A TOPOLOGICAL LEMMA AND APPLICATIONS TO REAL FUNCTIONS

Clifford Edward Weil
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In working with functions of Baire class one having the Darboux property, one of the most useful tools has been a theorem due to Baire that says a function of Baire class one has a point of continuity on every closed set relative to the closed set. The lemma mentioned in the title can be used in many instances more efficiently than Baire's theorem as is shown in § 4. It is concerned with sets rather than functions and hence more basic than Baire's Theorem, and easier to prove requiring only one application of Baire's category theorem.

1. Definitions and conventions. Euclidean $n$-space will be denoted by $E_n$ and $K$ will designate a fixed, closed subset of $E_n$. For each $x$ in $K$ and $r$ positive, $B(x, r) = \{y \in K : |x - y| < r\}$; that is, the open ball of radius $r$ about $x$. For any subset $H$ of $K$, $\text{cl} H$ will be its closure and $\text{int} H$ will denote its interior relative to $K$. Finally $m(E)$ will be the Lebesgue measure of $E$.

DEFINITION 1. A $G_\delta$ subset $H$ of $K$ will be called a ball closed $G_\delta$ set if whenever $B(x, r) \subset H$, $\{y \in K : |x - y| = r\} \subset H$.

Clearly every closed set is a ball closed $G_\delta$ set. However, not every ball closed $G_\delta$ set is closed. For example, in $[0, 1]$ the set

$$H = \bigcup_{n=1}^{\infty} [n^{-1}, n^{-1} + 2^{-n}]$$

is a ball closed $G_\delta$ set that is not closed because it does not contain 0. Not every $G_\delta$ set is a ball closed $G_\delta$ set. In particular it is fairly easy to prove (using one of the techniques used in the proof of the lemma) that the only nonempty open subset of $K$ that is a ball closed $G_\delta$ set is $K$ itself. This fact will be needed.

DEFINITION 2. A function $f : E_n \to E_k$ has the Denjoy property if for each open subset $G$ of $E_k$ either $f^{-1}(G) = \emptyset$ or $m(f^{-1}(G)) > 0$.

2. The lemma.

LEMMA. If $H_1$ and $H_2$ are two nonempty disjoint, ball closed $G_\delta$ subsets of $K$, then there is an $x \in K - (H_1 \cup H_2)$, and an open neighborhood $O$ of $x$ (open relative to $K$) such that $O \cap H_1 = \emptyset$ or $O \cap H_2 = \emptyset$. 

757
Proof. Suppose, on the contrary, that every open neighborhood of every point $x \in K - (H_1 \cup H_2)$ intersects both $H_1$ and $H_2$. The first step of the proof is establishing the following fact. Every open set intersecting $H_1 - \text{int } H_1$ also intersects $H_2 - \text{int } H_2$, and conversely, every open set intersecting $H_2 - \text{int } H_2$ also intersects $H_1 - \text{int } H_1$. It will suffice to prove the first part; the proof of the second being similar.

Let $x \in H_1 - \text{int } H_1$, $U$ an open set with $x \in U$ and $r > 0$ so that $B(x, r) \subset U$. Since $x \notin \text{int } H_1$, there is a $y \in K - H_1$ with $|x - y| < r/2$. Either $y \in H_2$ or $y \in K - H_2$ in which case $y \in K - (H_1 \cup H_2)$; so since $B(x, r/2)$ is an open set containing $y$, by assumption $B(x, r/2)$ contains a point of $H_2$. In either case there is a point $z \in B(x, r/2) \cap H_2$. If $z \notin \text{int } H_2$ it is the desired point. If not to find the desired point let

$$s = \sup \{t: B(z, t) \subset H_2\} .$$

Since $x \in H_1$ and $H_1 \cap H_2 = \emptyset$, $s \leq r/2$ (actually $s < r/2$, but that fact is not needed). A simple compactness argument then shows that there is a point $w$ with $|x - w| = s$ such that $w \in K - \text{int } H_2$. But since $H_2$ is a ball closed $G_δ$ set, $w \in H_2$. Moreover,

$$|x - w| \leq |x - z| + |z - w| < r/2 + s \leq r .$$

Hence

$$w \in U \cap (H_2 - \text{int } H_2) .$$

Let

$$F = \text{cl } [(H_1 - \text{int } H_1) \cup (H_2 - \text{int } H_2)] .$$

The fact just verified says that both $H_1$ and $H_2$ are dense in $F$. Now $H_1$ and $H_2$ are $G_δ$ sets; so write

$$H_1 = \bigcap_{n=1}^{\infty} U_n$$

and

$$H_2 = \bigcap_{n=1}^{\infty} V_n$$

where $U_n$ and $V_n$ are open sets (relative to $K$) for each $n = 1, 2, \ldots$. Then for each $n = 1, 2, \ldots$, $U_n \cap F$ and $V_n \cap F'$ are open subsets of $F$ and each contains a dense subset of $F$. The intersection of two such sets is a dense set; so $U_n \cap V_n \cap F'$ is an open, dense subset of $F$. So by the Baire category theorem,

$$\bigcap_{n=1}^{\infty} (U_n \cap V_n \cap F')$$
is a dense subset of $F$. But
\[
\bigcap_{n=1}^{\infty} (U_n \cap V_n \cap F) = \left( \bigcap_{n=1}^{\infty} U_n \right) \cap \left( \bigcap_{n=1}^{\infty} V_n \right) \cap F = H_1 \cap H_2 \cap F = \emptyset.
\]
So $F = \emptyset$; that is $H_1 - \text{int} H_2 = \emptyset$ and $H_2 - \text{int} H_2 = \emptyset$. That is, $H_1$ and $H_2$ are both open, ball closed $G_\delta$ sets which are nonempty. By the remark following the definition of ball closed $G_\delta$ sets, $H_1 = K = H_2$ contrary to the assumption that they are disjoint.

One immediate consequence of the lemma that will be used in the next section and in § 6 is that a closed subset of $K$ cannot be decomposed into two, nonempty disjoint, ball closed $G_\delta$ sets.

3. Applications to Baire one, Darboux functions. A function $f: E_1 \to E_1$ of Baire class one having the Darboux property has a connected graph (see [1] Theorem 4.1). An easy proof of this fact can be given by first observing that if $G$ is an open subset of $E_2$, then $\{x: (x, f(x)) \in G\}$ is an $F_\sigma$ set. If the graph of $f$ is disconnected by two open sets $O_1$ and $O_2$, then the two sets $E_i = \{x: (x, f(x)) \in O_i\}$, $i = 1, 2$, are disjoint $F_\sigma$ subsets of $E_1$ whose union is $E_1$. Hence they are also $G_\delta$ sets. That $f$ has the Darboux property implies that $E_1$ and $E_2$ are ball closed $G_\delta$ sets. By the lemma either $E_1 = \emptyset$ or $E_2 = \emptyset$. A similar argument can be used to give a short proof of Zahorski's classification of Baire one, Darboux functions (see [1] or [10]).

In [6] (also [1] Theorem 6.1) it is shown that a function $f: E_1 \to E_1$ is of Baire class one and has the Darboux property if and only if for each real number $a$, the sets
\[
E_a = \{x: f(x) \geq a\}
\]
and
\[
E^a = \{x: f(x) \leq a\}
\]
are ball closed $G_\delta$ subsets of $E_1$. The "if" part follows at once from the remark after the lemma, for if on a closed interval $I$, $f$ attains values larger than $a$ and smaller than $a$, but does not attain the value $a$, then $E_a$ and $E^a$ would be a decomposition of $I$ into two nonempty disjoint ball closed $G_\delta$ sets.

The following corollary was certainly attainable using Baire's Theorem, but seems to have escaped detection. It will be the crux of many of the remaining applications.

**Corollary.** If $f: E_1 \to E_1$ is a function of Baire class one
having the Darboux property, then for each open interval \((a, b)\) with \(f^{-1}(a, b) \neq \emptyset\), there is an interval \(I\) such that \(f^{-1}(a, b) \cap I \neq \emptyset\) and on \(I\), \(f\) is strictly larger than \(a\) or strictly smaller than \(b\).

**Proof.** By the above result of Neugebauer's the two sets \(E_b\) and \(E^a\) are ball closed \(G_\delta\) sets, and it may be assumed that they are nonempty for otherwise the conclusion is immediate. The lemma then says that there is an interval \(I\) and an \(x \in I\) such that \(x \notin E_b \cup E^a\) (that is \(x \notin f^{-1}(a, b)\)) and \(I \cap E_b = \emptyset\) or \(I \cap E^a = \emptyset\) which is the desired result.

4. Applications to derivatives. The proceeding corollary gives an easy proof of the following theorem of Denjoy's (see [2]).

**Theorem.** If \(f: E_1 \to E_1\) is everywhere differentiable, then \(f'\) has the Denjoy property.

**Proof.** The function \(f'\) is of Baire class one and has the Darboux property; so if \(f''(a, b) \neq \emptyset\) then by the corollary there is an interval \(I\) such that \(f''(a, b) \cap I \neq \emptyset\) and on \(I\), \(f'\) is strictly larger than \(a\) or strictly smaller than \(b\).

Thus the theorem will follow by proving the special case that if \(f'(x) > 0\) for all \(x \in I\) and \(f'(x) \geq 1\) for a.e. \(x \in I\), then \(f'(x) \geq 1\) for every \(x \in I\). This can be established in two ways. Using the Lebesgue theory it follows that \(f'\) is integrable and for every \(x < y, x, y \in I, f(y) - f(x) \geq \int_x^y f'(t)dt \geq y - x\);

that is \((f(y) - f(x))/(y - x) \geq 1\). Letting \(y \to x\) yields \(f'(x) \geq 1\) for every \(x \in I\). Using more primitive methods a standard nested interval argument will prove that if the lower Dini derivate of a function is \(\geq 1\) for each \(x \in I\), then each difference quotient of the function is \(\geq 1\). Next let \(E = \{x \in I: f'(x) < 1\}\) and for each \(n = 1, 2, \ldots,\) let \(G_n\) be an open set, \(G_n \supset E\), with \(m(G_n) < 1/n\). Define

\[
f_n(x) = m((-\infty, x) \cap G_n) + f(x) .
\]

It is easy to show that the lower Dini derivate of \(f_n\) is \(\geq 1\) for each \(x\) in \(I\) and hence that for each \(x, y \in I, x \neq y,\)

\[
(f_n(y) - f_n(x))/(y - x) \geq 1 .
\]

But clearly \(\{f_n\}\) converges pointwise to \(f\). Thus

\[
(f(y) - f(x))/(y - x) \geq 1 .
\]
And as before it follows that \( f'(x) \geq 1 \) for each \( x \in I \).

The Denjoy property is possessed by \( L_p \)-derivatives, approximate derivatives and \( k \)th Peano derivatives. For definitions and proofs [3] and [7]. The properties that all of these generalized derivatives have which yield an immediate proof of the result is that they are Baire one functions, have the Darboux property, and if bounded above or below on an interval they are ordinary derivatives on that interval (see [3], [4], and [7]). So by the corollary if one of the generalized derivatives inverses an open interval to a nonempty set \( E \), then there is an \( x \in E \) and an interval \( I \) containing \( x \) such that the generalized derivative is bounded above or below on \( I \) and hence is an ordinary derivative on \( I \). So by Denjoy's theorem

\[
m(E \cap I) > 0.
\]

Actually a property slightly stronger than the Denjoy property was proved here. Even though the set where the derivative is not an ordinary derivative may have positive measure, it does not contain the inverse image of any open interval. It was shown that if the inverse image of an open interval is not empty, then it meets an interval on which the generalized derivative is an ordinary derivative. (This fact was first proved for approximate derivatives by Mukhopadhyay. He gave a standard proof using Baire's theorem). In particular, the generalized derivative, when restricted to the set where it is an ordinary derivative, has the Denjoy property. For standard proofs of this fact see [3] and [9].


**Definition 3.** A function \( f: E^n \rightarrow E_i \) has the Darboux property if whenever it attains a value larger than \( a \) and a value smaller than \( a \) on a closed ball \( \{y \in E^n : |x - y| \leq r\} \), then it attains \( a \) on the open ball \( \{y \in E^n : |x - y| < r\} \).

The lemma will now be used to prove Mišik's theorem concerning this Darboux property.

**Theorem.** A function \( f: E^n \rightarrow E_i \) of Baire class one has the Darboux property if and only if for each real number \( a \), the two sets

\[
E_a = \{x: f(x) \geq a\}
\]

and
are ball closed $G_\delta$ subsets of $E_n$.

Proof. The "only if" part is straightforward and does not need the lemma.

For the "if" part, let $B$ be a closed ball on which $f$ attains a value larger than $a$ and one smaller than $a$. Then $f$ must attain a value larger than $a$ on the interior of $B$, for if not the interior of $B$ would be part of $E^a$ and then by hypothesis so would $B$ contrary to assumptions on $B$. Likewise $f$ attains values larger than $a$ on $B$. Let $K$ be a closed ball contained in the interior of $B$, on which $f$ attains values larger than $a$ and smaller. Then $K \cap E_a$ and $K \cap E^a$ are nonempty ball closed $G_\delta$ subsets of $K$ and their union is $K$. But a closed subset of $E_a$ cannot be decomposed into nonempty, disjoint, ball closed $G_\delta$ subsets. Thus $(K \cap E_a) \cap (K \cap E^a) \neq \emptyset$. If $x$ is in this intersection, then $x$ is interior to $B$ because $K$ is and $f(x) = a$ because $x \in E_a \cap E^a$.

6. The Darboux property and partial derivatives. This work is concluded by an example, a theorem and some remarks concerning how Mišik's Darboux property relates to partial derivatives. It is shown that a partial derivative even of a continuous function need not have the property, but if the function is differentiable then the partial derivatives, (in fact, all directional derivatives) do satisfy the condition.

**Definition 4.** If $\nu \in E_n$, $|\nu| = 1$, $f: E_n \to E_1$, $x \in E_n$, then the directional derivative of $f$ at $x$ in the direction $\nu$ is denoted by $\partial_{\nu} f(x)$ and defined by

$$
\partial_{\nu} f(x) = \lim_{h \to 0} \frac{f(x + h\nu) - f(x)}{h}.
$$

(In $E_1$ this notation is a bit clumsy; so there $\partial_x f$ and $\partial_y f$ are used to denote the usual partial derivatives.)

**Definition 5.** Let $f: E_n \to E_1$, let $\nu^1, \ldots, \nu^n$ denote the usual basis of unit vectors in $E_n$, and let $x \in E_n$. Then the gradient of $f$ at $x$ is denoted by $\text{grad } f(x)$ and is the vector in $E_n$ whose $k$th coordinate is $\partial_{\nu^k} f(x)$.

**Definition 6.** Let $F: E_n \to E_1$ and let $x \in E_n$. Then $f$ is said to be differentiable at $x$ if $f(y) = f(x) + (y - x) \cdot \text{grad } f(x) + o(|y - x|)$ as $y \to x$. 
A TOPOLOGICAL LEMMA AND APPLICATIONS TO REAL FUNCTIONS 763

EXAMPLE. Let $h$ be a differentiable function of one variable that is 0 on $(-\infty, -2]$, constant on $[2, \infty)$ and has derivative 1 on $[-1, 1]$. Define $f: E_2 \to E_1$ by

$$f(x, y) = \begin{cases} \sqrt{y} h(x/\sqrt{y}) & \text{if } y > 0 \\ 0 & \text{if } y \leq 0 \end{cases}.$$ 

Since $h$ is bounded, $f$ is continuous at each point $(x, 0)$. The continuity elsewhere is immediate. It is easily shown that

$$\partial_x f(x, y) = \begin{cases} h'(x/\sqrt{y}) & \text{if } y > 0 \\ 0 & \text{if } y \leq 0 \end{cases}.$$ 

In particular $\partial_x f(x, y) = 1$ if $x^2 \leq y$ and $y > 0$, but $\partial_x (0, 0) = 0$. It follows then that $E = \{(x, y): \partial_x f(x, y) \geq 1\}$ contains the open ball $B((0, r), r)$ for any $0 < r < 1/2$, but $(0, 0)$, which is on the boundary of such a ball, is not in $E$. Thus $E$ is not a ball closed $G_2$ set.

THEOREM. If $f$ is differentiable, $\nu \in E_n | \nu | = 1$, $a \in E_n$ then the sets $E_\nu^a = \{x: \partial_\nu f(x) \leq a\}$ and $E_\nu = \{x: \partial_\nu f(x) \geq a\}$ are ball closed $G_3$ sets.

Proof. It suffices to prove that $E_\nu^a$ is a ball closed $G_3$ set. Let $B(y, r) \subset E_\nu^a$ and let $x$ be such that $|y - x| = r$. For $0 < s < 1$ the two points

$$x + s(y - x) = x_1$$

and

$$x + s(y - x) + sr/2 = x_2$$

both lie in $B(y, r)$ since

$$|x_1 - y| = (1 - s)|y - x| < |y - x| = r$$

and

$$|x_2 - y| \leq (1 - s)|y - x| + rs/2 = (1 - s/2) r < r.$$

The line segment joining $x_1$ and $x_2$ lies entirely in $B(y, r)$. So by the Mean Value Theorem for each $0 < s < 1$, there is a $0 < t < s$ with

$$f(x_2) - f(x_1) = (sr/2) \partial_\nu f(x + s(y - x) + trv/2).$$

But $x + s(y - x) + trv/2 \in B(y, r)$; so

$$(f(x_2) - f(x_1))/(sr/2) \geq 0.$$ Now since $f$ is differentiable at $x$,
\[ f(x_2) - f(x_1) = f(x) + (s(y - x) + sr_2 \cdot \nabla f(x)
+ o(|s(y - x)|) - f(x) - s(y - x) \cdot \nabla f(x) - o(|s(y - x)|)
= (sr_2 \cdot \nabla f(x) + o(|s(y - x) + sr_2|)
- o(|s(y - x)|)
= (sr_2) \partial_v f(x) + o(s) \text{ as } s \to 0 \]

(since \( y, x, r, \) and \( \nu \) are fixed the two "o" terms are just \( o(s) \)). But \((f(x_2) - f(x_1))/(sr_2) \geq 0 \). Thus \( \partial_v f(x) + o(1) \geq 0 \) as \( s \to 0 \), and hence \( \partial_v f(x) \geq 0 \).

That \( E_{v,0} \) is a \( G_\delta \) set follows since \( f \) is continuous and hence \( \partial_v f \) is of Baire class one. Hence \( E_{v,0} \) is a ball closed \( G_\delta \) set.

The converse is far from true. There are functions \( f \) having directional derivatives in every direction and such that for each \( \nu \) and for each real number \( a \), \( E_{v,a} \) and \( E_v^* \) are ball closed \( G_\delta \) sets, but \( f \) is not differentiable. The situation is even worse. It is not hard to see that if \( f \) is differentiable, then \( E_{v,a} \) and \( E_v^* \) have a much stronger closure property than just being ball closed \( G_\delta \) sets. Suppose that some \( x \) in \( E_v \) is the vertex of a "cone" in \( E_v \) whose interior lies in \( E_{v,a} \) (resp. \( E_v^* \)). Then \( x \in E_{v,a} \) (resp. \( E_v^* \)). This property on the sets \( E_{v,a} \) and \( E_v^* \) is still not enough to guarantee that \( f \) is differentiable. For example, it is possible to construct a function \( f(x, y) \) which is zero except for points \((x, y)\) satisfying \( y > 0 \) and \( y^2 < x < 4y^2 \), has continuous partial derivatives except at \((0, 0)\) where all directional derivatives exist, however, and are zero, but \( f \) is not differentiable at \((0, 0)\) (If \( h(t) \) is infinitely differentiable, with support \([0, 1]\), then \( f(x, y) = xh((x - y^2)/3y^2) \) for \( y > 0 \) and \( f(x, y) = 0 \) for \( y \leq 0 \) is such a function.) If \((x, y)\) is the vertex of a "cone" whose interior lies in \( E_{v,a} \) (resp. \( E_v^* \)) and if \((x, y) \neq (0, 0)\), then \( \partial_v f \) is continuous at \((x, y)\); so \( x \in E_{v,a} \) (resp. \( x \in E_v^* \)). If \((0, 0)\) is the vertex of such a "cone," then that cone does not lie in the support of \( f \); so there is an \((x, y)\) in that cone with \( \partial_v f(x, y) = 0 \). Thus \( 0 \geq a \) (resp. \( 0 \leq a \)). Since \( \partial_v f(0, 0) = 0 \), it follows that \((0, 0) \in E_{v,a} \) (resp. \((0, 0) \in E_v^* \)). Consequently the sets \( E_{v,a} \) and \( E_v^* \) contain the vertex of any cone whose interior they contain, but by choice \( f \) is not everywhere differentiable.

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MICHIGAN STATE UNIVERSITY
Tsuyoshi Andô, Closed range theorems for convex sets and linear liftings .......................... 393
Richard David Bourgin, Conically bounded sets in Banach spaces ............................ 411
Robert Jay Buck, Hausdorff dimensions for compact sets in \( \mathbb{R}^n \) .................... 421
Henry Cheng, A constructive Riemann mapping theorem ........................................ 435
David Fleming Dawson, Summability of subsequences and stretchings of sequences .................................................. 455
William Thomas Eaton, A two sided approximation theorem for 2-spheres .................. 461
Jay Paul Fillmore and John Herman Scheuneman, Fundamental groups of compact complete locally affine complex surfaces .................................................. 487
Avner Friedman, Bounded entire solutions of elliptic equations .................................. 497
Ronald Francis Gariepy, Multiplicity and the area of an \((n-1)\) continuous mapping .......................................................... 509
Andrew M. W. Glass, Archimedean extensions of directed interpolation groups ........ 515
Morisuke Hasumi, Extreme points and unicity of extremum problems in \( H^1 \) on polydiscs .................................................................................................................................................. 523
Trevor Ongley Hawkes, On the Fitting length of a soluble linear group .................... 537
Garry Arthur Helzer, Semi-primary split rings ................................................................. 541
Melvin Hochster, Expanded radical ideals and semiregular ideals .............................. 553
Keizō Kikuchi, Starlike and convex mappings in several complex variables ............. 569
Charles Philip Lanski, On the relationship of a ring and the subring generated by its symmetric elements ............................................................................................................. 581
Jimmie Don Lawson, Intrinsic topologies in topological lattices and semilattices .......... 593
Roy Bruce Levow, Counterexamples to conjectures of Ryser and de Oliveira ............ 603
Arthur Larry Lieberman, Some representations of the automorphism group of an infinite continuous homogeneous measure algebra .................................................................................. 607
William George McArthur, \( G_3 \)-diagonals and metrization theorems ................. 613
James Murdoch McPherson, Wild arcs in three-space. II. An invariant of non-oriented local type .......................................................... 619
H. Millington and Maurice Sion, Inverse systems of group-valued measures .......... 637
William James Rae Mitchell, Simple periodic rings ...................................................... 651
C. Edward Moore, Concrete semispaces and lexicographic separation of convex sets .................................................................................................................................................. 659
Jingyal Pak, Actions of torus \( T^n \) on \((n + 1)\)-manifolds \( M^{n+1} \) .................. 671
Merrell Lee Patrick, Extensions of inequalities of the Laguerre and Turán type ........ 675
Harold L. Peterson, Jr., Discontinuous characters and subgroups of finite index ........ 683
S. P. Philipp, Abel summability of conjugate integrals ............................................. 693
R. B. Quintana and Charles R. B. Wright, On groups of exponent four satisfying an Engel condition .......................................................... 701
Marlon C. Rayburn, On Hausdorff compactifications .................................................. 707
Martin G. Ribe, Necessary convexity conditions for the Hahn-Banach theorem in metrizable spaces .................................................................................................................................................. 715
Ryôtarô Satô, On decomposition of transformations in infinite measure spaces ........ 733
Peter Drummond Taylor, Subgradients of a convex function obtained from a directional derivative .................................................................................................................................................. 739
James William Thomas, A bifurcation theorem for \( k \)-set contractions ................. 749
Clifford Edward Weil, A topological lemma and applications to real functions ........ 757
Stephen Andrew Williams, A nonlinear elliptic boundary value problem ............... 767
Pak-Ken Wong, \(*\)-actions in \( A^*-\)algebras ........................................................................ 775