mathbb{Q}, \\ 0 & \text{if } x \notin \mathbb{Q} \end{cases}$$

is *M*-quasiaffine (note that $M(x,y) \in \mathbb{Q}$ if $x, y \in \mathbb{Q}$, and $M(x,y) \notin \mathbb{Q}$ if $x, y \notin \mathbb{Q}$). However, by the theorem of Császár, it is not midpoint-quasiaffine (because it is measurable and non-monotone).

This example shows that M-quasiaffine functions need not be midpointquasiaffine even if they are measurable. However, if an M-quasiaffine function is continuous, then it is quasiaffine, that is it satisfies (2) for every $t \in [0, 1]$.

Theorem 13. Let X be a Hausdorff topological-vector space, D be a convex subset of X and M be a strict mean on X. If a function $f: D \to \mathbb{R}$ is M-quasiaffine and continuous, then it is quasiaffine.

Proof. Let $x, y \in D, x \neq y$. Define

$$C = \{ z \in D : \min\{f(x), f(y)\} \le f(z) \le \max\{f(x), f(y)\} \}.$$

Clearly, $x, y \in C$ and C is closed (because f is continuous). To prove that f is quasiaffine, it is enough to show that $[x, y] \subset C$. Suppose, contrary to this claim, that there exists an $z_0 \in]x, y[\setminus C$. Then there exist points $x', y' \in [x, y] \cap \cap C$ such that $]x', y'[\cap C = \emptyset$. Since $x', y' \in C$, we have $f(x') \leq \max\{f(x), f(y)\}$ and $f(y') \leq \max\{f(x), f(y)\}$. Hence, by M-quasiaffinity,

$$f(M(x',y')) \le \max\{f(x'), f(y')\} \le \max\{f(x), f(y)\}$$

Analogously

$$f(M(x',y')) \ge \min\{f(x), f(y)\}.$$

Consequently $M(x', y') \in C$. On the other hand we have $M(x', y') \in]x', y'[$, because M is a strict mean. This contradicts the fact that $]x', y'[\cap C = \emptyset$ and completes the proof.

In the case when $X = \mathbb{R}$ and M is a strict mean which is continuous in both variables, the above result is a consequence of the characterization of quasiconvexity presented in [9].

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