# Characterization of arithmetic functions that preserve the sum-of-squares operation 

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#### Abstract

We characterize all functions $f: \mathbb{N} \rightarrow \mathbb{C}$ such that $f\left(m^{2}+n^{2}\right)=$ $f(m)^{2}+f(n)^{2}$ for all $m, n \in \mathbb{N}$. It turns out that all such functions can be grouped into three families, namely $f \equiv 0, f(n)= \pm n$ (subject to some restrictions on when the choice of the sign is possible) and $f(n)= \pm \frac{1}{2}$ (again subject to some restrictions on when the choice of the sign is possible).

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## 1 Introduction

During the last two decades, there has been a lot of work on functions on positive integers satisfying some (more or less) Cauchy-like functional equation. In 1992, Spiro-Silverman [14] showed that the only multiplicative function $f: \mathbb{N} \rightarrow \mathbb{C}$ such that $f(p+q)=f(p)+f(q)$ for all primes $p, q$ and that $f\left(p_{0}\right) \neq 0$ for some prime $p_{0}$ is the identity function $f(n)=n$. (By $\mathbb{N}$ we denote the set of positive integers. A function defined on $\mathbb{N}$ is called multiplicative if $f(m n)=f(m) f(n)$ for all coprime $m, n \in \mathbb{N}$, and is called completely multiplicative if $f(m n)=f(m) f(n)$ for all $m, n \in \mathbb{N}$.) Very recently Fang [5] extended the same conclusion to the equation $f(p+q+r)=f(p)+f(q)+f(r)$, and Dubickas and Šarka [4] settled the general case $f\left(p_{1}+p_{2}+\cdots+p_{k}\right)=$ $f\left(p_{1}\right)+f\left(p_{2}\right)+\cdots+f\left(p_{k}\right)$, where $k \geqslant 2$ is fixed. Phong [12] considered a
similar equation $f(p+q+p q)=f(p)+f(q)+f(p q)$ ( $p$ and $q$ are primes), and proved that the only completely multiplicative function $f$ that satisfies this equation such that $f\left(p_{0}\right) \neq 0$ for some prime $p_{0}$ is the identity function. De Koninck, Kátai and Phong [9] proved that the only multiplicative function $f$ that satisfies $f(1)=1$ and $f\left(p+m^{2}\right)=f(p)+f\left(m^{2}\right)(p$ is prime, $m \in \mathbb{N})$ is the identity function. Chung [2] described all multiplicative and completely multiplicative functions $f$ such that $f\left(m^{2}+n^{2}\right)=f\left(m^{2}\right)+f\left(n^{2}\right)(m, n \in \mathbb{N})$. Some other related problems are treated in [1, 3, 7, 13].

We hereby consider a functional equation similar to those mentioned above, namely a modification of the functional equation treated by Chung. We prove the following theorem.

Theorem 1.1. Let $f: \mathbb{N} \rightarrow \mathbb{C}$ satisfy

$$
\begin{equation*}
f\left(m^{2}+n^{2}\right)=f(m)^{2}+f(n)^{2} \tag{1.1}
\end{equation*}
$$

for all $m, n \in \mathbb{N}$. Then one of the following holds:

1) $f \equiv 0$;
2)     - $f(n)= \pm n$ for each $n$ such that either there exists a prime factor of $n$ congruent to 3 modulo 4 that occurs in $n$ to an odd exponent, or $n$ is a perfect square that is not divisible by any prime congruent to 1 modulo 4;

- $f(n)=n$ for all other $n$
(in the former case, the sign for each such $n$ can be chosen independently of the others);

3)     - $f(n)= \pm \frac{1}{2}$ for each $n$ such that either there exists a prime factor of $n$ congruent to 3 modulo 4 that occurs in $n$ to an odd exponent, or $n$ is a perfect square that is not divisible by any prime congruent to 1 modulo 4;

- $f(n)=\frac{1}{2}$ for all other $n$
(in the former case, the sign for each such $n$ can be chosen independently of the others).

Note that there is no assumption on multiplicative properties of $f$. The proof, which is somewhat technical but elementary, is distributed through the following sections.

## 2 Evaluating $f(1)$

For the rest of the paper, let $f$ denote an arithmetic function that satisfies the functional equation (1.1).

Lemma 2.1. $f(1) \in\left\{0,1,-1, \frac{1}{2},-\frac{1}{2}\right\}$.
Proof. Let $f(1)=a$. We get $f(2)=f\left(1^{2}+1^{2}\right)=f(1)^{2}+f(1)^{2}=2 a^{2}$. Therefore,

$$
\begin{equation*}
f(2)^{2}=4 a^{4} \tag{2.1}
\end{equation*}
$$

Using (2.1), we get $f(8)=f\left(2^{2}+2^{2}\right)=f(2)^{2}+f(2)^{2}=8 a^{4}$. Therefore,

$$
\begin{equation*}
f(8)^{2}=64 a^{8} \tag{2.2}
\end{equation*}
$$

Using (2.1), we get $f(5)=f\left(2^{2}+1^{2}\right)=f(2)^{2}+f(1)^{2}=4 a^{4}+a^{2}$. Therefore,

$$
\begin{equation*}
f(5)^{2}=16 a^{8}+8 a^{6}+a^{4} \tag{2.3}
\end{equation*}
$$

Since $f(5)^{2}+f(5)^{2}=f\left(5^{2}+5^{2}\right)=f(50)=f\left(7^{2}+1^{2}\right)=f(7)^{2}+f(1)^{2}$, by (2.3) we deduce

$$
\begin{equation*}
f(7)^{2}=2\left(16 a^{8}+8 a^{6}+a^{4}\right)-a^{2}=32 a^{8}+16 a^{6}+2 a^{4}-a^{2} . \tag{2.4}
\end{equation*}
$$

Since $f(8)^{2}+f(1)^{2}=f\left(8^{2}+1^{2}\right)=f(65)=f\left(7^{2}+4^{2}\right)=f(7)^{2}+f(4)^{2}$, by (2.2) and (2.4) we deduce

$$
\begin{equation*}
f(4)^{2}=64 a^{8}+a^{2}-\left(32 a^{8}+16 a^{6}+2 a^{4}-a^{2}\right)=32 a^{8}-16 a^{6}-2 a^{4}+2 a^{2} \tag{2.5}
\end{equation*}
$$

Using (2.5), we get $f(32)=f\left(4^{2}+4^{2}\right)=f(4)^{2}+f(4)^{2}=64 a^{8}-32 a^{6}-4 a^{4}+$ $4 a^{2}$. Therefore,

$$
\begin{equation*}
f(32)^{2}=4096 a^{16}-4096 a^{14}+512 a^{12}+768 a^{10}-240 a^{8}-32 a^{6}+16 a^{4} \tag{2.6}
\end{equation*}
$$

Using (2.5), we get $f(17)=f\left(4^{2}+1^{2}\right)=f(4)^{2}+f(1)^{2}=32 a^{8}-16 a^{6}-2 a^{4}+$ $3 a^{2}$. Therefore,

$$
\begin{equation*}
f(17)^{2}=1024 a^{16}-1024 a^{14}+128 a^{12}+256 a^{10}-92 a^{8}-12 a^{6}+9 a^{4} . \tag{2.7}
\end{equation*}
$$

Since $f(32)^{2}+f(7)^{2}=f\left(32^{2}+7^{2}\right)=f(1073)=f\left(28^{2}+17^{2}\right)=f(28)^{2}+f(17)^{2}$, by (2.6), (2.4) and (2.7) we deduce

$$
\begin{align*}
f(28)^{2}= & 4096 a^{16}-4096 a^{14}+512 a^{12}+768 a^{10}-240 a^{8}-32 a^{6}+16 a^{4} \\
& +32 a^{8}+16 a^{6}+2 a^{4}-a^{2} \\
& -\left(1024 a^{16}-1024 a^{14}+128 a^{12}+256 a^{10}-92 a^{8}-12 a^{6}+9 a^{4}\right) \\
= & 3072 a^{16}-3072 a^{14}+384 a^{12}+512 a^{10}-116 a^{8}-4 a^{6}+9 a^{4}-a^{2} . \tag{2.8}
\end{align*}
$$

Since $f(17)^{2}+f(4)^{2}=f\left(17^{2}+4^{2}\right)=f(305)=f\left(16^{2}+7^{2}\right)=f(16)^{2}+f(7)^{2}$, by (2.7), (2.5) and (2.4) we deduce

$$
\begin{align*}
f(16)^{2}= & 1024 a^{16}-1024 a^{14}+128 a^{12}+256 a^{10}-92 a^{8}-12 a^{6}+9 a^{4} \\
& +32 a^{8}-16 a^{6}-2 a^{4}+2 a^{2}-\left(32 a^{8}+16 a^{6}+2 a^{4}-a^{2}\right) \\
= & 1024 a^{16}-1024 a^{14}+128 a^{12}+256 a^{10}-92 a^{8}-44 a^{6}+5 a^{4}+3 a^{2} . \tag{2.9}
\end{align*}
$$

Since $f(17)^{2}+f(17)^{2}=f\left(17^{2}+17^{2}\right)=f(578)=f\left(23^{2}+7^{2}\right)=f(23)^{2}+f(7)^{2}$, by (2.7) and (2.4) we deduce

$$
\begin{align*}
f(23)^{2}= & 2\left(1024 a^{16}-1024 a^{14}+128 a^{12}+256 a^{10}-92 a^{8}-12 a^{6}+9 a^{4}\right) \\
& -\left(32 a^{8}+16 a^{6}+2 a^{4}-a^{2}\right) \\
= & 2048 a^{16}-2048 a^{14}+256 a^{12}+512 a^{10}-216 a^{8}-40 a^{6}+16 a^{4}+a^{2} . \tag{2.10}
\end{align*}
$$

Since $f(23)^{2}+f(16)^{2}=f\left(23^{2}+16^{2}\right)=f(785)=f\left(28^{2}+1^{2}\right)=f(28)^{2}+f(1)^{2}$, by (2.10), (2.9) and (2.8) we deduce

$$
\begin{aligned}
f(1)^{2}= & 2048 a^{16}-2048 a^{14}+256 a^{12}+512 a^{10}-216 a^{8}-40 a^{6}+16 a^{4}+a^{2} \\
& +1024 a^{16}-1024 a^{14}+128 a^{12}+256 a^{10}-92 a^{8}-44 a^{6}+5 a^{4}+3 a^{2} \\
& -\left(3072 a^{16}-3072 a^{14}+384 a^{12}+512 a^{10}-116 a^{8}-4 a^{6}+9 a^{4}-a^{2}\right) \\
= & 256 a^{10}-192 a^{8}-80 a^{6}+12 a^{4}+5 a^{2} .
\end{aligned}
$$

On the other hand, since $f(1)^{2}=a^{2}$, the difference of the right-hand sides of these two expressions must equal 0 , that is,

$$
256 a^{10}-192 a^{8}-80 a^{6}+12 a^{4}+4 a^{2}=0 .
$$

The polynomial on the left-hand side can be factored as

$$
4 a^{2}(a-1)(a+1)(2 a-1)(2 a+1)\left(4 a^{2}+1\right)^{2}=0
$$

Therefore, we see that its zeros are $a_{1}=a_{2}=0, a_{3}=1, a_{4}=-1, a_{5}=\frac{1}{2}$, $a_{6}=-\frac{1}{2}, a_{7}=a_{8}=\frac{i}{2}, a_{9}=a_{10}=-\frac{i}{2}$. Thus, in order to finish the proof we need to show that $f(1)= \pm \frac{i}{2}$ is impossible, that is, that $a^{2}=-\frac{1}{4}$ is impossible.

Using (2.3) and (2.5), we get $f(41)=f\left(5^{2}+4^{2}\right)=f(5)^{2}+f(4)^{2}=$ $48 a^{8}-8 a^{6}-a^{4}+2 a^{2}$. Therefore,

$$
\begin{equation*}
f(41)^{2}=2304 a^{16}-768 a^{14}-32 a^{12}+208 a^{10}-31 a^{8}-4 a^{6}+4 a^{4} . \tag{2.11}
\end{equation*}
$$

On the other hand, using (2.3) and (2.1), we get $f(29)=f\left(5^{2}+2^{2}\right)=$ $f(5)^{2}+f(2)^{2}=16 a^{8}+8 a^{6}+5 a^{4}$ and therefore

$$
\begin{equation*}
f(29)^{2}=256 a^{16}+256 a^{14}+224 a^{12}+80 a^{10}+25 a^{8} \tag{2.12}
\end{equation*}
$$

which, since $f(29)^{2}+f(29)^{2}=f\left(29^{2}+29^{2}\right)=f(1682)=f\left(41^{2}+1^{2}\right)=$ $f(41)^{2}+f(1)^{2}$, leads to

$$
\begin{align*}
f(41)^{2} & =2\left(256 a^{16}+256 a^{14}+224 a^{12}+80 a^{10}+25 a^{8}\right)-a^{2}  \tag{2.13}\\
& =512 a^{16}+512 a^{14}+448 a^{12}+160 a^{10}+50 a^{8}-a^{2} .
\end{align*}
$$

Therefore, the difference of the right-hand sides of (2.11) and (2.13) must equal 0 , that is,

$$
1792 a^{16}-1280 a^{14}-480 a^{12}+48 a^{10}-81 a^{8}-4 a^{6}+4 a^{4}+a^{2}=0 .
$$

We calculate that for $a^{2}=-\frac{1}{4}$ the expression on the left equals $-\frac{5}{16}$. This shows that $f(1)= \pm \frac{i}{2}$ is indeed impossible, and the proof is thus completed.

## 3 Evaluating $f(2), f(3), \ldots, f(10)$ up to a sign

The equations obtained in the proof Lemma 2.1 will still be useful, and we need some more.

Using (2.5) and (2.1), we get $f(20)=f\left(4^{2}+2^{2}\right)=f(4)^{2}+f(2)^{2}=$ $32 a^{8}-16 a^{6}+2 a^{4}+2 a^{2}$. Therefore,

$$
\begin{equation*}
f(20)^{2}=1024 a^{16}-1024 a^{14}+384 a^{12}+64 a^{10}-60 a^{8}+8 a^{6}+4 a^{4} . \tag{3.1}
\end{equation*}
$$

Since $f(17)^{2}+f(20)^{2}=f\left(17^{2}+20^{2}\right)=f(689)=f\left(25^{2}+8^{2}\right)=f(25)^{2}+f(8)^{2}$, by (2.7), (3.1) and (2.2) we deduce

$$
\begin{aligned}
f(25)^{2}= & 1024 a^{16}-1024 a^{14}+128 a^{12}+256 a^{10}-92 a^{8}-12 a^{6}+9 a^{4} \\
& +1024 a^{16}-1024 a^{14}+384 a^{12}+64 a^{10}-60 a^{8}+8 a^{6}+4 a^{4} \\
& -64 a^{8} \\
= & 2048 a^{16}-2048 a^{14}+512 a^{12}+320 a^{10}-216 a^{8}-4 a^{6}+13 a^{4} .
\end{aligned}
$$

Since $f(25)^{2}+f(2)^{2}=f\left(25^{2}+2^{2}\right)=f(629)=f\left(23^{2}+10^{2}\right)=f(23)^{2}+f(10)^{2}$, by the previous equation and (2.1) and (2.10) we deduce

$$
\begin{aligned}
f(10)^{2}= & 2048 a^{16}-2048 a^{14}+512 a^{12}+320 a^{10}-216 a^{8}-4 a^{6}+13 a^{4} \\
& +4 a^{4} \\
& -\left(2048 a^{16}-2048 a^{14}+256 a^{12}+512 a^{10}-216 a^{8}\right. \\
& \left.-40 a^{6}+16 a^{4}+a^{2}\right)
\end{aligned}
$$

$$
\begin{equation*}
=256 a^{12}-192 a^{10}+36 a^{6}+a^{4}-a^{2} . \tag{3.2}
\end{equation*}
$$

This makes enough prerequisites for this section.
Lemma 3.1. Let $f(1)=0$. Then $f(n)=0$ for all $n$ such that $1 \leqslant n \leqslant 10$.
Proof. Putting $a=0$ in the equations (2.1), (2.5), (2.3), (2.4), (2.2) and (3.2) gives $f(n)=0$ for all $n$ such that $1 \leqslant n \leqslant 10$ apart from $n=3,6,9$.

We further have $f(26)=f\left(5^{2}+1^{2}\right)=f(5)^{2}+f(1)^{2}=0$. Putting $a=0$ in the equation $(2.12)$ gives $f(29)=0$. Since $f(29)^{2}+f(2)^{2}=f\left(29^{2}+2^{2}\right)=$ $f(845)=f\left(26^{2}+13^{2}\right)=f(26)^{2}+f(13)^{2}$, we deduce $f(13)^{2}=f(29)^{2}+f(2)^{2}-$ $f(26)^{2}=0$, that is, $f(13)=0$. Since $f(13)=f\left(3^{2}+2^{2}\right)=f(3)^{2}+f(2)^{2}$, we deduce $f(3)^{2}=f(13)-f(2)^{2}=0$, that is, $f(3)=0$.

Since $f(10)^{2}+f(10)^{2}=f\left(10^{2}+10^{2}\right)=f(200)=f\left(14^{2}+2^{2}\right)=f(14)^{2}+$ $f(2)^{2}$, we deduce $f(14)^{2}=2 f(10)^{2}-f(2)^{2}=0$. Since $f(14)^{2}+f(3)^{2}=$
$f\left(14^{2}+3^{2}\right)=f(205)=f\left(13^{2}+6^{2}\right)=f(13)^{2}+f(6)^{2}$, we deduce $f(6)^{2}=$ $f(14)^{2}+f(3)^{2}-f(13)^{2}=0$ (recall that $f(13)=0$ is obtained in the previous paragraph , that is, $f(6)=0$.

Finally, since $f(6)^{2}+f(7)^{2}=f\left(6^{2}+7^{2}\right)=f(85)=f\left(9^{2}+2^{2}\right)=f(9)^{2}+$ $f(2)^{2}$, we deduce $f(9)^{2}=f(6)^{2}+f(7)^{2}-f(2)^{2}=0$, that is, $f(9)=0$, which completes the proof.

Lemma 3.2. Let $f(1)= \pm 1$. Then $f(n)= \pm n$ for all $n$ such that $1 \leqslant n \leqslant$ 10.

Proof. Putting $a^{2}=1$ in the equations (2.1), (2.5), (2.3), (2.4), (2.2) and (3.2) gives $f(n)^{2}=n^{2}$, that is, $f(n)= \pm n$, for all $n$ such that $1 \leqslant n \leqslant 10$ apart from $n=3,6,9$.

Let $f(3)=b$. We have $f(13)=f\left(3^{2}+2^{2}\right)=f(3)^{2}+f(2)^{2}=b^{2}+4$ and $f(25)=f\left(4^{2}+3^{2}\right)=f(4)^{2}+f(3)^{2}=b^{2}+16$; therefore, $f(13)^{2}=b^{4}+8 b^{2}+16$ and $f(25)^{2}=b^{4}+32 b^{2}+256$. Putting $a^{2}=1$ in the equation (2.13) gives $f(41)^{2}=1681$. Since $f(41)^{2}+f(13)^{2}=f\left(41^{2}+13^{2}\right)=f(1850)=f\left(35^{2}+\right.$ $\left.25^{2}\right)=f(35)^{2}+f(25)^{2}$, we deduce

$$
f(35)^{2}=1681+b^{4}+8 b^{2}+16-\left(b^{4}+32 b^{2}+256\right)=1441-24 b^{2}
$$

On the other hand, putting $a^{2}=1$ in the equations (2.12) and (3.1) gives $f(29)^{2}=841$ and $f(20)^{2}=400$, and since $f(29)^{2}+f(20)^{2}=f\left(29^{2}+20^{2}\right)=$ $f(1241)=f\left(35^{2}+4^{2}\right)=f(35)^{2}+f(4)^{2}$, we deduce

$$
f(35)^{2}=841+400-16=1225
$$

Therefore, the difference of the right-hand sides of the last two equations must equal 0 , that is,

$$
216-24 b^{2}=0
$$

We thus find $b^{2}=9$, that is, $f(3)= \pm 3$.
Since $f(10)^{2}+f(10)^{2}=f\left(10^{2}+10^{2}\right)=f(200)=f\left(14^{2}+2^{2}\right)=f(14)^{2}+$ $f(2)^{2}$, we deduce $f(14)^{2}=2 \cdot 100-4=196$. Putting $b^{2}=9$ in the expression for $f(13)^{2}$ obtained in the previous paragraph gives $f(13)^{2}=169$. Since $f(14)^{2}+f(3)^{2}=f\left(14^{2}+3^{2}\right)=f(205)=f\left(13^{2}+6^{2}\right)=f(13)^{2}+f(6)^{2}$, we deduce $f(6)^{2}=196+9-169=36$, that is, $f(6)= \pm 6$.

Finally, since $f(6)^{2}+f(7)^{2}=f\left(6^{2}+7^{2}\right)=f(85)=f\left(9^{2}+2^{2}\right)=f(9)^{2}+$ $f(2)^{2}$, we deduce $f(9)^{2}=36+49-4=81$, that is, $f(9)= \pm 9$, which completes the proof.

Lemma 3.3. Let $f(1)= \pm \frac{1}{2}$. Then $f(n)= \pm \frac{1}{2}$ for all $n$ such that $1 \leqslant n \leqslant$ 10.

Proof. Putting $a^{2}=\frac{1}{4}$ in the equations (2.1), (2.5), (2.3), (2.4), (2.2) and (3.2) gives $f(n)^{2}=\frac{1}{4}$, that is, $f(n)= \pm \frac{1}{2}$, for all $n$ such that $1 \leqslant n \leqslant 10$ apart from $n=3,6,9$.

Let $f(3)=b$. We have $f(18)=f\left(3^{2}+3^{2}\right)=f(3)^{2}+f(3)^{2}=2 b^{2}$ and $f(34)=f\left(5^{2}+3^{2}\right)=f(5)^{2}+f(3)^{2}=b^{2}+\frac{1}{4}$; therefore, $f(18)^{2}=4 b^{4}$ and $f(34)^{2}=b^{4}+\frac{b^{2}}{2}+\frac{1}{16}$. Putting $a^{2}=\frac{1}{4}$ in the equation (2.12) gives $f(29)^{2}=\frac{1}{4}$. Since $f(29)^{2}+f(18)^{2}=f\left(29^{2}+18^{2}\right)=f(1165)=f\left(34^{2}+3^{2}\right)=f(34)^{2}+f(3)^{2}$, we deduce

$$
f(3)^{2}=\frac{1}{4}+4 b^{4}-\left(b^{4}+\frac{b^{2}}{2}+\frac{1}{16}\right)=3 b^{4}-\frac{b^{2}}{2}+\frac{3}{16} .
$$

On the other hand, since $f(3)^{2}=b^{2}$, the difference of the right-hand sides of these two expressions must equal 0 , that is,

$$
3 b^{4}-\frac{3 b^{2}}{2}+\frac{3}{16}=0
$$

The polynomial on the left-hand side can be factored as

$$
\frac{3}{16}(2 b-1)^{2}(2 b+1)^{2}=0 .
$$

Therefore, we see that its zeros are $b_{1}=b_{2}=\frac{1}{2}, b_{3}=b_{4}=-\frac{1}{2}$. Thus, $f(3)= \pm \frac{1}{2}$.

We have $f(13)=f\left(3^{2}+2^{2}\right)=f(3)^{2}+f(2)^{2}=b^{2}+\frac{1}{4}$; therefore, $f(13)^{2}=$ $b^{4}+\frac{b^{2}}{2}+\frac{1}{16}$. Since $f(10)^{2}+f(10)^{2}=f\left(10^{2}+10^{2}\right)=f(200)=f\left(14^{2}+2^{2}\right)=$ $f(14)^{2}+f(2)^{2}$, we deduce $f(14)^{2}=2 \cdot \frac{1}{4}-\frac{1}{4}=\frac{1}{4}$. Since $f(14)^{2}+f(3)^{2}=$ $f\left(14^{2}+3^{2}\right)=f(205)=f\left(13^{2}+6^{2}\right)=f(13)^{2}+f(6)^{2}$, we deduce $f(6)^{2}=$ $\frac{1}{4}+\frac{1}{4}-\frac{1}{4}=\frac{1}{4}$, that is, $f(6)= \pm \frac{1}{2}$.

Finally, since $f(6)^{2}+f(7)^{2}=f\left(6^{2}+7^{2}\right)=f(85)=f\left(9^{2}+2^{2}\right)=f(9)^{2}+$ $f(2)^{2}$, we deduce $f(9)^{2}=\frac{1}{4}+\frac{1}{4}-\frac{1}{4}=\frac{1}{4}$, that is, $f(9)= \pm \frac{1}{2}$, which completes the proof.

## 4 Completing the proof

We are now ready for the final steps.

Proof of Theorem 1.1. Recall the identity

$$
(a b+c d)^{2}+(a d-b c)^{2}=(a b-c d)^{2}+(a d+b c)^{2} .
$$

Applying $f$ to the both sides of this equation and using (1.1) leads to

$$
\begin{equation*}
f(a b+c d)^{2}+f(a d-b c)^{2}=f(a b-c d)^{2}+f(a d+b c)^{2} \tag{4.1}
\end{equation*}
$$

whenever all four arguments are positive.
We shall now prove, by induction on $n$, that if $f$ satisfies one of the statement from Lemmas 3.1, 3.2 or 3.3 up to $n=10$, it then satisfies that statement on the whole domain. Let $n>10$ be an odd number, say $n=$ $2 k+1$. Putting $a=k, b=2, c=1$ and $d=1$ in (4.1) gives

$$
f(n)^{2}=f(2 k-1)^{2}+f(k+2)^{2}-f(k-2)^{2} .
$$

Since all the arguments on the right-hand side are positive and smaller than $n$, by the inductive assumption we have $f(2 k-1)^{2}=f(k+2)^{2}=f(k-2)^{2}=0$, respectively $f(2 k-1)^{2}=(2 k-1)^{2}, f(k+2)^{2}=(k+2)^{2}$ and $f(k-2)^{2}=(k-2)^{2}$, respectively $f(2 k-1)^{2}=f(k+2)^{2}=f(k-2)^{2}=\frac{1}{4}$. In the first and the third case we immediately get $f(n)^{2}=0$, respectively $f(n)^{2}=\frac{1}{4}$, and in the second case we calculate

$$
f(n)^{2}=4 k^{2}-4 k+1+k^{2}+4 k+4-\left(k^{2}-4 k+4\right)=4 k^{2}+4 k+1=n^{2}
$$

as needed. Let now $n>10$ be an even number, say $n=2 k(k \geqslant 6)$. Putting $a=k-1, b=2, c=2$ and $d=1$ in (4.1) gives

$$
f(n)^{2}=f(2 k-4)^{2}+f(k+3)^{2}-f(k-5)^{2} .
$$

Since all the arguments on the right-hand side are positive (because $k \geqslant 6$ ) and smaller than $n$, we similarly as in the previous case get $f(n)^{2}=0$, respectively $f(n)^{2}=\frac{1}{4}$, respectively

$$
f(n)^{2}=4 k^{2}-16 k+16+k^{2}+6 k+9-\left(k^{2}-10 k+25\right)=4 k^{2}=n^{2}
$$

as needed.
Therefore, we have that for all $n$ either $f(n)=0, f(n)= \pm n$ or $f(n)=$ $\pm \frac{1}{2}$. In order to finish the proof we need to check for which $n$ the sign is actually fixed (for the latter two families of functions). We shall show that the sign is fixed (in particular, positive) if and only if $n$ is a sum of two
positive squares. Since it is known that $n$ cannot be represented as a sum of two positive squares if and only if either there exists a prime factor of $n$ congruent to 3 modulo 4 that occurs in $n$ to an odd exponent, or $n$ is a perfect square that is not divisible by any prime congruent to 1 modulo 4 (see, e.g., [11, Problem 5 in Section 3.6 and Theorem 3.22] or [8, Theorem 2.11]), this is enough to complete the proof. (Note that some different claims can be found in the literature, such as in [6] that $n$ is a sum of two positive squares if and only if $n$ is of the form $4^{a} n_{1} n_{2}^{2}$ where $a \geqslant 0, n_{1}$ is a product of primes congruent to 1 modulo 4 and $n_{1}>1, n_{2}$ is a product of primes congruent to 3 modulo 4 , and a similar claim in [10] but with $2^{e}, e \geqslant 0$, instead of $4^{a}$. However, both these claims miss the case, e.g., $n=18$, which is a sum of two positive squares, $9+9$, but does not have the described form.)

Let $n$ be a sum of two positive squares, say $n=s^{2}+t^{2}(s, t \neq 0)$. Then $f(n)=f\left(s^{2}+t^{2}\right)=f(s)^{2}+f(t)^{2}$, and since the right-hand side is positive (it equals either $s^{2}+t^{2}$ or $\frac{1}{4}$ ), it follows that the positive sign has to be chosen for $f(n)$ whenever $n$ is a sum of two positive squares. For the other direction, let $f(n)= \pm n$ with a freely chosen sign for each $n$ that is not a sum of two positive squares, and $f(n)=n$ for all other $n$. (The case with $\pm \frac{1}{2}$ as the image is analogous.) Then for each $m, n \in \mathbb{N}$ we have $f\left(m^{2}+n^{2}\right)=m^{2}+n^{2}$ and $f(m)^{2}+f(n)^{2}=( \pm m)^{2}+( \pm n)^{2}=m^{2}+n^{2}$, which completes the proof.

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