

## On square roots of class $C^m$ of nonnegative functions of one variable

JEAN-MICHEL BONY, FERRUCCIO COLOMBINI  
AND LUDOVICO PERNAZZA

**Abstract.** We investigate the regularity of functions  $g$  such that  $g^2 = f$ , where  $f$  is a given nonnegative function of one variable. Assuming that  $f$  is of class  $C^{2m}$  ( $m > 1$ ) and vanishes together with its derivatives up to order  $2m - 4$  at all its local minimum points, one can find a  $g$  of class  $C^m$ . Under the same assumption on the minimum points, if  $f$  is of class  $C^{2m+2}$  then  $g$  can be chosen such that it admits a derivative of order  $m + 1$  everywhere. Counterexamples show that these results are sharp.

**Mathematics Subject Classification (2010):** 26A15 (primary); 26A27 (secondary).

### Introduction

In this paper we study the regularity of functions  $g$  of one variable whose square is a given nonnegative function  $f$ .

For a function  $f$  of class  $C^2$ , first results are due to G. Glaeser [6] who proved that  $f^{1/2}$  is of class  $C^1$  if the second derivative of  $f$  vanishes at the zeros of  $f$ , and to T. Mandai [8] who proved that one can always choose  $g$  of class  $C^1$ . More recently in [1] (and later in [7]), for functions  $f$  of class  $C^4$ , it was proved that one can find  $g$  of class  $C^1$  and twice differentiable at every point.

F. Broglia and the authors proved in [3] that this result is sharp in the sense that it is not possible to have in general a greater regularity for  $g$ . They also showed that if  $f$  is of class  $C^4$  and vanishes at all its (local) minimum points, one can always find  $g$  of class  $C^2$  and that the result is sharp. Later, in [4] it was proved that for  $f$  of class  $C^6$  vanishing at all its minimum points one can find  $g$  of class  $C^2$  and three times differentiable at every point.

In this paper we generalize these results. First we prove that for  $f$  of class  $C^{2m}$ ,  $m = 1, 2, \dots, \infty$ , vanishing at its (local) minimum points together with all its derivatives up to order  $(2m - 4)$  one can find  $g$  of class  $C^m$  (Theorem 2.2). If the derivatives vanish only up to order  $2m - 6$  at all the minimum points, the other assumptions being unchanged,  $g$  can be chosen  $m$  times differentiable at every point (Theorem 3.1, where  $m$  is replaced by  $m + 1$ ).

Counterexamples are given to show that these assumptions cannot be relaxed and that the regularity of  $g$  cannot be improved in general.

## 1. Precised square roots

In this paper,  $f$  will always be a nonnegative function of one real variable whose regularity will be precised below. Our results being of local character, we may and will assume that the support of  $f$  is contained in  $[0, 1]$ .

**Definition 1.1.** Assuming  $f$  of class  $C^{2m}$ ,  $m = 1, 2, \dots, \infty$ , we say that  $g$  is a *square root of  $f$  precised up to order  $m$* , if  $g$  is a continuous function satisfying  $g^2 = f$  and if, for any (finite) integer  $k \leq m$  and for any point  $x_0$  which is a zero of  $f$  of order exactly  $2k$ , the function  $x \mapsto (x-x_0)^k g(x)$  keeps a constant sign near  $x_0$ .

It is clear that  $g$  cannot be  $m$  times differentiable at every point if this condition is not fulfilled.

It is easy to show the existence of square roots precised up to order  $m$  and even to describe all of them. Let us consider the closed set

$$G = \{x \in \mathbb{R} \mid f(x) = 0, f'(x) = 0, \dots, f^{(2m)}(x) = 0\}, \quad (1.1)$$

with the convention that all derivatives vanish if  $m = \infty$ . Its complement is a union of disjoint intervals  $J_\nu$ . In  $J_\nu$ , the zeros of  $f$  are isolated and of finite order  $\leq 2m$ . For a square root precised up to order  $m$ , one should have  $|g| = f^{1/2}$  and the restriction of  $g$  to  $J_\nu$  should be one of two well defined functions  $+g_\nu$  and  $-g_\nu$  thanks to the condition on the change of sign. There is a bijection between the set of families  $(\epsilon_\nu)$  with  $\epsilon_\nu = \pm 1$  and the set of square roots precised up to order  $m$ : one has just to set  $g(x) = \epsilon_\nu g_\nu(x)$  for  $x \in J_\nu$  and  $g(x) = 0$  for  $x \in G$ .

A *modulus of continuity* is a continuous, positive, increasing and concave function defined on an interval  $[0, t_0]$  and vanishing at 0. Any continuous function  $\varphi$  defined on a compact set  $K$  has a modulus of continuity, *i.e.* a function  $\omega$  as above such that for every  $t_1, t_2$  with  $|t_2 - t_1| < t_0$ , one has  $|\varphi(t_2) - \varphi(t_1)| < \omega(|t_2 - t_1|)$ . One says that  $\varphi \in C^\omega(K)$ . If  $\varphi \in C^k(K)$  and if  $\omega$  is a modulus of continuity of  $\varphi^{(k)}$ , one says that  $\varphi \in C^{k,\omega}(K)$ .

We now state two lemmas taken almost literally from [2, Lemme 4.1, Lemme 4.2 and Corollaire 4.3]. Note that in the rest of this section  $m$  will not be allowed to take the value  $\infty$ .

**Lemma 1.2.** *Let  $\varphi \in C^{2m}(J)$  be nonnegative, where  $J$  is a closed interval contained in  $[-1, 1]$ , and let  $M = \sup |\varphi^{(k)}(x)|$  for  $0 \leq k \leq 2m$  and  $x \in J$ . Assume that for some  $j \in \{0, \dots, m\}$ , the inequality  $\varphi^{(2j)}(x) \geq \gamma > 0$  holds for  $x \in J$  and that  $\varphi$  has a zero of order  $2j$  at some point  $\xi \in J$ .*

*Let us define  $H$  and  $\psi$  in  $J$  by*

$$\varphi(x) = (x - \xi)^{2j} H(x), \quad \psi(x) = (x - \xi)^j H(x)^{1/2}.$$

Then,  $H \in C^{2m-2j}(J)$  and  $\psi \in C^{2m-j}(J)$ . Moreover, there exists  $C_1$ , depending only on  $m$ , such that

$$\left| \psi^{(k)}(x) \right| \leq C_1 \gamma^{\frac{1}{2}-k} M^k, \quad k = 1, \dots, 2m - j. \tag{1.2}$$

**Lemma 1.3.** Let  $\varphi$  be a nonnegative function of one variable, defined and of class  $C^{2m}$  in the interval  $[-1, 1]$  such that  $|\varphi^{(2m)}(t)| \leq 1$  for  $|t| \leq 1$  and that  $\max_{0 \leq j \leq m-1} \varphi^{(2j)}(0) = 1$ .

(i) There exists a universal positive constant  $C_0$ , such that

$$\left| \varphi^{(k)}(t) \right| \leq C_0, \quad \text{for } |t| \leq 1 \text{ and } 0 \leq k \leq 2m. \tag{1.3}$$

(ii) There exist universal positive constants  $a_j$  and  $r_j$ ,  $j = 0, \dots, m-1$ , such that one of the following cases occurs:

- (a) One has  $\varphi(0) \geq a_0$  and then  $\varphi(t) \geq a_0/2$  for  $|t| \leq r_0$ .
- (b) For some  $j \in \{1, \dots, m-1\}$  one has  $\varphi^{2j}(t) \geq a_j$  for  $|t| \leq r_j$  and  $\varphi$  has a local minimum in  $[-r_j, r_j]$ .

In the following proposition,  $G$  is defined by (1.1) and  $d(x, G)$  denotes the distance of  $x$  from  $G$ . When  $G = \emptyset$ , (a) and (b) are always true and condition (1.4) disappears.

**Proposition 1.4.** Assuming that  $f$  is of class  $C^{2m}$ , the three following properties are equivalent.

- (a) There exists  $g \in C^m$  such that  $g^2 = f$ .
- (b) Any function  $g$  which is a square root of  $f$  precised up to order  $m$  belongs to  $C^m$ .
- (c) There exists a modulus of continuity  $\omega$  such that

$$\left| \frac{d^k}{dx^k} f^{1/2}(x) \right| \leq d(x, G)^{m-k} \omega(d(x, G)), \tag{1.4}$$

for any  $x$  such that  $f(x) \neq 0$  and any  $k \in \{0, \dots, m\}$ .

*Proof.* It is clear that (b) $\Rightarrow$ (a): as said above, precised square roots do exist. Under assumption (a),  $g$  and its derivatives up to order  $m$  should vanish on  $G$ . If  $\omega$  is a modulus of continuity of  $g^{(m)}$  one gets  $|g^{(m)}(x)| \leq \omega(d(x, G))$ . Successive integrations prove that the derivatives  $g^{(k)}$  are bounded by the right hand side of (1.4). These derivatives being equal, up to the sign, to those of  $f^{1/2}$  when  $f$  does not vanish, (a)  $\Rightarrow$  (c) is proved.

Let us assume (c) and consider any connected component  $J_\nu$  of the complement of  $G$ . Near each zero of  $f$  in  $J_\nu$ , which is of order exactly  $2j$  for some  $j \in \{1, \dots, m\}$ , the precised square root  $g_\nu$  is given (up to the sign) by Lemma 1.2

and so it is of class  $C^m$ . Moreover, the estimate (1.4) extends by continuity to the points  $x \in J_\nu$  where  $f$  vanishes and one has

$$\left| g_\nu^{(k)}(x) \right| \leq d(x, G)^{m-k} \omega(d(x, G))$$

for  $x \in J_\nu$  and  $k \in \{0, \dots, m\}$ .

If we define  $g$  equal to  $\epsilon_\nu g_\nu$  in  $J_\nu$  and to 0 in  $G$ , it remains to prove the existence and the continuity of the derivatives of  $g$  at any point  $x_0 \in G$ . By induction, the estimates above prove, for  $k = 0, \dots, m - 1$ , that  $g^{k+1}(x_0)$  exists and is equal to 0 and that  $g^{k+1}(x) \rightarrow 0$  for  $x \rightarrow x_0$ . The proof is complete.  $\square$

**Corollary 1.5.** *Let  $f$  be a nonnegative  $C^\infty$  function of one variable such that for any  $m$  there exists a function  $g_m$  of class  $C^m$  with  $g_m^2 = f$ . Then there exists  $g$  of class  $C^\infty$  such that  $g^2 = f$ .*

Actually, if  $g$  is any square root of  $f$  precised up to order  $\infty$ , it is precised up to order  $m$  for any  $m$  and thus of class  $C^m$  for any  $m$  by the proposition above.

## 2. Continuously differentiable square roots

We start with an auxiliary result which contains the main argument. The function  $f \in C^{2m}$ ,  $m \geq 2$ , and the set  $G \neq \emptyset$  are as above, and  $\Gamma$  is a closed subset of  $G$ . We will use this lemma for  $p = 0$ , in which case  $\Gamma$  can be disregarded, and for  $p = 1$ .

**Lemma 2.1.** *Assume that  $m \neq \infty$  and  $f$  and all its derivatives up to order  $2m - 4$  (included) vanish at all its local minimum points. Assume moreover that there exist a modulus of continuity  $\alpha$  and constants  $C > 0$  and  $p \geq 0$  such that*

$$\left| f^{(2m)}(x) \right| \leq C d(x, \Gamma)^{2p} \alpha(d(x, G)). \tag{2.1}$$

*Then, there exists a constant  $\bar{C}$  such that*

$$\left| \frac{d^k}{dx^k} f^{1/2}(x) \right| \leq \bar{C} d(x, \Gamma)^p d(x, G)^{m-k} \alpha(d(x, G))^{1/2} \tag{2.2}$$

*for any  $x$  such that  $f(x) \neq 0$  and any  $k \in \{0, \dots, m\}$ .*

*Proof.* Let  $J$  be any connected component of the complement of  $G$  and for  $x \in J$ , let  $\hat{x}$  be (one of) the nearest endpoint(s) of  $J$ . The distance between  $x$  and  $\hat{x}$  is thus equal to  $d(x, G)$  and we remark that, for  $y$  between  $x$  and  $\hat{x}$ , we have  $d(y, \Gamma) \leq 2d(x, \Gamma)$ . Integrating  $2m - k$  times the estimate for  $f^{(2m)}$  between  $\hat{x}$  and  $x$  we get

$$\left| f^{(k)}(x) \right| \leq C' d(x, \Gamma)^{2p} d(x, G)^{2m-k} \alpha(d(x, G))$$

for  $k = 0, \dots, 2m$ , the constant  $C'$  being independent of  $J$ .

Next, for  $x$  in  $J$  such that  $f(x) \neq 0$ , we define as in [2],

$$\rho(x) = \max_{0 \leq k \leq m-1} \left\{ \left[ \frac{f_+^{(2k)}(x)}{C'd(x, \Gamma)^{2p}\alpha(d(x, G))} \right]^{\frac{1}{2m-2k}} \right\}.$$

One has thus  $\rho(x) \leq d(x, G)$  and

$$|f^{(k)}(x)| \leq C'd(x, \Gamma)^{2p}\alpha(d(x, G))\rho(x)^{2m-k}$$

for  $k = 0, \dots, 2m$ . The auxiliary function

$$\varphi(t) = \frac{f(x + t\rho(x))}{C'd(x, \Gamma)^{2p}\alpha(d(x, G))\rho(x)^{2m}}$$

is defined in  $[-1, 1]$  and satisfies the assumptions of Lemma 1.3. Two cases should be considered.

1. — One has  $\varphi(0) \geq a_0$  and then  $\varphi(t) \geq a_0/2$  for  $|t| \leq r_0$  while the derivatives of  $\varphi$  are uniformly bounded by  $C_0$ . Thus, there exists an universal constant  $C''$  such that  $\left| \frac{d^k}{dx^k} \varphi^{1/2}(t) \right| \leq C''$  in this interval. We have thus, by the change of variable  $t \mapsto x + t\rho(x)$ ,

$$\left| \frac{d^k}{dx^k} f^{1/2}(x) \right| \leq C''d(x, \Gamma)^p \rho(x)^{m-k} \alpha(d(x, G))^{1/2}$$

which implies (2.2).

2. — We are in case (b) of Lemma 1.3: all the derivatives of  $\varphi$  are bounded by  $C_0$  and for some  $j \in \{1, \dots, m-1\}$  one has  $\varphi^{2j}(t) \geq a_j$  for  $|t| \leq r_j$  and  $\varphi$  has a local minimum at some point  $\xi \in [-r_j, r_j]$ . Our assumptions imply that  $\varphi^{2k}(\xi)$  vanishes for  $k \in \{0, \dots, m-2\}$  so  $j$  is necessarily equal to  $m-1$ . We can thus set  $\varphi(t) = (t-\xi)^{2m-2}H(t)$  and  $\psi(t) = (t-\xi)^{m-1}H(t)^{1/2}$  as in Lemma 1.2. There is a universal constant  $C'''$  (computed from  $C_0$  and  $a_{m-1}$ ) such that  $\left| \frac{d^k}{dx^k} \psi(t) \right| \leq C'''$  for  $|t| \leq r_{m-1}$ . In particular, for  $t = 0$ , these derivatives coincide up to the sign with those of  $\varphi^{1/2}$ . The change of variable  $t \mapsto x + t\rho(x)$  gives again the estimates (2.2) on the derivatives of  $f^{1/2}(x)$ . The proof is complete.  $\square$

**Theorem 2.2.** *Let  $f$  be a nonnegative function of one variable of class  $C^{2m}$  with  $m \geq 2$  such that, at all its minimum points,  $f$  and its derivatives up to the order  $(2m-4)$  vanish. Then any square root of  $f$  precised up to order  $m$  is of class  $C^m$ .*

*Proof.* The result is evident if  $G$  is empty and we can thus assume  $G \neq \emptyset$ . If  $\alpha$  is a modulus of continuity of  $f^{(2m)}$ , we have  $|f^{2m}(x)| \leq \alpha(d(x, G))$  which is the assumption (2.1) for  $p = 0$ . By the preceding lemma, we have the estimates

$$\left| \frac{d^k}{dx^k} f^{1/2}(x) \right| \leq \bar{C}d(x, G)^{m-k} \alpha(d(x, G))^{1/2}$$

when  $f(x) \neq 0$ . By Proposition 1.4, this implies that all the square roots precised up to order  $m$  are of class  $C^m$ . The case  $m = \infty$  follows now from Corollary 1.5.  $\square$

**Remark 2.3.** It is certainly not necessary to assume that  $f$  vanishes at all its minimum points. For instance, we could also allow nonzero minima at points  $\bar{x}_i, i \in \mathbb{N}$ , provided that the values  $f(\bar{x}_i)$  be not “too small”. With the notations of Lemma 2.1, it suffices to have  $f(\bar{x}_i) \geq C\alpha(d(\bar{x}_i, G))\rho(\bar{x}_i)^{2m}$  for some uniform positive constant  $C$ .

It is clear that the assumption  $f \in C^{2m}$  of Theorem 2.2 cannot be weakened to  $f \in C^{2m-1,1}$  (take  $f(t) = t^{2m} + \frac{1}{2}t^{2m-1}|t|$ ). The two following counterexamples show that in the general case no stronger regularity is possible (Theorem 2.4) and that the vanishing of  $2m - 4$  derivatives cannot be replaced by the vanishing of  $2m - 6$  derivatives (Theorem 2.5).

**Theorem 2.4.** *For any given modulus of continuity  $\omega$  there is a nonnegative function  $f$  of class  $C^\infty$  on  $\mathbb{R}$  such that, at all its minimum points,  $f$  and all its derivatives up to the  $(2m - 4)$ -th one vanish, but there is no function  $g$  of class  $C^{m,\omega}$  such that  $g^2 = f$ .*

*Proof.* Let  $\chi \in C^\infty(\mathbb{R})$  be the even function with support in  $[-2, 2]$  defined by  $\chi(t) = 1$  for  $t \in [0, 1]$  and by  $\chi(t) = \exp\{\frac{1}{(t-2)e^{1/(t-1)}}\}$  for  $t \in (1, 2)$ . We note that the logarithm of  $\chi$  is a concave function on  $(1, 2)$ . For every  $(a, b) \in [0, 1] \times [0, 1], (a, b) \neq (0, 0)$ , and every  $m \geq 1$  the function  $t \mapsto \log(at^{2m} + bt^{2m-2})$  is concave on  $(0, +\infty)$  and thus the function

$$t \mapsto \chi^2(t)(at^{2m} + bt^{2m-2})$$

has only one local maximum point and no local minimum points in  $(1, 2)$ , for its logarithmic derivative vanishes exactly once. Set

$$\rho_n = \frac{1}{n^2}, \quad t_n = 2\rho_n + \sum_{j=n+1}^\infty 5\rho_j, \tag{2.3}$$

$$I_n = [t_n - 2\rho_n, t_n + 2\rho_n], \quad \alpha_n = \frac{1}{2^n}$$

and

$$\varepsilon_n = \omega^{-1}(\alpha_n), \quad \beta_n = \alpha_n \varepsilon_n^2.$$

Notice that the  $I_n$ 's are closed and disjoint and that, for  $n \geq 4$ , one has

$$\varepsilon_n \leq \alpha_n \leq \rho_n. \tag{2.4}$$

Define

$$f = \sum_{n=4}^\infty \chi^2\left(\frac{t - t_n}{\rho_n}\right)(\alpha_n(t - t_n)^{2m} + \beta_n(t - t_n)^{2m-2}).$$

Clearly,  $f$  is of class  $C^\infty$ : this is obvious at every point except perhaps at the origin, but for small  $t \in I_n$  and a suitable positive constant  $C_k$  one has that

$$|f^{(k)}(t)| \leq C_k \rho_n^{2m-2-k} \alpha_n$$

that converges to 0 as  $t$  goes to 0 (which implies that  $n$  goes to infinity). Moreover,  $f$  takes the value 0 at all its local minimum points, which are the points  $t_n$  and the points between  $I_n$  and  $I_{n+1}$ .

We argue by contradiction and look for functions  $g$  of class  $C^{m,\omega}$  such that  $g^2 = f$ ; but any such  $g$  must be of the form

$$g = \sum_{n=1}^{\infty} \sigma_n \chi \left( \frac{t - t_n}{\rho_n} \right) (t - t_n)^{m-1} \sqrt{\beta_n + \alpha_n (t - t_n)^2} \tag{2.5}$$

for some choice of the signs  $\sigma_n = \pm 1$ . In order to evaluate  $g^{(m)}$ , let us calculate first  $(\sqrt{\beta_n + \alpha_n (t - t_n)^2})^{(h)}$  for  $h = 1, \dots, m$ . To this end, we will use Faà di Bruno's formula (see [5]), with  $F(x) = x^{1/2}$  and  $\psi(t)$  given by  $\psi(t) = \beta + \alpha t^2$ :

$$(F \circ \psi)^{(h)} = \sum_{j=1}^h (F^{(j)} \circ \psi) \sum_{p(h,j)} h! \prod_{i=1}^h \frac{(\psi^{(i)})^{\mu_i}}{(\mu_i!)(i!)^{\mu_i}},$$

where:

$$p(h, j) = \left\{ (\mu_1, \dots, \mu_h) : \mu_i \geq 0, \sum_{i=1}^h \mu_i = j, \sum_{i=1}^h i \mu_i = h \right\}.$$

Now obviously we have:

$$F^{(j)}(x) = (x^{1/2})^{(j)} = 2^{-j} (2j - 3)!! (-1)^{j+1} x^{1/2-j},$$

where, for  $n$  odd,  $n!! = 1 \cdot 3 \cdot \dots \cdot n$  and, for  $n$  even,  $n!! = 2 \cdot 4 \cdot \dots \cdot n$ . Moreover, in our case, the only nonzero terms are those with  $i = 1$  or  $i = 2$  and  $\mu_1 = 2j - h$ ,  $\mu_2 = h - j$ , with  $\lceil \frac{h+1}{2} \rceil \leq j \leq h$ . So we have:

$$\begin{aligned} & \left( \sqrt{\beta + \alpha t^2} \right)^{(h)} \\ &= \sum_{j=\lceil \frac{h+1}{2} \rceil}^h \frac{h! 2^{j-h} (2j - 3)!! (-1)^{j+1} (\beta + \alpha t^2)^{1/2-j} \alpha^j t^{2j-h}}{(2j - h)! (h - j)!}. \end{aligned} \tag{2.6}$$

We calculate now  $g^{(m)}(t)$  for  $t \in \tilde{I}_n := [t_n - \rho_n, t_n + \rho_n]$ , with  $g$  given by (2.5).

We note that on  $\tilde{I}_n$  one has  $g(t) = \sigma_n (t - t_n)^{m-1} \sqrt{\beta_n + \alpha_n (t - t_n)^2}$ , and so, for  $t \in \tilde{I}_n$ :

$$g^{(m)}(t) = \sigma_n \sum_{h=1}^m \frac{(m)!}{h!(m-h)!} (t - t_n)^{h-1} \frac{(m-1)!}{(h-1)!} \left( \sqrt{\beta_n + \alpha_n (t - t_n)^2} \right)^{(h)}. \tag{2.7}$$

Now, set  $t'_n = t_n + \lambda \varepsilon_n$ , with  $\lambda$  to be chosen later,  $1/2 \leq \lambda \leq 1$ , so that, thanks to (2.4),  $t'_n \in \tilde{I}_n$ . Taking (2.6) and (2.7) into account, we have:

$$g^{(m)}(t'_n) = \sigma_n \alpha_n^{1/2} \sum_{h=1}^m \frac{(m)!}{h!(m-h)!} \frac{(m-1)!}{(h-1)!} \\ \times \sum_{j=\lceil \frac{h+1}{2} \rceil}^h \frac{h! 2^{j-h} (2j-3)!! (-1)^{j+1} \lambda^{2j-1} (1+\lambda^2)^{\frac{1}{2}-j}}{(2j-h)!(h-j)!} = \sigma_n \alpha_n^{1/2} \mathcal{K}_m(\lambda).$$

Since  $\mathcal{K}_m(\lambda)$  is a nonzero polynomial of degree  $2m - 1$  in  $\frac{\lambda}{(1 + \lambda^2)^{1/2}}$ , we can choose a value  $\lambda_0$ ,  $1/2 \leq \lambda_0 \leq 1$ , in such a way that  $\mathcal{K}_m(\lambda_0) \neq 0$ . But now since  $g^{(m)}(t_n) = 0$  we have that

$$\frac{|g^{(m)}(t_n + \lambda_0 \varepsilon_n) - g^{(m)}(t_n)|}{\omega(\lambda_0 \varepsilon_n)} = \frac{|g^{(m)}(t_n + \lambda_0 \varepsilon_n)|}{\omega(\lambda_0 \varepsilon_n)} = \frac{\alpha_n^{1/2} |\mathcal{K}_m(\lambda_0)|}{\omega(\lambda_0 \varepsilon_n)} \\ \geq \frac{\alpha_n^{1/2} |\mathcal{K}_m(\lambda_0)|}{\omega(\varepsilon_n)} = \frac{|\mathcal{K}_m(\lambda_0)|}{\alpha_n^{1/2}}$$

that goes to infinity as  $n \rightarrow \infty$ . □

**Theorem 2.5.** *There is a nonnegative function  $f$  of class  $C^\infty$  on  $\mathbb{R}$  such that, at all its minimum points,  $f$  and all its derivatives up to the  $(2m - 6)$ -th one vanish, but there is no function  $g$  of class  $C^m$  such that  $g^2 = f$ .*

*Proof.* Let  $\chi$  be a function of class  $C^\infty$  as in Theorem 2.4 and define  $\rho_n, t_n, I_n$  and  $\alpha_n$  as in (2.3); define also

$$\varepsilon_n = \alpha_n, \quad \beta_n = \alpha_n \varepsilon_n^2$$

and

$$f = \sum_{n=4}^\infty \chi^2\left(\frac{t - t_n}{\rho_n}\right) \left(\alpha_n (t - t_n)^{2m-2} + \beta_n (t - t_n)^{2m-4}\right).$$

The function  $f$  is obviously of class  $C^\infty$  and satisfies our hypotheses. Again, any function  $g$  of class  $C^{m-1}$  such that  $g^2 = f$  is of the form

$$g = \sum_{n=1}^\infty \sigma_n \chi\left(\frac{t - t_n}{\rho_n}\right) (t - t_n)^{m-2} \sqrt{\beta_n + \alpha_n (t - t_n)^2}$$

for some choice of the signs  $\sigma_n = \pm 1$ .



Now, set  $t'_n = t_n + \lambda \varepsilon_n$ , with  $1/2 \leq \lambda \leq 1$ : thanks to (2.4),  $t'_n \in \tilde{I}_n$ . Taking (2.6) and (2.7) into account we have again that

$$g^{(m)}(t'_n) = \sigma_n \frac{\alpha_n^{1/2}}{\varepsilon_n} \sum_{h=2}^m \frac{(m)!}{h!(m-h)!} \frac{(m-2)!}{(h-2)!} \\ \times \sum_{j=\lceil \frac{h+1}{2} \rceil}^h \frac{h!2^{j-h}(2j-3)!!(-1)^{j+1}\lambda^{2j-2}(1+\lambda^2)^{\frac{1}{2}-j}}{(2j-h)!(h-j)!} = \sigma_n \frac{1}{\alpha_n^{1/2}} \mathcal{H}_m(\lambda)$$

where  $\mathcal{H}_m$  is a polynomial function in  $\frac{\lambda}{(1+\lambda^2)^{1/2}}$ ; for some good choice of  $\lambda$ , then, this expression goes to infinity as above. □

### 3. Differentiable square roots

**Theorem 3.1.** *Let  $f$  be a nonnegative function of one variable of class  $C^{2m+2}$  ( $2 \leq m \leq \infty$ ) such that, at all its minimum points,  $f$  and all its derivatives up to the order  $(2m - 4)$  vanish. Then any square root  $g$  of  $f$  which is precised up to order  $m + 1$  is of class  $C^m$  and its derivative of order  $m + 1$  exists everywhere.*

*Proof.* Since  $f$  is also a function of class  $C^{2m}$  and  $g$  is in particular precised up to order  $m$  we already know that  $g$  is of class  $C^m$ .

Let us consider the following closed set

$$\Gamma = \{x \in \mathbb{R} \mid f(x) = 0, f'(x) = 0, \dots, f^{(2m+2)}(x) = 0\}. \tag{3.1}$$

If it is empty, the set  $G$  is made of isolated points where  $f^{(2m+2)}(x) \neq 0$  and, thanks to the condition on the signs,  $g$  is of class  $C^{m+1}$ . So, we may assume  $\Gamma \neq \emptyset$  and thus, for the same reason,  $g$  is of class  $C^{m+1}$  outside  $\Gamma$ . What remains to prove is that  $g^{(m)}$  is differentiable at each point of  $\Gamma$ .

The function  $\Phi$  defined by  $\Phi(x) = d(x, \Gamma)^{-2} f^{(2m)}(x)$  outside  $\Gamma$  and by  $\Phi(x) = 0$  in  $\Gamma$  is continuous and vanishes on  $G$ . If  $\alpha$  is a modulus of continuity of  $\Phi$ , one has thus

$$\left| f^{(2m)}(x) \right| \leq d(x, \Gamma)^2 \alpha(d(x, G)), \tag{3.2}$$

which is the assumption (2.1) of Lemma 2.1 with  $p = 1$ . Thanks to this lemma, we get

$$\left| g^{(m)}(x) \right| = \left| \frac{d^m}{dx^m} f^{1/2}(x) \right| \leq \bar{C} d(x, \Gamma) \alpha(d(x, G))^{1/2}$$

for  $x$  such that  $f(x) \neq 0$  and  $k \in \{0, \dots, m\}$ . By continuity, the estimate of  $g^{(m)}(x)$  is also valid for the isolated zeros of  $f$ , and it is trivial for  $x \in \Gamma$ . For  $x_0 \in \Gamma$  one has thus  $\left| g^{(m)}(x) - g^{(m)}(x_0) \right| / |x - x_0| \leq C \alpha(d(x, G))^{1/2}$  which converges to 0 for  $x \rightarrow x_0$ . This proves that  $g^{m+1}(x_0)$  exists and is equal to 0, which ends the proof. □

**Remark 3.2.** We have already proved that, under the assumptions of the theorem,  $g$  is not of class  $C^{m+1}$  in general (Theorem 2.5 with  $m$  replaced by  $m + 1$ ). Counterexamples analogous to those given above show that the hypotheses cannot be relaxed.

## References

- [1] D. ALEKSEEVSKY, A. KRIEGL, P. W. MICHOR and M. LOSIK, *Choosing roots of polynomials smoothly*, Israel J. Math. **105** (1998), 203–233.
- [2] J.-M. BONY, *Sommes de carrés de fonctions dérivables*, Bull. Soc. Math. France **133** (2005), 619–639.
- [3] J.-M. BONY, F. BROGLIA, F. COLOMBINI and L. PERNAZZA, *Nonnegative functions as squares or sums of squares*, J. Funct. Anal. **232** (2006), 137–147.
- [4] J.-M. BONY, F. COLOMBINI and L. PERNAZZA, *On the differentiability class of the admissible square roots of regular nonnegative functions*, In: “Phase Space Analysis of Partial Differential Equations”, 45–53, Progr. Nonlinear Differential Equations Appl., Vol. 69, Birkhäuser Boston, Boston, MA, 2006.
- [5] F. FAÀ DI BRUNO, *Note sur une nouvelle formule du calcul différentiel*, Quarterly J. Pure Appl. Math. **1** (1857), 359–360.
- [6] G. GLAESER, *Racine carrée d’une fonction différentiable*, Ann. Inst. Fourier (Grenoble) **13** (1963), 203–210.
- [7] A. KRIEGL, M. LOSIK and P.W. MICHOR, *Choosing roots of polynomials smoothly*, II, Israel J. Math. **139** (2004), 183–188.
- [8] T. MANDAI, *Smoothness of roots of hyperbolic polynomials with respect to one-dimensional parameter*, Bull. Fac. Gen. Ed. Gifu Univ. **21** (1985), 115–118.

École Polytechnique  
Centre de Mathématiques  
91128 Palaiseau Cedex, France  
bony@math.polytechnique.fr

Dipartimento di Matematica  
Università di Pisa  
Largo B. Pontecorvo, 5  
56127 Pisa, Italia  
colombini@dm.unipi.it

Dipartimento di Matematica  
Università di Pavia  
Via Ferrata, 1  
27100 Pavia, Italia  
pernazza@mail.dm.unipi.it