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Injectiveness and Discontinuity of Multiplicative Convex Functions

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Abstract: In the present work we study the set of multiplicative convex functions. In particular, we focus on the properties of injectiveness and discontinuity. We will show that a non constant multiplicative convex function is at most 2-injective, and construct multiplicative convex functions which are discontinuous at infinitely many points.

Keywords: convexity; convex function; multiplicative convex



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1. Introduction and Background Research on the Set of Multiplicative Convex Functions

The class of multiplicative convex functions was introduced as a way of extending the property of classical convexity from the arithmetic mean to the geometric mean. With this idea, Niculescu proposed that a multiplicative convex function would verify the relation

$$f(x^\lambda y^{1-\lambda}) \leq f(x)^\lambda f(y)^{1-\lambda},$$

for every choice of $x, y > 0$ and $0 < \lambda < 1$ ([1]). On the other hand, in [2] the authors proposed a different way to define multiplicative convexity were the aim was to upgrade the classical definition from addition to multiplication. In this direction, the following definition was introduced:

Definition 1 ([3]). A function $f : (0, \infty) \rightarrow [0, \infty)$ is said to be **multiplicative convex** (or f is mc) if, for every $\mu > 0$ and $x, y \geq 0$ we have

$$f(x^\mu y^{1/\mu}) \leq f(x)^\mu f(y)^{1/\mu}.$$

If, besides, $f(1) = 1$ then we will say that f is **multiplicative convex 1** (or $mc1$, for short).

We will denote

$$\mathcal{MC} = \{f : (0, \infty) \rightarrow [0, \infty) : f \text{ is } mc\},$$

$$\mathcal{MC1} = \{f : (0, \infty) \rightarrow [0, \infty) : f \text{ is } mc1\}$$

In [2] it was shown that the distinction between the sets \mathcal{MC} and $\mathcal{MC1}$ (namely, $f(1) = 1$) was crucial. In fact, the condition $f(1) = 1$ suffices to completely describe the set $\mathcal{MC1}$:

Theorem 1 ([2]). Let $f : (0, \infty) \rightarrow [0, \infty)$. Then, f is an $mc1$ -function if and only if it can be written in the form

$$f(x) = \begin{cases} b^{\log_a(x)} & \text{if } 0 < x \leq 1, \\ b'^{\log_{a'}(x)} & \text{if } x > 1, \end{cases} \tag{1}$$

where a, b, a' and b' satisfy the following conditions:

1. $0 < a < 1$ and $a' > 1$.
2. If $b < 1$, then $\log_b(b') \leq \log_a(a') < 0$ (which, in particular, implies $b' > 1$).
3. If $b > 1$, then $\log_b(b') \geq \log_a(a')$.

In particular, Theorem 1 implies that an $mc1$ -function can show one (and only one) of the following behaviors: it is either monotone (increasing or decreasing) or it decreases over the interval $(0, 1)$ and increases over the interval $(1, \infty)$. Functions that behave like the latter ones (decrease over $(0, b)$ and increase over (b, ∞) for certain number $b > 0$) will be called decreasing–increasing functions.

On the other hand, requiring $f(1) > 1$ (for an mc -function cannot have $f(1) < 1$) implied a huge difference with respect to the previous situation, where everything was under control: for one thing (see [3]), MC is closed under addition, product, multiplication by a scalar no smaller than 1 and composition (if the first function acting in the composition is not decreasing), but it was also proved the existence of discontinuous mc -functions:

Theorem 2 ([3]). Let $\alpha > 1$, $\alpha < \beta \leq \alpha^2$ and f be an $mc1$ -function. Define the function

$$g(x) = \begin{cases} \alpha f(x) & \text{if } 0 < x \leq 1, \\ \beta f(x) & \text{if } x > 1. \end{cases}$$

Then g is a discontinuous mc -function.

The following theorem can be used to prove the existence of an mc -function which is discontinuous at any given point. We include the constructive proof for the sake of completeness.

Proposition 1 ([3]). Let $x_0 > 0$. Then, there exists an mc -function that is discontinuous at x_0

Proof. Assume first $x_0 < 1$ and let f be an $mc1$ -function and g be an increasing discontinuous function from Theorem 2. Then,

$$h_{x_0}(x) = g\left(\frac{1}{f(x_0)}f(x)\right)$$

is an mc -function which is discontinuous at x_0 .

If now $x_0 > 1$, then we may just define

$$h^{(x_0)}(x) = h_{\frac{1}{x_0}}\left(\frac{1}{x}\right).$$

□

Given the aim of this paper, we shall introduce some notation to denote the set of points of discontinuity of functions.

Definition 2. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a function. We shall denote

$$\mathfrak{D}(f) = \{x \in \mathbb{R} : f \text{ is discontinuous on } x\}.$$

This set has some regular algebraic properties. For example, what follows is a standard calculus exercise:

Proposition 2. *Let f and g be two functions so that $\mathfrak{D}(f) \cap \mathfrak{D}(g) = \emptyset$. Then,*

$$\mathfrak{D}(f + g) = \mathfrak{D}(fg) = \mathfrak{D}(f) \cup \mathfrak{D}(g).$$

In this paper we have two main objectives: the first one is to complete a description of the set of general mc -functions in a similar way as how the set of $mc1$ -functions was described in [2] (where, before succeeding in giving a complete characterization of the set, the authors proved that $mc1$ -functions were continuous and either monotone or non increasing-non decreasing). The results in Section 3 will lead to the conclusions that a general mc -function is of one of the mentioned two behaviors (monotone or decreasing-increasing), which in particular implies that the set \mathcal{MC} is of cardinality c and that an mc -function is continuous everywhere except from possibly a countable set.

The second aim is to provide examples of mc -functions which are discontinuous at infinitely many points. The main result in Section 4 is held by some propositions and lemmas encompassed in Number Theory.

We will complete this paper by analyzing the set of discontinuous mc -functions from an algebraic point of view. Section 5 follows the line of action shown in [3] and focuses on the existence of certain algebraic structures whose non-zero elements fulfill some properties (see, e.g., [4–8]).

2. Other Fundamental Concepts and Classical Results

The following two theorems will be of great importance for the goals of this paper.

Theorem 3 ([9], Darboux-Froda's Theorem). *The set of points of discontinuity of a monotone function is at most countable.*

Theorem 4 ([10]). *The cardinality of the set of monotone functions is c .*

Besides this, we will also make use of Steiner's problem, which we include bellow:

Lemma 1 ([11]). *The maximum of the function $f(x) = x^{1/x}$ is attained at $x = e$. In fact, the function f is increasing on $(0, e)$ and decreasing on (e, ∞) .*

With respect to the algebraic properties of the set \mathcal{MC} , we remark that in general we cannot ensure that, given an mc -function f , αf is also an mc -function for $\alpha \geq 0$ but for $\alpha \geq 1$. Because of this, we have to consider the following definition.

Definition 3 ([3]). *Let X be a vector space and $M \subseteq X$. We say that M is an infinite dimensional truncated cone if M fulfills the following properties:*

1. M is closed under addition.
2. M is closed under multiplication by scalars greater than or equal to 1.
3. M contains a set of infinite cardinality of linearly independent elements.

*The maximal possible cardinality of a set as in property (3) is the **dimension** of the truncated cone. If, furthermore, we can define a multiplication on X (satisfying the usual properties on itself and with respect to addition) and M is closed under multiplication, then we say that M is an **algebraic truncated cone**. In that case,*

1. *the **linear dimension** of the truncated cone will be the maximal possible cardinality so that there exists a subset of such cardinality and consisting on linearly independent elements.*
2. *The **algebraic dimension** will be the maximal possible cardinality so that there exists a subset of such cardinality and consisting on algebraic independent elements (that is, so that the only polynomial vanishing on them is the null polynomial).*

Trivially, we obtain that the algebraic dimension is not greater than the linear dimension.

3. Study of the Injectiveness of an *mc*-Function

In order to conclude that an *mc*-function f is either monotone or decreasing–increasing, we will first show that we have that $f|_{f^{-1}(0,1)}$ is injective and that $f|_{f^{-1}[1,\infty)}$ is at most 2-injective.

Theorem 5. *Let f be an *mc*-function and define $A = f^{-1}(0, 1)$. Then $f|_A$ is injective.*

Proof. Assume otherwise, that is, we can find $0 < \theta_1 < \theta_2$ so that $f(\theta_1) = f(\theta_2) = c < 1$. Assume furthermore that $1 < \theta_1, \theta_2$. We claim that we must have $\theta_2 < \theta_1^4$. Indeed, if $\theta_2 \geq \theta_1^4$, then

$$\begin{aligned} 1 &= \log_{\theta_2}(\theta_2) \geq 4 \log_{\theta_2}(\theta_1) \quad \text{so} \\ 0 &\leq 1 - 4 \log_{\theta_2}(\theta_1) \end{aligned}$$

and therefore we can define

$$\mu = \frac{1 + \sqrt{1 - 4 \log_{\theta_2}(\theta_1)}}{2} > 0,$$

which is a solution to $\theta_1^{1/\mu} \theta_2^\mu = \theta_2$. This allows us to conclude

$$f(\theta_2) = f(\theta_1^{1/\mu} \theta_2^\mu) \leq f(\theta_1)^{1/\mu} f(\theta_2)^\mu = f(\theta_2)^{\mu+1/\mu},$$

finding a contradiction to the condition $f(\theta_2) < 1$ and proving our claim.

Define next

$$g(x) = f\left(\frac{\theta_1^4}{\theta_2} x\right).$$

Then,

$$g\left(\frac{\theta_1 \theta_2}{\theta_1^4}\right) = g\left(\frac{\theta_2^2}{\theta_1^4}\right),$$

so by our previous claim,

$$\begin{aligned} \frac{\theta_2^2}{\theta_1^4} &< \left(\frac{\theta_1 \theta_2}{\theta_1^4}\right)^4 = \frac{\theta_1^4 \theta_2^4}{\theta_1^{16}} \quad \text{from which} \\ \theta_1^8 &< \theta_2^2, \end{aligned}$$

arriving at a contradiction.

If $0 < \theta_1 < 1 < \theta_2$, then $\log_{\theta_2}(\theta_1) < 0$ and therefore

$$\mu = \frac{1 + \sqrt{1 - 4 \log_{\theta_2}(\theta_1)}}{2}$$

is always well-defined and positive, so we can again arrive at the contradiction $f(\theta_2) \leq f(\theta_2)^{\mu+1/\mu}$.

Any other situation may be reduced to one of the previous two via the auxiliary function $h(x) = f(1/x)$. \square

Theorem 6. *There is no *mc*-function, f , so that we can find $1 < \theta_1 < \theta_2$ such that $\max\{f(1), f(\theta_2)\} < f(\theta_1)$.*

Proof. If we choose

$$\mu = \log_{\theta_2}(\theta_1) < 1$$

then it must be

$$f(\theta_1) \leq f(\theta_2)^\mu f(1)^{1/\mu}.$$

Let us choose $0 < a, b < 1, a', b' > 1$, and $\alpha > 1$ so that

$$\begin{aligned} \log_b(b') &= \log_a(a'), \\ \alpha b^{\log_{a'}(\theta_1)} f(\theta_1) &> f(1), \\ b^{\log_{a'}(\frac{\theta_1}{\theta_2})} f(\theta_1) &> f(\theta_2), \\ \alpha^{2-(2\mu+1/\mu)} &> \frac{f(\theta_2)^\mu f(1)^{1/\mu}}{f(\theta_1)}. \end{aligned} \tag{2}$$

Then, if we define the function

$$g(x) = \begin{cases} \alpha b^{\log_a(x)} & \text{if } 0 < x \leq 1, \\ \alpha^2 b^{\log_{a'}(x)} & \text{if } x > 1, \end{cases}$$

we can apply Theorems 1 and 2 to conclude that g is a (discontinuous) mc -function. Hence, $h(x) = f(x)g(x)$ would also be an mc -function. Now, we can deduce the following chain of equivalent inequalities:

$$\begin{aligned} \alpha^{2-(2\log_{\theta_2}(\theta_1)+1/\log_{\theta_2}(\theta_1))} &> \frac{f(\theta_2)^{\log_{\theta_2}(\theta_1)} f(1)^{1/\log_{\theta_2}(\theta_1)}}{f(\theta_1)}, \\ \alpha^2 f(\theta_1) &> [\alpha^2 f(\theta_2)]^{\log_{\theta_2}(\theta_1)} [\alpha f(1)]^{1/\log_{\theta_2}(\theta_1)}, \\ \alpha^2 b^{\log_a(\theta_1)} f(\theta_1) &> [\alpha^2 f(\theta_2)]^{\log_{\theta_2}(\theta_1)} b^{\log_a(\theta_1)} [\alpha f(1)]^{1/\log_{\theta_2}(\theta_1)}, \\ \alpha^2 b^{\log_a(a') \log_{a'}(\theta_1)} f(\theta_1) &> [\alpha^2 f(\theta_2)]^{\log_{\theta_2}(\theta_1)} b^{\log_a(a') \log_{a'}(\theta_2) \log_{\theta_2}(\theta_1)} \\ &\quad \cdot [\alpha f(1)]^{1/\log_{\theta_2}(\theta_1)}, \\ \alpha^2 b^{\log_b(b') \log_{a'}(\theta_1)} f(\theta_1) &> [\alpha^2 b^{\log_b(b') \log_{a'}(\theta_2)} f(\theta_2)]^{\log_{\theta_2}(\theta_1)} \\ &\quad \cdot [\alpha f(1)]^{1/\log_{\theta_2}(\theta_1)}, \\ \alpha^2 b^{\log_{a'}(\theta_1)} f(\theta_1) &> [\alpha^2 b^{\log_{a'}(\theta_2)} f(\theta_2)]^{\log_{\theta_2}(\theta_1)} [\alpha f(1)]^{1/\log_{\theta_2}(\theta_1)}, \\ h(\theta_1) &> h(\theta_2)^\mu h(1)^{1/\mu}. \end{aligned}$$

On the other hand, applying the requisites over a, a', b, b' and α from Equation (2),

$$\begin{aligned} h(\theta_1) &= \alpha^2 b^{\log_{a'}(\theta_1)} f(\theta_1) > \max\{\alpha^2 b^{\log_{a'}(\theta_2)} f(\theta_2), \alpha f(1)\} \\ &= \max\{f(\theta_2), f(1)\}, \end{aligned}$$

arriving at a contradiction.

□

Corollary 1. Let f be an mc -function and $\theta_1 < \theta_2 < \theta_3$. Then, it cannot be $\max\{f(\theta_1), f(\theta_3)\} < f(\theta_2)$.

Proof. Assume otherwise. If $\theta_1 = 1$, then this corollary is just Theorem 6. For $1 < \theta_1$, consider $g_1(x) = f(\theta_1 x)$. For $\theta_3 > 1$, consider $g_2(x) = f\left(\frac{\theta_3}{x}\right)$.

For $\theta_3 < 1$, consider first $\tilde{g}_3(x) = f\left(\frac{1}{x}\right)$ and then $g_3(x) = \tilde{g}_3\left(\frac{1}{\theta_3}x\right)$.

In any case, g_i would be an *mc*-function which contradicts Theorem 6. \square

Corollary 2. Let f be an *mc*-convex function which is not locally constant (that is, for every real number x and interval I with x in I we can find $x_1 \neq x_2$ also in I so that $f(x_1) \neq f(x_2)$).

Then f is at most 2-injective (meaning that for every real number y $\#f^{-1}(y) \leq 2$).

Proof. Let y be a real number and x_1, x_2, x_3 be so that $f(x_1) = f(x_2) = f(x_3)$. Because f is not locally constant, we can find $x_1 < x^{(1)} < x_2 < x^{(2)} < x_3$ so that $f(x^{(1)}) \neq f(x_2) \neq f(x^{(2)})$ and this is a contradiction with Theorem 6. \square

The following Corollary generalizes Theorem 2.1 from [2]:

Corollary 3. Let f be an *mc*-function (continuous or not). Then, f is either monotone or decreasing-increasing.

Proof. This Corollary is easily proved if we consider the situation where f is not monotone and we apply Theorem 6 repeatedly. \square

Corollary 3, in combination with Theorem 4, implies that the set \mathcal{MC} must be of cardinality less than c . On the other hand, since the function $f(x) = b$ is an *mc*-function for $b \geq 1$, we conclude the following Theorem, which answers several questions posted in [3]:

Theorem 7. The set \mathcal{MC} has cardinality c .

In particular, this implies that the algebraic structures considered in [3] are of the greatest possible dimension.

4. On the Set of Points of Discontinuity of an *mc*-Function

It is obvious that, if $A = \{x_1, x_2, \dots, x_n\}$ is any finite set and, for $1 \leq k \leq n$, f_{x_k} is an *mc*-function that is discontinuous at x_k , then $g(x) = f_{x_1}(x) + f_{x_2}(x) + \dots + f_{x_n}(x)$ is discontinuous over the set A . The question we will focus on now is whether it is possible to find an *mc*-function which is discontinuous over an infinite set. We remark that, taking Theorem 4 and Corollary 3 into account, the set A must be countable.

The main result of this section is as follows:

Theorem 8. Let $\mathcal{X} = \{x_n\}_{n=1}^\infty \subseteq (0, 1)$ be a decreasing sequence. Then, there exists an *mc*-function which is discontinuous on \mathcal{X} .

Before giving the proof, we will need some preliminary lemmas and definitions.

Lemma 2. Let Γ be any index set, $\{f_\alpha\}_{\alpha \in \Gamma} \subseteq \mathcal{MC}$ and assume that, for $x > 0$,

$$\{f_\alpha(x) : \alpha \in \Gamma\}$$

is a bounded set.

Then,

$$g(x) = \sup_{\alpha \in \Gamma} \{f_\alpha(x)\}$$

is an *mc*-function.

Proof. We shall use the following fact, if $\{y_n\}_{n=1}^\infty$ and $\{z_n\}_{n=1}^\infty$ are bounded sequences, then

$$\lim_{n \rightarrow \infty} \sup_{k \geq n} y_k z_k \leq \left(\lim_{n \rightarrow \infty} \sup_{k \geq n} y_k \right) \left(\lim_{n \rightarrow \infty} \sup_{k \geq n} z_k \right).$$

Let now $y, z, \mu > 0$. Then, we can find a sequence $\{\alpha_n\}_{n=1}^\infty \subseteq \Gamma$ so that $g(y^\mu z^{1/\mu}) = \lim_{n \rightarrow \infty} f_{\alpha_n}(y^\mu z^{1/\mu})$. Now,

$$\begin{aligned} g(y^\mu z^{1/\mu}) &= \lim_{n \rightarrow \infty} f_{\alpha_n}(y^\mu z^{1/\mu}) \\ &\leq \lim_{n \rightarrow \infty} \sup_{k \geq n} f_{\alpha_k}(y^\mu z^{1/\mu}) \\ &\leq \lim_{n \rightarrow \infty} \sup_{k \geq n} \left[f_{\alpha_k}(y)^\mu f_{\alpha_k}(z)^{1/\mu} \right] \\ &\leq \left[\lim_{n \rightarrow \infty} \sup_{k \geq n} f_{\alpha_k}(y)^\mu \right] \left[\lim_{n \rightarrow \infty} \sup_{k \geq n} f_{\alpha_k}(z)^{1/\mu} \right] \\ &\leq g(y)^\mu g(z)^{1/\mu}. \end{aligned}$$

□

Definition 4. Given a decreasing sequence $\{x_n\}_{n=1}^\infty \subset (0, 1)$ and $n \geq 1$, we will define the following elements:

$$\begin{aligned} a_n &= \left(\frac{x_n}{x_{n+1}} \right)^{x_{n+1}}, \\ \alpha_n &= \prod_{k \geq n} a_k, \\ \beta_n &= \prod_{k \geq n} a_k^2. \end{aligned}$$

Lemma 3. For every $n \geq 1$, α_n and β_n are well-defined.

Proof. We will just show that β_1 is well-defined.

Indeed, the product that defines β_1 converges if and only if $\sum_{k=1}^\infty \log(a_k^2)$ converges. Now,

$$\begin{aligned} \sum_{k=1}^\infty \log(a_k^2) &= 2 \sum_{k=1}^\infty \log \left[\left(\frac{x_k}{x_{k+1}} \right)^{x_{k+1}} \right] = 2 \sum_{k=1}^\infty x_{k+1} \log \left(\frac{x_k}{x_{k+1}} \right) \\ &= 2 \sum_{k=1}^\infty x_{k+1} \log \left(1 + \frac{x_k - x_{k+1}}{x_{k+1}} \right) \leq 2 \sum_{k=1}^\infty x_{k+1} \frac{x_k - x_{k+1}}{x_{k+1}} \\ &= 2 \sum_{k=1}^\infty (x_k - x_{k+1}) \leq 4x_1. \end{aligned}$$

□

Lemma 4. Let $n \geq 3$, $1 \leq m \leq n - 2$ and $\{x_k\}_{k=1}^\infty, \{a_k\}_{k=1}^\infty$ be as in Definition 4. Then,

$$\left(\frac{x_n}{x_m} \right)^{x_m} \prod_{k=m}^{n-1} a_k < \left(\frac{x_n}{x_{m+1}} \right)^{x_{m+1}} \prod_{k=m+1}^{n-1} a_k$$

Proof. Just notice that

$$\begin{aligned} \left(\frac{x_n}{x_m}\right)^{x_m} \prod_{k=m}^{n-1} a_k &= \left(\frac{x_n}{x_m}\right)^{x_m} a_m \prod_{k=m+1}^{n-1} a_k \\ &= \left(\frac{x_n}{x_m}\right)^{x_m} \left(\frac{x_m}{x_{m+1}}\right)^{x_{m+1}} \prod_{k=m+1}^{n-1} a_k \\ &= \left(\frac{x_n}{x_m}\right)^{x_m} \left(\frac{x_m}{x_{m+1}}\right)^{x_{m+1}} \left(\frac{x_{m+1}}{x_n}\right)^{x_{m+1}} \left(\frac{x_n}{x_{m+1}}\right)^{x_{m+1}} \prod_{k=m+1}^{n-1} a_k \\ &= \left(\frac{x_n}{x_m}\right)^{x_m - x_{m+1}} \left(\frac{x_n}{x_{m+1}}\right)^{x_{m+1}} \prod_{k=m+1}^{n-1} a_k \\ &< \left(\frac{x_n}{x_{m+1}}\right)^{x_{m+1}} \prod_{k=m+1}^{n-1} a_k, \end{aligned}$$

based on the fact that $\{x_k\}_{k=1}^\infty$ is a decreasing sequence. \square

Lemma 5. Let $\{x_n\}_{n=1}^\infty \subset (0, 1)$ be a decreasing sequence. Then, for every $n \geq 1$ and $m \geq n + 2$,

$$\left(\frac{x_n}{x_{n+1}}\right)^{x_{n+1}} \left(\frac{x_{n+1}}{x_{n+2}}\right)^{x_{n+2}} \cdot \dots \cdot \left(\frac{x_{m-1}}{x_m}\right)^{x_m} > \left(\frac{x_n}{x_m}\right)^{x_m}$$

Proof. We will proceed by induction on m . If $m = n + 2$, then

$$\begin{aligned} \left(\frac{x_n}{x_{n+1}}\right)^{x_{n+1}} \left(\frac{x_{n+1}}{x_{n+2}}\right)^{x_{n+2}} &= \left(\frac{x_n}{x_{n+1}}\right)^{x_{n+1} - x_{n+2}} \left(\frac{x_n}{x_{n+1}}\right)^{x_{n+2}} \left(\frac{x_{n+1}}{x_{n+2}}\right)^{x_{n+2}} \\ &= \left(\frac{x_n}{x_{n+1}}\right)^{x_{n+1} - x_{n+2}} \left(\frac{x_n}{x_{n+2}}\right)^{x_{n+2}} \\ &> \left(\frac{x_n}{x_{n+2}}\right)^{x_{n+2}}. \end{aligned}$$

Assuming the result is true for m , then

$$\begin{aligned} \left(\frac{x_n}{x_{n+1}}\right)^{x_{n+1}} \left(\frac{x_{n+1}}{x_{n+2}}\right)^{x_{n+2}} \cdot \dots \cdot \left(\frac{x_{m-1}}{x_m}\right)^{x_m} \left(\frac{x_m}{x_{m+1}}\right)^{x_{m+1}} \\ > \left(\frac{x_n}{x_m}\right)^{x_m} \left(\frac{x_m}{x_{m+1}}\right)^{x_{m+1}} \\ = \left(\frac{x_n}{x_m}\right)^{x_m - x_{m+1}} \left(\frac{x_n}{x_m}\right)^{x_{m+1}} \left(\frac{x_m}{x_{m+1}}\right)^{x_{m+1}} \\ > \left(\frac{x_n}{x_{m+1}}\right)^{x_{m+1}}, \end{aligned}$$

as desired. \square

Corollary 4. For every $n \geq 1$ and $m \geq n + 2$,

$$\begin{aligned} \alpha_m \left(\frac{x_n}{x_m}\right)^{x_m} &< \alpha_{n+1} \left(\frac{x_n}{x_{n+1}}\right)^{x_{n+1}} \quad \text{and} \\ \beta_m \left(\frac{x_n}{x_m}\right)^{x_m} &< \beta_{n+1} \left(\frac{x_n}{x_{n+1}}\right)^{x_{n+1}}, \end{aligned}$$

where x_k, α_k and β_k are as in Definition 4.

Theorem 9. Let $y_n \rightarrow y_0$ and $\{f_k\}_{k=1}^\infty \subseteq \mathbb{R}^{\mathbb{R}}$. Then,

$$\sup_{k \in \mathbb{N}} \lim_{n \rightarrow \infty} \left\{ \sup_{m \geq n} f_k(y_m) \right\} \leq \lim_{n \rightarrow \infty} \sup_{m \geq n} \left\{ \sup_{k \in \mathbb{N}} f_k(y_m) \right\}.$$

Proof. Let $l, n \in \mathbb{N}$. We notice that

$$f_l(y_n) \leq \sup_{k \in \mathbb{N}} f_k(y_n).$$

Therefore,

$$\sup_{m \geq n} f_l(y_m) \leq \sup_{m \geq n} \left\{ \sup_{k \in \mathbb{N}} f_k(y_m) \right\}$$

and hence

$$\lim_{n \rightarrow \infty} \left\{ \sup_{m \geq n} f_l(y_m) \right\} \leq \lim_{n \rightarrow \infty} \sup_{m \geq n} \left\{ \sup_{k \in \mathbb{N}} f_k(y_m) \right\}$$

for every $l \in \mathbb{N}$. Finally,

$$\sup_{k \in \mathbb{N}} \lim_{n \rightarrow \infty} \left\{ \sup_{m \geq n} f_k(y_m) \right\} \leq \lim_{n \rightarrow \infty} \sup_{m \geq n} \left\{ \sup_{k \in \mathbb{N}} f_k(y_m) \right\}.$$

□

Corollary 5. Let $\{f_k\}_{k=1}^\infty$ be a sequence of functions so that, for every $x \in \mathbb{R}$, $\{f_k(x) : k \geq 1\}$ is a bounded set and $\lim_{x \rightarrow x_0} f_k(x)$ exists for every $k \geq 1$. Define the function $g(x) = \sup_{k \geq 1} f_k(x)$. Then, if $\lim_{x \rightarrow x_0} g(x)$ also exists,

$$\sup_{k \geq 1} \lim_{x \rightarrow x_0} f_k(x) \leq \lim_{x \rightarrow x_0} g(x) = \lim_{x \rightarrow x_0} \sup_{k \geq 1} f_k(x). \tag{3}$$

Remark 1. Equality in (3) cannot generally be attained: as a counterexample, we choose the functions

$$f_k(x) = 1 - \left(\frac{1}{1+x} \right)^k, \quad x > -1, \quad k \geq 0.$$

Then, $\lim_{x \rightarrow 0} f_k(x) = 0$ for every $k \geq 1$, so that $\sup_{k \geq 1} \lim_{x \rightarrow 0} f_k(x) = 0$. On the other hand, $\sup_{k \geq 1} f_k(x) = 1$ for every $k \geq 1, x > -1$, so that $\lim_{x \rightarrow 0} \sup_{k \geq 1} f_k(x) = 1$.

Proof of Theorem 8. Define, given $m \in \mathbb{N}$, the following function:

$$f_m(t) = \begin{cases} \alpha_m \left(\frac{t}{x_m} \right)^{x_m} & \text{if } 0 < t \leq x_m, \\ \beta_m \left(\frac{t}{x_m} \right)^{x_m} & \text{if } t > x_m, \end{cases}$$

where x_m, α_m and β_m are as in Definition 4.

The function f_m is multiplicative convex and it is discontinuous at $t = x_m$, since it has been defined following the construction from Proposition 1.

We will show that the function $g(t) = \sup\{f_n(t) : n \in \mathbb{N}\}$ is discontinuous on the set $\mathcal{X} = \{x_n\}_{n=1}^\infty$. First of all, for $t > 0$ the set $\{f_n(t) : n \in \mathbb{N}\}$ is bounded since

$$\begin{aligned} \alpha_n, \beta_n &\leq \beta_1 \leq e^{4x_1}, \\ t^{x_n} &\leq \begin{cases} 1 & \text{if } 0 < t \leq 1, \\ t & \text{if } t > 1, \end{cases} \text{ for every } n \geq 1 \text{ and} \\ x_n^{-x_n} &\leq e^{1/e} \end{aligned}$$

because of Lemma 1.

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

$$f_m(x_n) = \begin{cases} \alpha_m \left(\frac{x_n}{x_m}\right)^{x_m} & \text{if } 1 \leq m \leq n, \\ \beta_m \left(\frac{x_n}{x_m}\right)^{x_m} & \text{if } m \geq n + 1. \end{cases}$$

Notice that, if $m < n$

$$\begin{aligned} \alpha_m \left(\frac{x_n}{x_m}\right)^{x_m} &= \left(\frac{x_n}{x_m}\right)^{x_m} \prod_{k \geq m} a_k \\ &= \left(\frac{x_n}{x_m}\right)^{x_m} \left(\frac{x_m}{x_{m+1}}\right)^{x_{m+1}} \left(\frac{x_{m+1}}{x_{m+2}}\right)^{x_{m+2}} \dots \\ &\quad \dots \cdot \left(\frac{x_{n-1}}{x_n}\right)^{x_n} \prod_{k \geq n} \left(\frac{x_k}{x_{k+1}}\right)^{x_{k+1}} \\ &= \left(\frac{x_n}{x_m}\right)^{x_m} \left(\frac{x_m}{x_{m+1}}\right)^{x_{m+1}} \left(\frac{x_{m+1}}{x_{m+2}}\right)^{x_{m+2}} \dots \cdot \left(\frac{x_{n-1}}{x_n}\right)^{x_n} \alpha_n \\ &< \left(\frac{x_n}{x_{n-1}}\right)^{x_{n-1}} \left(\frac{x_{n-1}}{x_n}\right)^{x_n} \alpha_n \\ &< \alpha_n, \end{aligned}$$

by Lemma 4.

If $m \geq n + 2$, and using Corollary 4, we can prove that

$$\begin{aligned} \beta_n &= \left(\frac{x_n}{x_{n+1}}\right)^{2x_{n+1}} \beta_{n+1} \\ &> \left(\frac{x_n}{x_{n+1}}\right)^{x_{n+1}} \beta_{n+1} \\ &> \left(\frac{x_n}{x_m}\right)^{x_m} \beta_m. \end{aligned}$$

In conclusion, we can say that $g(x_n) < \beta_n$.

On the other hand,

$$\lim_{x \rightarrow x_n^+} f_m(x) = \begin{cases} \alpha_m \left(\frac{x_n}{x_m}\right)^{x_m} & \text{if } 1 \leq m \leq n - 1, \\ \beta_m \left(\frac{x_n}{x_m}\right)^{x_m} & \text{if } m \geq n. \end{cases}$$

With a similar argument as before, $\sup \left\{ \lim_{x \rightarrow x_n^+} f_m(x) : m \geq 1 \right\} = \beta_n$.

Hence, by Corollary 5

$$\begin{aligned} \lim_{x \rightarrow x_n^+} g(x) &= \lim_{x \rightarrow x_n^+} \sup \{ f_m(x) : m \geq 1 \} \\ &\geq \sup \left\{ \lim_{x \rightarrow x_n^+} f_m(x) : m \geq 1 \right\} \\ &= \beta_n > g(x_n). \end{aligned}$$

As a consequence, g is not continuous at x_n . \square

The following result complements Theorem 8 and shows that $\mathfrak{D}(g) = \mathcal{X}$:

Proposition 3. *The function g considered in the proof of Theorem 8 is continuous on $(0, \infty) \setminus \mathcal{X}$.*

Proof. Let f_m be the functions defined in the proof of Theorem 8, $m_0 \geq 1$ and $x_{m_0} < x < x_{m_0-1}$. Then,

$$f_m(x) = \begin{cases} \alpha_m \left(\frac{x}{x_m}\right)^{x_m} & \text{if } m \leq m_0 - 1, \\ \beta_m \left(\frac{x}{x_m}\right)^{x_m} & \text{if } m \geq m_0. \end{cases}$$

If $m \leq m_0 - 1$, then $x < x_m$ so that

$$\begin{aligned} x_m^{x_{m+1}-x_m} &\leq x^{x_{m+1}-x_m}, \quad \text{from which} \\ \left(\frac{x_m}{x_{m+1}}\right)^{x_{m+1}} \left(\frac{x}{x_m}\right)^{x_m} &\leq \left(\frac{x}{x_{m+1}}\right)^{x_{m+1}} \quad \text{and therefore} \\ \alpha_m \left(\frac{x}{x_m}\right)^{x_m} &\leq \alpha_{m+1} \left(\frac{x}{x_{m+1}}\right)^{x_{m+1}}, \end{aligned}$$

leading us to conclude that

$$\sup\{f_m(x) : 1 \leq m \leq m_0 - 1\} = \alpha_{m_0-1} \left(\frac{x}{x_{m_0-1}}\right)^{x_{m_0-1}}.$$

If now $m \geq m_0$, then $x_m < x$, which implies that $x^{x_{m+1}-x_m} < x_m^{x_{m+1}-x_m}$. On the other hand, from $x_{m+1} < x_m$ we can deduce that

$$x_m^{x_{m+1}-x_m} < \frac{x_m^{2x_{m+1}-x_m}}{x_{m+1}^{x_{m+1}}},$$

which allows us to deduce that

$$x^{x_{m+1}-x_m} < \frac{x_m^{2x_{m+1}-x_m}}{x_{m+1}^{x_{m+1}}}.$$

This last inequality is equivalent to

$$\left(\frac{x}{x_{m+1}}\right)^{x_{m+1}} < \left(\frac{x_m}{x_{m+1}}\right)^{2x_{m+1}} \left(\frac{x}{x_m}\right)^{x_m},$$

that is,

$$\beta_{m+1} \left(\frac{x}{x_{m+1}}\right)^{x_{m+1}} < \beta_m \left(\frac{x}{x_m}\right)^{x_m}.$$

As a consequence,

$$\sup\{f_m(x) : m \geq m_0\} = \beta_{m_0} \left(\frac{x}{x_{m_0}}\right)^{x_{m_0}}$$

and therefore

$$\begin{aligned} g(x) &= \sup\{f_m(x) : m \geq 1\} \\ &= \max \left\{ \alpha_{m_0-1} \left(\frac{x}{x_{m_0-1}}\right)^{x_{m_0-1}}, \beta_{m_0} \left(\frac{x}{x_{m_0}}\right)^{x_{m_0}} \right\}. \end{aligned}$$

Hence, on (x_m, x_{m-1}) , g can be expressed as the maximum of two continuous functions and in conclusion it is continuous over that interval.

If next $0 < x < x_0 = \lim_{n \rightarrow \infty} x_n$ (which in particular implies that $x_0 \neq 0$), then $f_m(x) = \alpha_m \left(\frac{x}{x_m}\right)^{x_m}$ and, as above, we would have

$$\alpha_m \left(\frac{x}{x_m}\right)^{x_m} \leq \alpha_{m+1} \left(\frac{x}{x_{m+1}}\right)^{x_{m+1}}.$$

Therefore,

$$g(x) = \lim_{m \rightarrow \infty} \alpha_m \left(\frac{x}{x_m} \right)^{x_m} = \left(\frac{x}{x_0} \right)^{x_0},$$

which again is a continuous function.

For the case $x = x_0$ we notice that $g(x_0) = 1$. Assume $\{y_n\}_{n=1}^\infty$ is such that $y_n \rightarrow x_0$ as $n \rightarrow \infty$. If $y_n < x_0$ then $g(y_n) = \left(\frac{y_n}{x_0} \right)^{x_0}$. On the other hand, if $y_n > x_0$ then we can find $\{m_n\}_{n=1}^\infty \subseteq \mathbb{N}$ so that $x_{m_n} \leq y_n < x_{m_n-1}$. As before,

$$g(y_n) = \max \left\{ \alpha_{m_n-1} \left(\frac{y_n}{x_{m_n-1}} \right)^{x_{m_n-1}}, \beta_{m_n} \left(\frac{y_n}{x_{m_n}} \right)^{x_{m_n}} \right\}.$$

Since

$$\lim_{n \rightarrow \infty} \left(\frac{y_n}{x_0} \right)^{x_{m_0}} = \lim_{n \rightarrow \infty} \alpha_{m_n-1} \left(\frac{y_n}{x_{m_n-1}} \right)^{x_{m_n-1}} = \lim_{n \rightarrow \infty} \beta_{m_n} \left(\frac{y_n}{x_{m_n}} \right)^{x_{m_n}} = 1,$$

we are able to conclude that $\lim_{n \rightarrow \infty} g(y_n) = g(x_0)$.

Finally, for the case $x > x_1$ we would obtain that $f_m(x) = \beta_m \left(\frac{x}{x_m} \right)^{x_m}$ and hence (again, similarly as before)

$$g(x) = \beta_1 \left(\frac{x}{x_1} \right)^{x_1},$$

so g is continuous on x . \square

Remark 2. If $\mathcal{X} \subseteq (0, 1)$ is an increasing sequence, then there exists an mc-function so that $\mathfrak{D}(f) = \mathcal{X}$.

Indeed, we only need to change the definition of the elements a_n in Definition 4 as follows:

$$a_n = \left(\frac{x_{n+1}}{x_n} \right)^{x_n}.$$

Corollary 6. If \mathcal{X} is a monotone sequence, then we can find an mc-function which is discontinuous on \mathcal{X} .

Proof. Let $\mathcal{X}_1 = \mathcal{X} \cap (0, 1)$ and $\mathcal{X}_2 = \mathcal{X} \cap [1, \infty)$. We can find two functions f_1 and f_2 so that f_1 is discontinuous only on \mathcal{X}_1 and f_2 is discontinuous only on the set $\left\{ \frac{1}{x} : x \in \mathcal{X}_2 \right\}$.

The required function is then $f(x) = f_1(x) + f_2\left(\frac{1}{x}\right)$. \square

5. Algebraic Structure on $\mathcal{MC} \setminus C(0, \infty)$

Theorem 10. There exists an algebraic truncated cone of algebraic dimension \mathfrak{c} every non-trivial algebraic combination of which is an mc-function which is discontinuous at infinitely many points.

Proof. Let us consider a \mathbb{Q} -linearly independent set of cardinality \mathfrak{c} , $\{a_\zeta : \zeta < \mathfrak{c}\} \subseteq (4, 6)$. Then, for every $\zeta < \mathfrak{c}$ we consider a decreasing sequence, $\mathcal{X}_\zeta = \{x_{k,\zeta}\}_{k=1}^\infty$ converging to $\frac{1}{a_\zeta}$ and so that $x_{1,\zeta} = \frac{1}{4}$.

Using Theorem 8 for every $\zeta < \mathfrak{c}$ there exists an mc-function \tilde{f}_ζ which is discontinuous on \mathcal{X}_ζ .

In particular, taking a look at the proof of Theorem 8, the function \tilde{f}_ζ is defined as $\tilde{f}_\zeta(x) = \sup\{f_{k,\zeta}(x) : k \in \mathbb{N}\}$, where

$$f_{k,\zeta}(x) = \begin{cases} \alpha_{k,\zeta} \left(\frac{x}{x_{k,\zeta}}\right)^{x_{k,\zeta}} & \text{if } 0 < x \leq x_{k,\zeta}, \\ \beta_{k,\zeta} \left(\frac{x}{x_{k,\zeta}}\right)^{x_{k,\zeta}} & \text{if } x > x_{k,\zeta} \end{cases},$$

$$\alpha_{k,\zeta} = \prod_{l \geq n} \left(\frac{x_{l,\zeta}}{x_{l+1,\zeta}}\right),$$

$$\beta_{k,\zeta} = \prod_{l \geq n} \left(\frac{x_{l,\zeta}}{x_{l+1,\zeta}}\right)^2.$$

In particular, if $x > x_{1,\zeta}$ then

$$\tilde{f}_\zeta(x) = \sup \left\{ \beta_{k,\zeta} \left(\frac{x}{x_{k,\zeta}}\right)^{x_{k,\zeta}} : k \in \mathbb{N} \right\}.$$

Because of Lemma 1 and since $\left\{ \frac{1}{x_{k,\zeta}} \right\}_{k=1}^\infty$ is an increasing sequence with $\frac{1}{x_{1,\zeta}} = 4 > e$, we obtain that if $x > x_{1,\zeta} = \frac{1}{4}$ then $\tilde{f}_\zeta(x) = \beta_{1,\zeta}(4x)^{1/4}$.

Define, for $\zeta < c$, the auxiliary function

$$g_\zeta(x) = \frac{4}{4^{1/4}\beta_{1,\zeta}} x^{a_\zeta - 1/4}$$

From the proof of Lemma 3, $\beta_{1,\zeta} < e^{4x_{1,\zeta}} = e$ and therefore

$$1 < \frac{4}{4^{1/4}\beta_{1,\zeta}},$$

so g_ζ is a (continuous) *mc*-function.

Define then the function

$$f_\zeta(x) = \tilde{f}_\zeta(x)g_\zeta(x).$$

Then f_ζ is an *mc*-function (because it is the product of two *mc*-functions) which is discontinuous on the set \mathcal{X}_ζ .

Furthermore, if $\frac{1}{4} < x$,

$$f_\zeta(x) = \tilde{f}_\zeta(x)g_\zeta(x) = \beta_{1,\zeta}(4x)^{1/4} \frac{4}{4^{1/4}\beta_{1,\zeta}} x^{a_\zeta - 1/4} = 4x^{a_\zeta}.$$

Let us show that $B = \{f_\zeta : \zeta < c\}$ is an algebraically independent set.

Indeed, let $\zeta_1, \zeta_2, \dots, \zeta_n < c$, $\lambda_1, \dots, \lambda_m$ be non-zero numbers and $N = (n_{i,j})_{i,j=1}^{n,m}$ be a matrix consisting of natural numbers as entries and without two equal columns.

Assume that

$$f = \sum_{j=1}^m \lambda_j \prod_{i=1}^n f_{\zeta_i}^{n_{i,j}} = 0.$$

Then, we notice that for $\frac{1}{4} < x$ it must be

$$\begin{aligned} 0 = f(x) &= \sum_{j=1}^m \lambda_j \prod_{i=1}^n f_{\zeta_i}^{n_{i,j}}(x) \\ &= \sum_{j=1}^m \lambda_j \prod_{i=1}^n (4x^{a_{\zeta_i}})^{n_{i,j}} \\ &= \sum_{j=1}^m \lambda_j \left(4^{\sum_{i=1}^n n_{i,j}} \right) x^{\sum_{i=1}^n a_{\zeta_i} n_{i,j}}. \end{aligned}$$

Since the elements $a_{\zeta_1}, a_{\zeta_2}, \dots, a_{\zeta_n}$ are \mathbb{Q} -linearly independent and the columns of $N = \{n_{i,j}\}_{i,j=1}^{n,m}$ are pairwise different, we can conclude that the exponents

$$\sum_{i=1}^n a_{\zeta_i} n_{i,j}$$

are all different from each other.

Therefore, $f_{|(1/4,\infty)}$ is an identically null extended polynomial (with positive exponents). Hence, all its coefficients must be zero and, in conclusion, if $1 \leq j \leq m$

$$\lambda_j 4^{\sum_{i=1}^n n_{i,j}} = 0, \text{ which implies that } \lambda_j = 0$$

and in conclusion B is algebraically independent.

To finish with, let us choose an element f in the truncated cone generated by B . Then, we can find $\zeta_1, \zeta_2, \dots, \zeta_n < c, \lambda_1, \dots, \lambda_m \geq 1$ and a matrix consisting of natural numbers as entries and without two equal columns $N = \{n_{i,j}\}_{i,j=1}^{n,m}$ so that

$$f = \sum_{j=1}^m \lambda_j \prod_{i=1}^n f_{\zeta_i}^{n_{i,j}}.$$

Without loss of generality we may assume that $a_{\zeta_i} < a_{\zeta_{i+1}}$ for every $1 \leq i \leq n - 1$. Then, f_{ζ_i} is continuous on $(0, a_{\zeta_2})$ for every $i \geq 2$.

For any function $h : \mathbb{R} \rightarrow \mathbb{R}$ we denote $h^{a^-} = \lim_{x \rightarrow a^-} h(x)$ and $h^{a^+} = \lim_{x \rightarrow a^+} h(x)$. We can then write

$$f = f_{\zeta_1}^{n_{1,1}} g_1 + \dots + f_{\zeta_1}^{n_{j,1}} g_j + \dots + f_{\zeta_1}^{n_{m,1}} g_m,$$

where g_j is an mc -function continuous on $(0, a_{\zeta_2})$.

For every $\beta \in \mathcal{X}_{\zeta_i} \cap (0, a_{\zeta_2})$, we have that

$$f^{\beta^+} = (f_{\zeta_1}^{\beta^+})^{n_{1,1}} g_1(\beta) + \dots + (f_{\zeta_1}^{\beta^+})^{n_{j,1}} g_j(\beta) + \dots + (f_{\zeta_1}^{\beta^+})^{n_{m,1}} g_m(\beta)$$

and

$$f^{\beta^-} = (f_{\zeta_1}^{\beta^-})^{n_{1,1}} g_1(\beta) + \dots + (f_{\zeta_1}^{\beta^-})^{n_{j,1}} g_j(\beta) + \dots + (f_{\zeta_1}^{\beta^-})^{n_{m,1}} g_m(\beta).$$

Since the function f_{ζ_1} is not continuous at β we may assume without loss of generality that $f_{\zeta_1}^{\beta^-} < f_{\zeta_1}^{\beta^+}$ (the procedure would be analogous for the case $f_{\zeta_1}^{\beta^-} > f_{\zeta_1}^{\beta^+}$) and observe that if $f_{\zeta_1}^{\beta^-} < f_{\zeta_1}^{\beta^+}$ then $(f_{\zeta_1}^{\beta^-})^q < (f_{\zeta_1}^{\beta^+})^q$ for every $q \in \mathbb{N} \setminus \{0\}$. We can now write

$$\begin{aligned} f^{\beta^+} - f^{\beta^-} &= (f_{\zeta_1}^{\beta^+})^{n_{1,1}} g_1(\beta) + \dots + (f_{\zeta_1}^{\beta^+})^{n_{m,1}} g_m(\beta) \\ &\quad - \left[(f_{\zeta_1}^{\beta^-})^{n_{1,1}} g_1(\beta) + \dots + (f_{\zeta_1}^{\beta^-})^{n_{m,1}} g_m(\beta) \right] \\ &= g_1(\beta) \left[(f_{\zeta_1}^{\beta^+})^{n_{1,1}} - (f_{\zeta_1}^{\beta^-})^{n_{1,1}} \right] + \dots + g_j(\beta) \left[(f_{\zeta_1}^{\beta^+})^{n_{j,1}} - (f_{\zeta_1}^{\beta^-})^{n_{j,1}} \right] \\ &\quad + \dots + g_m(\beta) \left[(f_{\zeta_1}^{\beta^+})^{n_{m,1}} - (f_{\zeta_1}^{\beta^-})^{n_{m,1}} \right] \\ &> 0, \end{aligned}$$

so that f is discontinuous on $\mathcal{X}_{\zeta_1} \cap (0, a_{\zeta_2})$ and the proof is done. \square

6. Conclusions

In [2] the authors focused on those mc -functions that attained the value 1 at $x = 1$. It was proved that such functions were continuous and that in fact they could only be monotone, or decreasing until $x = 1$ and increasing from $x = 1$. In [3] some discontinuous

mc-functions were introduced. This paper completes both of them in setting the cardinality of the set of all *mc*-functions at \aleph_1 (and therefore “there are not really many more *mc*-functions out of the category of continuous functions”) and showing that every of these functions show either monotonous or decreasing–increasing behavior.

It also continues the ideas shown in [3] when it constructs a truncated cone consisting on *mc*-functions which this time have infinitely many points of discontinuity.

There are still some questions that remain open, namely whether the set of discontinuous *mc*-functions is a truncated cone itself, and what kind of properties can be concluded for the set of points of discontinuity of an *mc*-function.

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