ON PROPERTIES OF THE APPROXIMATE PEANO DERIVATIVES\(^{(1)}\)

BY

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ABSTRACT. The notion of kth approximate Peano differentiation not only generalizes kth ordinary differentiation but also kth Peano differentiation and kth \(L_p\) differentiation. Recently, M. Evans has shown that a kth approximate Peano derivative at least shares with these other derivatives the property of belonging to Baire class one. In this paper the author extends the properties possessed by a kth approximate Peano derivative by showing that it is like the above derivatives in that it also possesses the following properties: Darboux, Denjoy, Zahorski, and a new property stronger than the Zahorski property, Property Z.

1. Introduction. Let \(k\) be a positive integer. Let \(f\) be a real-valued, measurable function defined on the closed interval \(I = [a, b]\) and let \(x \in I\). If there are numbers \(f^{(1)}_k(x), f^{(2)}_k(x), \ldots, f^{(k)}_k(x)\) and a measurable set \(E\) having 0 as a point of density so that

\[
f(x + h) = f(x) + hf^{(1)}_k(x) + \ldots + \frac{h^k}{k!}f^{(k)}_k(x) + o(h^k)
\]

as \(h \to 0\), \(h \in E\) and \(x + h \in I\), then the number \(f^{(k)}_k(x)\) is called the kth approximate Peano derivative of \(f\) at \(x\). We will find it convenient to write \(f^{(0)}_k(x) = f(x)\). It is easily seen from the definition that if \(f^{(k)}_k(x)\) exists then so does \(f^{(n)}_k(x)\) for \(0 \leq n < k\). Also, \(f^{(1)}_k(x) = f^{\text{ap}}_k(x)\), the approximate derivative.

The notion of kth approximate Peano differentiation not only generalizes kth ordinary differentiation but also kth Peano differentiation and kth \(L_p\) differentiation. For definitions of the latter two types of derivatives see [2].

Recently, Evans [2] proved that if \(f^{(k)}_k\) is defined on \(I\) then \(f^{(k)}_k\) is in the first class of Baire (a pointwise limit of continuous functions). The purpose of this paper is to show that \(f^{(k)}_k\) also has the following properties: (1) Darboux, Denjoy, Zahorski, and a new property stronger than the Zahorski property, Property Z.

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Denjoy, (3) Zahorski, and (4) Property Z. That an ordinary derivative, approximate derivative, kth Peano derivative and kth $L_p$ derivative are in the first class of Baire and possess the above four properties, we refer the reader to [1]—[4], [6]—[11].

We begin in §2 by defining the four properties stated above and by giving notation and terminology which will be used throughout this paper. In §3, a density lemma is proved which plays a key role in §4 where the following major result is proved. If $f_{(k)}$ is defined on $I$ and if $f_{(k)}$ is bounded above or below on $I$ then $f^{(k)}$, the ordinary kth derivative of $f$, exists and $f^{(k)} = f_{(k)}$ on $I$. Properties 1 and 2 are shown to hold for $f_{(k)}$ in §5 by using known theorems together with the major result. In §6, the final section, a lemma is proved from which property 4 is shown to hold for $f_{(k)}$. Again from a known theorem, property 3 is shown to follow from property 4 for $f_{(k)}$.

2. Notation, terminology and definitions. All of the functions in this paper are assumed to be real-valued, measurable functions defined on the closed interval $I = [a, b]$ unless specified otherwise. $R$ will denote the real numbers and if $E \subset R$ is a measurable set then we denote the measure of $E$ by either $m(E)$ or $|E|$. The notation $E$-lim$_{y \rightarrow x}$ denotes $\lim_{y \rightarrow x, y \in E}$. For convenience we now define the four properties stated in the introduction.

Let $g$ be a function defined on $I$.

1. $g$ possesses the Darboux property if $g$ maps connected sets of $I$ into connected sets.

2. $g$ satisfies the Denjoy property if, for every open interval $(c, d)$, $g^{-1}((c, d))$ either is empty or has positive measure.

3. $g$ has the Zahorski property if the following condition is fulfilled: If $c < d$, $x \in g^{-1}((c, d))$, and if $\{I_n\}$ is a sequence of closed intervals of $I$ not containing $x$ so that $I_n \rightarrow x$ and $m(I_n \cap g^{-1}((c, d))) = 0$ for all $n$, then

$$\lim_{n \rightarrow \infty} \frac{m(I_n)}{\text{dist}(x, I_n)} = 0.$$ 

The notation $I_n \rightarrow x$ means that every neighborhood of $x$ contains all but finitely many of the $I_n$'s.

4. $g$ is said to have Property Z if the following condition is satisfied: If for each $\epsilon > 0$ and each sequence $\{I_n\}$ of closed intervals of $I$ such that $I_n \rightarrow x$ and $g(y) \geq g(x)$ on $I_n$ or $g(y) \leq g(x)$ on $I_n$ for each $n$, then

$$\lim_{n \rightarrow \infty} \frac{m(y \in I_n : |g(y) - g(x)| \geq \epsilon)}{m(I_n) + \text{dist}(x, I_n)} = 0.$$
Let $E \subset \mathbb{R}$ be a measurable set and let $x \in \mathbb{R}$. Define

$$d(x, E) = \lim_{h \to 0} \frac{m(E \cap [x - h, x + h])}{2h},$$

$$d_+(x, E) = \lim_{h \to 0^+} \frac{m(E \cap [x, x + h])}{h},$$

and $d_-(x, E)$ in the obvious fashion. If $d(x, E) = 1$ (0) then $x$ is called a point of density (dispersion) of $E$. If $d_+(x, E) = 1$ (0) then $x$ is called a point of right-hand density (dispersion) of $E$; if $d_-(x, E) = 1$ (0) then $x$ is said to be a point of left-hand density (dispersion) of $E$.

The following simple observations, which will be used later, are now noted. If $d_+(0, E) = d_+(0, F) = 0$ (1) then $d_+(0, E \cap F) = 0$ (1) and $d_+(0, E^c) = 1$ (0), where $E^c$ is the complement of $E$.

Remark. If $x = a$ ($x = b$) in the definition of a $k$th approximate Peano derivative then the expression "there exists a measurable set $E$ having $0$ as a point of density" is understood to mean that $E \subset [0, \infty)$ ($E \subset (-\infty, 0]$) and $0$ is a point of right-hand (left-hand) density of $E$.

3. A density lemma. If $E \subset \mathbb{R}$ and $\lambda \in \mathbb{R}$ then we define $\lambda E = \{\lambda e : e \in E\}$. Before proceeding to the density lemma we need

**Lemma 3.1.** Let $E \subset \mathbb{R}$ be a set of finite measure and let $\varepsilon > 0$. Then there exists a $\delta > 0$ such that $|\lambda E - E| < \varepsilon$, whenever $|\lambda - \lambda'| < \delta$.

**Proof.** If $|\lambda| = 0$ or if $E$ is a finite union of intervals then the lemma is easily verified. Thus, assume $E$ is a set of finite measure and let $G$ be an open set such that $E \subset G$ and $|G - E| < \varepsilon/3$. Without loss of generality we may assume $G = \bigcup_{n=1}^{\infty} I_n$, a pairwise disjoint union of open intervals. Choose $N > 0$ so that if $H = \bigcup_{n=N+1}^{\infty} I_n$, then $|H| < \varepsilon/6$. Choose $0 < \delta < 1$ so that $|\lambda F - F| < \varepsilon/3$, whenever $|\lambda - \lambda'| < \delta$, where $F = \bigcup_{n=1}^{N} I_n$. If $|\lambda - \lambda'| < \delta$, then

$$|\lambda E - E| \leq |\lambda G - E| \leq |\lambda G - G| + |G - E| \leq |\lambda G - F| + |G - E|$$

$$\leq |(\lambda F \cup \lambda H) - F| + |G - E| \leq |\lambda F - F| + \lambda |H| + |G - E|$$

$$\leq \varepsilon/3 + 2 \cdot \varepsilon/6 + \varepsilon/3 = \varepsilon.$$

**Density Lemma 3.2.** Let $d_+(0, E) = 1$. Then there are numbers $\alpha_n, \beta_n$ such that $0 < \alpha_n < \alpha_{n+1} < 1 < \beta_{n+1} < \beta_n$ ($n = 1, 2, \ldots$), $\alpha_n \to 1$, $\beta_n \to 1$ and

$$d_+\left(0, \bigcap_{n=1}^{\infty} \alpha_n E\right) = d_+\left(0, \bigcap_{n=1}^{\infty} \beta_n E\right) = 1.$$
Proof. Set $H = E^c$, then $d_+(0, H) = 0$. There are numbers $\delta_k$ such that $1/k > \delta_k > \delta_{k+1} > 0$ and $|H \cap (0, t)| < t/k^2$ for each $t \in (0, 2\delta_k)$ ($k = 1, 2, \ldots$). Set $F = H \cap (0, 2)$. By Lemma 3.1 there are numbers $\alpha_n, \beta_n$ such that

$$n/(n + 1) < \alpha_n < \alpha_{n+1} < 1 < \beta_{n+1} < \beta_n < (n + 1)/n$$

and

$$|\alpha_n F - F| < \delta_n/2^n, \quad |\beta_n F - F| < \delta_n/2^n$$

for $n = 1, 2, \ldots$. Let $e > 0$; let $k$ be an integer greater than $3/e$ and let $0 < h < \delta_k$. Choose $j > k$ so that $\delta_{j+1} < h < \delta_j$. Since $\alpha_n H \cap (0, h) = \alpha_n (H \cap (0, h/\alpha_n))$ and since $h/\alpha_n < 2h < 2\delta_j < 2$, we have

$$|\alpha_n H \cap (0, h)| = \alpha_n |H \cap (0, h/\alpha_n)| < h/j^2$$

and

$$\alpha_n H \cap (0, h) \subset \alpha_n F$$

for each $n$. As

$$\bigcup_{n=1}^\infty \alpha_n H \subset \left( \bigcup_{n=1}^j \alpha_n H \right) \cup \left( \bigcup_{n=j+1}^\infty (\alpha_n H - H) \right) \cup H,$$

and $(\alpha_n H - H) \cap (0, h) \subset \alpha_n F - F$, we get

$$\left| \left( \bigcup_{n=1}^\infty \alpha_n H \right) \cap (0, h) \right| \leq \sum_{n=1}^j |\alpha_n H \cap (0, h)|$$

$$+ \sum_{n=j+1}^\infty |\alpha_n F - F| + |H \cap (0, h)|$$

$$< j \cdot h/j^2 + \sum_{n=j+1}^\infty \delta_n/2^n + h/j^2$$

$$< h/j + h/2^j + h/j^2$$

$$< 3h/j \leq 3h/k < eh.$$ 

Thus $d_+(0, \bigcup_{n=1}^\infty \alpha_n H) = 0$. Since

$$\left( \bigcup_{n=1}^\infty \alpha_n H \right)^c = \bigcap_{n=1}^\infty (\alpha_n H)^c = \bigcap_{n=1}^\infty \alpha_n F = \bigcap_{n=1}^\infty \alpha_n E,$$
\[ d_+(0, \bigcap_{n=1}^{\infty} \alpha_n E) = 1. \] Similarly it can be proved that \[ d_+(0, \bigcap_{n=1}^{\infty} \beta_n E) = 1. \]

4. The major theorem. In this section we deduce the fundamental result stated in

**Theorem 4.1.** Let \( f(k) \) be defined on \( I \).

(i) If \( f(k) > 0 \) on \( I \), then \( f_{(k-1)} \) is continuous and nondecreasing on \( I \).

(ii) If \( f(k) \) is bounded above or below on \( I \), then \( f_{(k)} = f^{(k)} \) on \( I \).

The proof of this theorem will require some additional lemmas.

**Lemma 4.2.** Let \( f(k) \) be defined on \( I = [a, b] \). Assume \( f_{(1)} \) is nondecreasing on \( I \), and if \( k \geq 2 \) furthermore assume \( f_{(2)}(a) = f_{(3)}(a) = \ldots = f_{(k-1)}(a) = 0. \) Then \( f_{(1)}(k-1)(a) = f_{(k)}(a) \).

**Proof.** By subtracting from \( f \) a multiple of \( x \), we may assume that \( f_{(1)}(a) = 0 \). By hypothesis there exists a measurable set \( F \) such that \( d_+(0, F) = 1 \) and

\[
F \cdot \lim_{h \to 0} \frac{1}{h^k} \{ f(a + h) - f(a) - Ah^k \} = 0,
\]

where \( A = f_{(k)}(a)/k! \).

By the Density Lemma there exist two sequences of positive real numbers \( \{\alpha_n\} \) and \( \{\beta_m\} \) such that \( \alpha_n \to 0, \beta_m \to 0 \) and

\[
d_+ \left( 0, \bigcap_{n=1}^{\infty} (1 - \alpha_n) F \right) = d_+ \left( 0, \bigcap_{m=1}^{\infty} (1 + \beta_m) F \right) = 1.
\]

If we set

\[
E = F \cap \left[ \bigcap_{n=1}^{\infty} (1 - \alpha_n) F \right] \cap \left[ \bigcap_{m=1}^{\infty} (1 + \beta_m) F \right],
\]

then \( d_+(0, E) = 1 \). To complete the proof of the lemma we need only show

\[
E \cdot \lim_{h \to 0} \frac{f_{(1)}(a + h)}{h^{k-1}} = Ak.
\]

Let \( \epsilon > 0 \) be given; choose \( n, m \) so that if \( \alpha = \alpha_n / (1 - \alpha_n) \) and \( \beta = \beta_m / (1 + \beta_m) \) then

\[
A \cdot \frac{(1 + \alpha)^k - 1}{\alpha} < Ak + \frac{\epsilon}{2} \quad \text{and} \quad A \cdot \frac{1 - (1 - \beta)^k}{\beta} > Ak - \frac{\epsilon}{2}
\]

Set
By (4.3) there exists a $\delta' > 0$ such that $\|f(a + h) - f(a) - Ah^k\| < \epsilon' h^k$ whenever $0 < h < \delta'$, $h \in F$. If $0 < u < v < \delta'$ and $u, v \in F$ then

$$|\frac{f(a + v) - f(a + u)}{v - u} - A(v^k - u^k)| < \epsilon' (v^k + u^k).$$

Hence,

$$A\left(\frac{v^k - u^k}{v - u}\right) - \epsilon' \left(\frac{v^k + u^k}{v - u}\right) < \frac{f(a + v) - f(a + u)}{v - u} < A\left(\frac{v^k - u^k}{v - u}\right) + \epsilon' \left(\frac{v^k + u^k}{v - u}\right).$$

Since $f_{(1)}$ is nondecreasing on $[a, b]$ and $f_{(1)} = f'$, we have $f_{(1)} = f'$ on $[a, b]$ (see [3]) and hence

$$f_{(1)}(a + u) < \frac{f(a + v) - f(a + u)}{v - u} < f_{(1)}(a + v).$$

Thus, whenever $0 < u < v < \delta'$ and $u, v \in F$,

$$f_{(1)}(a + u) < A\left(\frac{v^k - u^k}{v - u}\right) + \epsilon' \left(\frac{v^k + u^k}{v - u}\right) < f_{(1)}(a + v).$$

and

$$f_{(1)}(a + v) > A\left(\frac{v^k - u^k}{v - u}\right) - \epsilon' \left(\frac{v^k + u^k}{v - u}\right).$$

Set $\delta = \min\{\delta'/\alpha, \delta'(1 - \beta)\}$ and let $h \in E$ such that $0 < h < \delta$. Since $h \in (1 - \alpha_n)F$, there exists a $v \in F$ such that $h = (1 - \alpha_n)v$. Hence, $v = \{1 + [\alpha_n/(1 - \alpha_n)]\}h = (1 + \alpha)h$ and $h < v < \delta'$. Thus from (4.4) we have

$$f_{(1)}(a + h) < \frac{f_{(1)}(a + h)}{h^{k-1}} < A\left[\frac{h^k(1 + \alpha)^k - h^k}{\alpha h^k}\right] + \epsilon' \left[\frac{h^k(1 + \alpha)^k + h^k}{\alpha h^k}\right]$$

$$< A\left[(1 + \alpha)^k - 1\right]/\alpha + \epsilon'[(1 + \alpha)^k + 1]/\alpha$$

$$< Ak + \epsilon/2 + \epsilon/2 < Ak + \epsilon.$$
Thus from (4.6) and (4.7) we have

\[ |f^{(1)}(a + h)h^{k-1} - Ak| < \epsilon \]

whenever 0 < h < δ and h ∈ E.

**Corollary 4.8.** Let \( f^{(k)} \) be defined on \( I = [a, b] \). Assume \( f^{(1)} \) is non-decreasing on I, and if \( k \geq 2 \) furthermore assume \( f^{(2)}(b) = f^{(3)}(b) = \ldots = f^{(k-1)}(b) = 0 \). Then \( f^{(1)}(k-1)(b) = f^{(k)}(b) \).

**Proof.** Define a function \( g \) on \([-b, -a]\) as follows:

\[ g(x) = f(-x) \quad \text{for each } x \in [-b, -a]. \]

Then \( g(x) \) exists for each \( x \in [-b, -a] \) and \( g^{(n)}(x) = (-1)^n f^{(n)}(-x) \) for \( n = 0, 1, \ldots, k \). It is easy to verify that \( g^{(1)} \) is nondecreasing on \([-b, -a]\), and that if \( k \geq 2 \), \( g^{(2)}(-b) = g^{(3)}(-b) = \ldots = g^{(k-1)}(-b) = 0 \). The proof of the corollary is now easily completed by applying Lemma 4.2.

**Corollary 4.9.** Let \( f^{(k)} \) be defined on \( I \). If \( f^{(1)} \) is nondecreasing on \( I \), then \( f^{(1)}(1) = f^{(2)} \text{ on } I \).

**Lemma 4.10.** Suppose \( f \) has \((k - 1)\) derivatives at the point \( x \), then for each sufficiently small nonzero \( h \), there is a \( 0 < \theta < 1 \) such that

\[ \frac{(k-2)!}{h^{k-2}} \left\{ f(x + h) - \sum_{n=0}^{k-1} \frac{h^n}{n!} f^{(n)}(x) \right\} \]

\[ = f^{(k-2)}(x + \theta h) - f^{(k-2)}(x) - \theta h f^{(k-1)}(x) \]

where \( f^{(0)}(x) = f(x) \).

**Proof.** Let

\[ g(t) = f(x + t) - \sum_{n=0}^{k-1} \frac{t^n}{n!} f^{(n)}(x). \]

Then \( g \) is \((k - 2)\) times differentiable around 0 and

\[ g^{(j)}(t) = f^{(j)}(x + t) - \sum_{n=0}^{k-j-1} \frac{t^n}{n!} f^{(n+j)}(x) \]

for \( j = 0, 1, \ldots, (k - 2) \). By the extended mean value theorem for each sufficiently small \( h \) there exists a \( 0 < \theta < 1 \) so that

\[ g(h) = \sum_{n=0}^{k-3} \frac{h^n}{n!} g^{(n)}(0) + \frac{h^{k-2}}{(k-2)!} g^{(k-2)}(\theta h) \]
where \( g^{(0)}(0) = g(0) \). By (4.12) it follows that \( g^{(j)}(0) = 0 \) for \( j = 0, 1, \ldots, (k - 3) \); hence

\[
g(h) = \frac{h^{k-2}}{(k-2)!} g^{(k-2)}(\theta h).
\]

Thus, by replacing the left-hand side of (4.11) by (4.13) we have

\[
f(x + h) - \sum_{n=0}^{k-1} \frac{h^n}{n!} f^{(n)}(x) = \frac{h^{k-2}}{(k-2)!} g^{(k-2)}(\theta h).
\]

If \( h \neq 0 \) then this last equation together with (4.12) yields

\[
\frac{(k-2)!}{h^{k-2}} \left\{ f(x + h) - \sum_{n=0}^{k-1} \frac{h^n}{n!} f^{(n)}(x) \right\} = g^{(k-2)}(\theta h)
\]

\[
= f^{(k-2)}(x + \theta h) - \sum_{n=0}^{k-2} \frac{(\theta h)^n}{n!} f^{(k+n-2)}(x)
\]

\[
= f^{(k-2)}(x + \theta h) - f^{(k-2)}(x) - \theta h f^{(k-1)}(x).
\]

Before stating the next two lemmas, proofs of which can be found in the papers of Verblunsky [8] and Zygmund [12] respectively, we need the following definitions.

**Definition 4.14.** A function \( f \) defined on an interval is said to be convex if for every pair of points \( P_1, P_2 \) on the curve \( y = f(x) \) the points of the arc \( P_1P_2 \) are below, or on, the chord \( P_1P_2 \).

**Definition 4.15.** Let \( f \) be a function defined in a neighborhood of \( x \). Then define

\[
D_2f(x) = \lim \sup_{h \to 0} \frac{f(x + h) + f(x - h) - 2f(x)}{h^2}.
\]

\( D_2f(x) \) is called the upper symmetric second derivative of \( f \) at \( x \).

**Remark.** It can easily be shown that if \( f''(x) \) exists at \( x \) then \( D_2f(x) = f''(x) \). However, the upper symmetric second derivative may exist at a point without the second derivative existing.

**Lemma 4.16.** Let \( f \) have a finite derivative at each point of \( (a, b) \). Suppose that for each \( x_0 \in (a, b) \) there are, in every neighborhood of \( (x_0, f(x_0)) \), points of the graph of \( f \) above the line \( y = f(x_0) + f'(x_0)(x - x_0) \). Then \( f \) is convex on \( (a, b) \).
**Lemma 4.17.** A necessary and sufficient condition for a continuous function $f$ to be convex on $(a, b)$ is that $D_2 f(x) > 0$ for each $x$ in $(a, b)$.

The following lemma is a special case of Lemma 2 in [2].

**Lemma 4.18.** Suppose $f''(x)$ exists at a point $x \in (a, b)$. Then there exists a measurable set $E$ so that $d(0, E) = 1$ and

$$
E \lim_{h \to 0} \frac{f(x + h) + f(x - h) - 2f(x)}{h^2} = f''(x).
$$

**Corollary 4.19.** Suppose $f''(x)$ exists on $(a, b)$ and $f''(x) > 0$ on $(a, b)$. Then $D_2 f > 0$ on $(a, b)$.

In what follows we shall use without specific reference several well-known results. We list these results here without proof.

Let $g$ be a function defined on an interval $J$ and let $g$ have an ordinary derivative $g'$ on $J$. If $g$ is convex on $J$ then $g'$ is nondecreasing on $J$.

Let $g$ be a function defined on $[a, b]$. If $g$ is nondecreasing on $(a, b)$ and has the Darboux property on $[a, b]$ then $g$ is nondecreasing on $[a, b]$.

Let $g$ be a function defined on an interval $J$. If $g$ is nondecreasing on $J$ and has the Darboux property on $J$, then $g$ is continuous on $J$.

Let $g$ be a function of Baire class one on $[a, b]$. Then every nonempty closed set $F$, contained in $[a, b]$, contains points of continuity of $g$ relative to $F$.

Let $g$ be a function defined on an interval $J$ and assume $g''$ exists at each point in $J$. Then the following are true (see [3]):

1. $g''$ is a function of Baire class one on $J$,
2. $g''$ has the Darboux property on $J$,
3. if $g''$ is bounded above or below on $J$ then $g'' = g'$ on $J$.

**Lemma 4.20.** Let $f$ be a function satisfying the following two conditions on $[a, b]$:

(i) $f'_{ap}$ exists for each $x$ in $[a, b]$;
(ii) $D_2 f > 0$ on $(a, b)$.

Then $f'_{ap}$ is continuous and nondecreasing on $[a, b]$.

**Proof.** Let $G$ be the set of all points $x$ in $[a, b]$ with the property that there is a neighborhood of $x$ on which $f'_{ap}$ is bounded. Then $G$ is an open set. Let $(c, d) \subset G$; then a simple compactness argument shows $f'_{ap}$ is bounded on $[c', d']$, where $c < c' < d' < d$. Hence $f'_{ap} = f'$ on $[c', d']$. Therefore it follows that $f'_{ap} = f'$ on $(c, d)$. Since $f$ is continuous on $(c, d)$ and $D_2 f > 0$ on $(c, d)$, $f$ is convex on $(c, d)$ by Lemma 4.17. Hence $f'_{ap}$ is nondecreasing on...
Moreover, since \( f'_{ap} \) has the Darboux property on \([c, d]\) it follows that \( f'_{ap} \) is continuous and nondecreasing on \([c, d]\). In particular, \( f'_{ap} \) is continuous and nondecreasing in the closure of each component of \( G \).

To complete the proof of the lemma we show \( G = [a, b] \). Let \( H = [a, b] - G \); then \( H \) is a closed set having no isolated points. Suppose \( H \) is nonempty. Then \( H \) is a perfect set. Since \( f'_{ap} \) is a function of Baire class one on \([a, b]\) there exists an \( x_0 \in H \) so that \( f'_{ap} \) is continuous at \( x_0 \) relative to \( H \). Hence there is an \( M > 0 \) and a \( \delta > 0 \) such that \( |f'_{ap}(x)| \leq M \) for each \( x \in [x_0 - \delta, x_0 + \delta] \cap H \).

Notice that since \( H \) is perfect, \( c, d \in H \) and \( c < d \). If \( x \in (c, d) - H \) then there exists a component of \( G \), say \((\alpha, \beta)\), where \( \alpha, \beta \in H \) such that \( x \in (\alpha, \beta) \subseteq (c, d) \). From the first part of the proof \( f'_{ap} \) is nondecreasing on \([\alpha, \beta]\); hence

\[-M \leq f'_{ap}(\alpha) \leq f'_{ap}(x) \leq f'_{ap}(\beta) \leq M.\]

Thus, for each \( x \in (c, d), |f'_{ap}(x)| \leq M \) and so \((c, d) \subseteq G\).

Since \( x_0 \in H, x_0 \notin (c, d) \); so either \( x_0 = c \) or \( x_0 = d \). But if \( x_0 = c \) then \((x_0 - \delta, x_0) \subseteq G \) and there exists a number \( M' > 0 \), so that \( f'_{ap} \) is bounded by \( M' \) on \([x_0 - \delta, x_0]\). In the last paragraph it was shown that \( f'_{ap} \) was bounded by \( M \) on \((x_0, d)\). So \( f'_{ap} \) is bounded by \( \max(M, M') \) on \((x_0 - \delta, d)\) and \( x_0 \in G \). Similarly, it can be shown that if \( x_0 = d \) then \( x_0 \in G \). Thus, the assumption that \( H \neq \emptyset \) is false. Therefore, \( H = \emptyset \) and \( G = [a, b] \).

**Proof of Theorem 4.1.** Consider first the case \( k = 1 \). If \( f_{(1)} > 0 \) on \([a, b]\) then \( f_{(1)} = f' \) on \([a, b]\). Thus, \( f_{(0)} = f \) is continuous and nondecreasing on \([a, b]\). Moreover, if \( f_{(1)}(a) = f_{(1)}(b) \) then again \( f_{(1)} = f' \) on \([a, b]\). Thus, the theorem holds when \( k = 1 \).

Secondly, consider \( k = 2 \). By Corollary 4.19 and Lemma 4.20 the proof of (i) is immediate. Turning to case (ii), there is no loss of generality to assume \( f_{(2)} > 0 \) on \([a, b]\). From (i) it follows that \( f_{(1)} \) is nondecreasing on \([a, b]\); hence \( f_{(1)} = f' \) on \([a, b]\). By Corollary 4.9, \( (f')_{(1)} = f_{(2)} \) on \([a, b]\). Moreover, by assumption \( (f')_{(1)} > 0 \) on \([a, b]\); hence \( (f')_{(1)} = (f')' = f^{(2)} \). Thus, \( f^{(2)} = f^{(2)} \) on \([a, b]\).

We may now assume that \( k > 2 \), and we can complete the proof by induction. We therefore assume the following:

If \( f \) possesses a \((k - 1)\)th approximate Peano derivative everywhere on an interval \([a, b]\), then for \( 1 \leq n \leq (k - 1) \):

(i) if \( f_{(n)} > 0 \) on \([a, b]\), then \( f_{(n-1)} \) is continuous and nondecreasing on \([a, b]\).
(ii) if \( f^{(n)} \) is bounded either above or below on \([a, b]\), then \( f^{(n)} \) on \([a, b]\).

Let \( k > 2 \) and assume \( f^{(k)} > 0 \) at each point in \([a, b]\). Let \( G \) be the set of all points \( x \) of \([a, b]\) with the property that there is a neighborhood of \( x \) on which \( f^{(k-1)} \) is bounded. Obviously \( G \) is open. Let \( (c, d) \subset G \). If \( c < \alpha < \beta < d \), then a simple compactness argument shows \( f^{(k-1)} \) is bounded on \([\alpha, \beta]\). By (ii) of the induction hypothesis, \( f^{(k-1)} = f^{(k-1)} \) on \([\alpha, \beta]\) and therefore \( f^{(k-2)} = f^{(k-2)} \) on \([\alpha, \beta]\). Moreover, these relations hold on \((c, d)\). Thus, \( f^{(k-1)} = f^{(k-1)} \) on \((c, d)\) and \( f^{(k-2)} \) is continuous on \((c, d)\). If \( x \in (c, d) \) then there exists a measurable set \( E \) such that 0 is a point of density of \( E \) and

\[
f(x + h) = \sum_{n=0}^{k-1} \frac{h^n}{n!} f^{(n)}(x) + \frac{h^k}{k!} [f^{(k)}(x) + \varepsilon(x, h)]
\]

where \( E \)-\lim_{h \to 0} \varepsilon(x, h) = 0 \). From Lemma 4.10 for each sufficiently small nonzero \( h \in E \) there is a \( \theta \) between 0 and 1 such that

\[
\frac{(k-2)!}{h^{k-2}} \left\{ f(x + h) - \sum_{n=0}^{k-1} \frac{h^n}{n!} f^{(n)}(x) \right\} = f^{(k-2)}(x + \theta h) - f^{(k-2)}(x) - \theta h f^{(k-1)}(x).
\]

Hence

\[
((k-2)!/h^{k-2})[(h^k/k!)[f^{(k)}(x) + \varepsilon(x, h)]] = f^{(k-2)}(x + \theta h) - f^{(k-2)}(x) - \theta h f^{(k-1)}(x).
\]

Thus

\[
f^{(k-2)}(x + \theta h) = f^{(k-2)}(x) + \theta h f^{(k-1)}(x) + \frac{h^2}{k(k-1)} [f^{(k)}(x) + \varepsilon(x, h)]
\]

for all sufficiently small nonzero \( h \in E \). Thus, it follows by Lemma 4.16 that \( f^{(k-2)} \) is convex on \((c, d)\); hence \( f^{(k-1)} \) is nondecreasing on \((c, d)\). Choose \( \lambda \) between \( c \) and \( d \). Then \( f^{(k-1)} \) is bounded below on \([\lambda, d]\). Applying (ii) of the induction hypothesis to the function \( f^{(k-1)} \) on the interval \([\lambda, d]\), it follows that \( f^{(k-1)} = f^{(k-1)} \) on \([\lambda, d]\). Now since \( f^{(k-1)} \) is nondecreasing on \([\lambda, d]\) and has the Darboux property on \([\lambda, d]\) we have that \( f^{(k-1)} \) is continuous and nondecreasing on \([\lambda, d]\). Similarly, since \( f^{(k-1)} \) is bounded above on \([c, \lambda]\), we deduce that \( f^{(k-1)} \) is continuous and nondecreasing on \([c, \lambda]\).
it follows that \( f_{(k-1)} \) is continuous and nondecreasing on \([c, d]\). In particular, \( f_{(k-1)} \) is nondecreasing and continuous in the closure of each component of \( G \).

To complete the proof of (i) we show \( G = [a, b] \). Let \( H = [a, b] - G \). From above \( H \) is a closed set having no isolated points. Since \( f_{(k-1)} \) is a function of Baire class one on \([a, b] \) (see [2]), the same type of argument given in the proof of Lemma 4.20 shows \( H \) is empty. Hence \( G = [a, b] \) and the proof of (i) is complete.

Consider, finally, (ii) for \( k > 2 \). It is no loss of generality to suppose that \( f_{(k)} > 0 \) on \([a, b] \). By (i), \( f_{(k-1)} \) is nondecreasing on \([a, b] \) and by (ii) of the induction hypothesis \( f_{(k-1)} = f^{(k-1)} \) on \([a, b] \). Thus, it follows that \( f_{(1)} = f' \) on \([a, b] \). We shall prove that \( (f_{(1)})_{(k-1)} = f_{(k)} \) on \([a, b] \). It will then follow by the induction hypothesis (ii) applied to \( f_{(1)} \) that in \([a, b] \),

\[
(f_{(k)})_{(k-1)} = (f_{(1)})_{(k-1)} = f^{(k)}.
\]

It suffices to prove that in \([a, b] \) the \((k - 1)\)th approximate Peano derivative of \( f_{(1)} \) on the right equals \( f_{(k)} \). For, applying Corollary 4.8, it will follow that in \([a, b] \) the \((k - 1)\)th approximate Peano derivative of \( f_{(1)} \) on the left equals \( f_{(k)} \). Without altering \( f_{(k)} \), by adding to \( f \) a suitable polynomial of degree less than \( k \), we may assume that \( f_{(j)}(a) = 0 \) for \( j = 2, 3, \ldots, (k - 1) \). Note, since \( f^{(k-1)}(a) = 0 \) and \( f^{(k-1)} \) is nondecreasing on \([a, b] \), \( f^{(k-1)} > 0 \) on \([a, b] \). Now for each \( h, 0 < h < (b - a) \), there exists by the extended mean value theorem a number \( \xi, a < \xi < a + h \) such that

\[
f^{(2)}(a + h) = \frac{h^{k-3}}{(k-3)!} f^{(k-1)}(\xi).
\]

Hence \( f^{(2)} \geq 0 \) in \((a, b) \). Thus, \( f_{(1)} \) is nondecreasing on \([a, b] \). By Lemma 4.2, \((f_{(1)})_{(k-1)}(a) = f_{(k)}(a) \). Since \( a \) may be replaced throughout by any \( a \in [a, b] \) the proof of the theorem is complete.

5. The Darboux and Denjoy properties. Neugebauer [5] proved that if \( g \) is a function of Baire class one on an interval \( J \), then \( g \) has the Darboux property on \( J \) if and only if for each real number \( \lambda \), the sets \( E^\lambda = \{ x \in J : g(x) \geq \lambda \} \) and \( E_\lambda = \{ x \in J : g(x) \leq \lambda \} \) have closed components relative to \( J \). We thus have the following corollary to Theorem 4.1.

**Corollary 5.1.** If \( f_{(k)} \) is defined on \([a, b] \) then \( f_{(k)} \) has the Darboux property on \([a, b] \).

**Proof.** Since \( f_{(k)} \) is of Baire class one on \([a, b] \) (see [2]), in order to show \( f_{(k)} \) has the Darboux property we need only show that the components of the sets \( E^\lambda = \{ x : f_{(k)}(x) \geq \lambda \} \) and \( E_\lambda = \{ x : f_{(k)}(x) \leq \lambda \} \) are closed for each real number \( \lambda \). So suppose \( f_{(k)}(x) \geq \lambda \) for all \( x \) in the interval \((a, b) \). We must...
show that \( f^{(k)}(\alpha) \geq \lambda \) and \( f^{(k)}(\beta) \geq \lambda \). Since \( f^{(k)} \) is bounded below on \((\alpha, \beta)\), \( f^{(k)} \) is bounded below on \([\alpha, \beta]\). Thus by Theorem 4.1, \( f^{(k)} = f^{(k)} \) on \([\alpha, \beta]\).

Since \( f^{(k)} \) has the Darboux property on \([\alpha, \beta]\), \( f^{(k)}(\alpha) \geq \lambda \) and \( f^{(k)}(\beta) \geq \lambda \). Hence, \( f^{(k)}(\alpha) \geq \lambda \) and also \( f^{(k)}(\beta) \geq \lambda \). Thus, the components of \( E^{k} \) are closed. Similarly, the components of \( E_{\lambda} \) are closed. Hence, \( f^{(k)} \) has the Darboux property on \([a, b]\).

In [9], Weil proved that a function \( g \) of Baire class one has the Denjoy property on an interval \( J \) if, for every subinterval \( L \) of \( J \) on which \( g \) is bounded either above or below, \( g \) restricted to \( L \) has the Denjoy property. Since an ordinary \( k \)th derivative has the Denjoy property, we also have the following corollary to Theorem 4.1.

**Corollary 5.1.** If \( f^{(k)} \) is defined on \([a, b]\), then \( f^{(k)} \) has the Denjoy property on \([a, b]\).

6. **Property Z.** To prove that \( f^{(k)} \) has Property Z we first need a lemma which is a slight generalization of a lemma due to Weil [10].

**Lemma 6.1.** Suppose \( f \) is a function whose \( k \)th derivative exists and is nonnegative on the interval \([a, b]\), and let \( A = \{x \in [a, b] : f^{(k)}(x) > e\} \) where \( e \) is a fixed positive number. Then there exists a partition \( \{a = t_0 < t_1 < \ldots < t_l = b\} \) of the interval \([a, b]\) with \( l \leq 2^k \) and such that for each \( i = 1, 2, \ldots, l \) with \( x, y \in [t_{i-1}, t_i] \) and \( x \leq y \)

\[
|f(y) - f(x)| > \left(\frac{e}{k!}\right)(m(A \cap [x, y]))^k.
\]

**Proof.** It will be shown by induction that for each integer \( j = 1, 2, \ldots, k \), there is a partition of \([a, b]\),

\([a = t_{0,j} < t_{1,j} < \ldots < t_{l(j),j} = b]\),

with \( l(j) \leq 2^j \) and such that for each \( i = 1, 2, \ldots, l(j) \) one of the following holds on \( I_{i,j} = [t_{i-1,j}, t_{i,j}] \).

1(j): \( f^{(k-j)} \geq 0 \) on \( I_{i,j} \) and for each \( x, y \in I_{i,j} \) with \( x \leq y \),

\[
f^{(k-j)}(y) - f^{(k-j)}(x) \geq (e/j!)(m(A \cap [x, y]))^j.
\]

2(j): \( f^{(k-j)} \leq 0 \) on \( I_{i,j} \) and for each \( x, y \in I_{i,j} \) with \( x \leq y \),

\[
f^{(k-j)}(y) - f^{(k-j)}(x) \geq (e/j!)(m(A \cap [x, y]))^j.
\]

3(j): \( f^{(k-j)} \leq 0 \) on \( I_{i,j} \) and for each \( x, y \in I_{i,j} \) with \( x \leq y \),

\[
f^{(k-j)}(x) - f^{(k-j)}(y) \geq (e/j!)(m(A \cap [x, y]))^j.
\]

4(j): \( f^{(k-j)} \geq 0 \) on \( I_{i,j} \) and for each \( x, y \in I_{i,j} \) with \( x \leq y \)
The desired partition is then the one corresponding to \( j = k \) and the desired inequality is obtained by taking absolute values, where, of course \( f^{(0)} = f \).

If the conditions 1(j)–4(j) above are used in place of Weil’s conditions 1(j)–4(j) in [10], then the reader may complete the proof by making the rather obvious changes in Weil’s proof in [10].

**Theorem 6.2.** If \( f \) has a \( k \)th approximate Peano derivative \( f^{(k)} \) everywhere on \([a, b]\) then \( f^{(k)} \) has Property Z on \([a, b]\).

**Proof.** Let \( x \) be contained in \([a, b]\) and \( \epsilon > 0 \). It suffices to show that if given an \( \eta > 0 \) there exists a \( \delta > 0 \) such that if the closed interval \([\alpha, \beta] \) is contained in \((x - \delta, x + \delta) \cap [a, b], x \notin [\alpha, \beta] \) and \( f^{(k)}(y) \geq f^{(k)}(x) \) for each \( y \in [\alpha, \beta] \) or \( f^{(k)}(y) \leq f^{(k)}(x) \) for each \( y \in [\alpha, \beta] \) then

\[
m(y \in [\alpha, \beta]: |f^{(k)}(y) - f^{(k)}(x)| \geq \epsilon) \leq \frac{\eta}{(\beta - \alpha) + \text{dist}(x, [\alpha, \beta])}.
\]

Let \( \eta > 0 \) be given and set

\[
g(y) = f(y) - \sum_{n=0}^{k} \frac{(y - x)^n}{n!} f^{(n)}(x).
\]

Then \( g^{(k)}(y) \) exists for each \( y \in [a, b] \) and furthermore

\[
g^{(k)}(y) = f^{(k)}(y) - f^{(k)}(x).
\]

From the existence of \( f^{(k)} \), there exists a \( \delta > 0 \) and a measurable set \( E \subset [a, b] \) such that \( x \) is a point of density of \( E \), and so that

\[
|g(y)| \leq \frac{\epsilon(\eta/2)^k}{k! \cdot 2^{k(k+1)}} |y - x|^k
\]

for \( |y - x| < \delta \) and \( y \in E \),

\[
m(J \cap E^c) \leq m(J) \cdot \eta/2
\]

for \( J \) an interval contained in \((x - \delta, x + \delta) \cap [a, b] \) and \( x \in J \), where \( E^c = [a, b] - E \).

Let \( [\alpha, \beta] \) be a closed interval contained in \((x - \delta, x + \delta) \cap [a, b] \) such that \( x \notin [\alpha, \beta] \). First assume that \( f^{(k)}(y) \geq f^{(k)}(x) \) for each \( y \in [\alpha, \beta] \). By Theorem 4.1, \( f^{(k)} = f^{(k)} \) on \([\alpha, \beta] \). Applying Lemma 6.1 to the function \( g \), which satisfies \( g^{(k)}(y) = f^{(k)}(y) - f^{(k)}(x) \) for each \( y \in [\alpha, \beta] \), there exists a partition of \([\alpha, \beta], \{\alpha = t_0 < t_1 < \ldots < t_l = \beta\}, \) with \( l \leq 2^k \) such that for each \( i = 1, 2, \ldots, l \) and each \( s, w \in [t_{i-1}, t_i] \) with \( s \leq w \),
\[(6.6) \quad \|g(w) - g(s)\| \geq (e/k!)(m(A \cap [s, w]))^k\]

where \(A = \{y \in [\alpha, \beta] : |g^{(k)}(y)| = |f_k(y) - f_k(x)| \geq e\} \). If \(f_k(y) \leq f_k(x)\) for each \(y \in [\alpha, \beta]\), then consider \(-g\) and apply Lemma 6.1 to obtain precisely the same inequality \((6.6)\).

We first obtain an estimate for \(m(A \cap E)\). For this purpose assume \([t_{i-1}, t_i] \cap E \neq \emptyset\). Let \(t_{i-1} \leq t'_i \leq t''_i \leq t_i\) with \(t'_i, t''_i \in E\). Then by \((6.6)\) and \((6.4)\)

\[
m(A \cap [t'_i, t''_i]) \leq (k!/e)^{1/k}|g(t''_i) - g(t'_i)|^{1/k}
\]

\[
\leq (k!/e)^{1/k}(|g(t''_i)|^{1/k} + |g(t'_i)|^{1/k})
\]

\[
\leq \left(\frac{k!}{e}\right)^{1/k} \left(\frac{e(\eta/2)^k}{k! \cdot 2^k (k+1)} \right)^{1/k} (|t''_i - x| + |t'_i - x|)
\]

\[
\leq \left(\frac{\eta}{2^k}\right)[\text{dist}(x, [\alpha, \beta]) + (\alpha - \beta)].
\]

If

\[
s'_i = \inf\{t'_i : t'_i \in [t_{i-1}, t_i] \cap E\}
\]

and

\[
s''_i = \sup\{t''_i : t''_i \in [t_{i-1}, t_i] \cap E\}
\]

then it follows from the above inequality that

\[
m(A \cap E \cap [t_{i-1}, t_i]) = m(A \cap E \cap [s'_i, s''_i])
\]

\[
\leq m(A \cap [s'_i, s''_i]) \leq \left(\frac{\eta}{2^k}\right)[\text{dist}(x, [\alpha, \beta]) + (\beta - \alpha)].
\]

Clearly the same estimate holds if \([t_{i-1}, t_i] \cap E = \emptyset\). Hence

\[
m(A \cap E) = m\left(A \cap E \cap \left(\bigcup_{i=1}^l [t_{i-1}, t_i]\right)\right)
\]

\[
= \sum_{i=1}^l m(A \cap E \cap [t_{i-1}, t_i])
\]

\[
\leq \sum_{i=1}^l \left(\frac{\eta}{2^k}\right)[\text{dist}(x, [\alpha, \beta]) + (\beta - \alpha)]
\]

\[
\leq \frac{\eta}{2} [\text{dist}(x, [\alpha, \beta]) + (\beta - \alpha)].
\]

Secondly, we obtain an estimate of \(m(A \cap E^c)\). Let \(J\) be the smallest
closed interval in \([a, b]\) containing both \(x\) and \([\alpha, \beta]\). Using (6.5) we have the following estimate

\[
m(A \cap E^c) \leq m(J \cap E^c) \leq (\eta/2) \cdot m(J)
\]

(6.8)

\[
\leq (\eta/2)[\text{dist}(x, [\alpha, \beta]) + (\beta - \alpha)] .
\]

Therefore by (6.7) and (6.8)

\[
m(A) = m(A \cap E) + m(A \cap E^c) \leq [\text{dist}(x, [\alpha, \beta]) + (\beta - \alpha)] \cdot \eta
\]

and (6.3) holds. Thus, \(f_{(k)}\) has Property \(Z\) on \([a, b]\) and the proof is complete.

Property \(Z\) was first introduced by Weil [10]. He further showed in the same paper that if a function \(g\) has the Darboux property and Property \(Z\) then \(g\) also has the Zahorski property. (An example of a function having the Darboux property and the Zahorski property but not Property \(Z\) can be found in [10].) Hence, in the class of functions having the Darboux property, Property \(Z\) is strictly stronger than the Zahorski property.

Thus by Corollary 5.1 we have the following corollary to the last theorem.

**Corollary 6.9.** If \(f_{(k)}\) is defined on \([a, b]\), then \(f_{(k)}\) has the Zahorski property on \([a, b]\).

**REFERENCES**


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