

A CHARACTERIZATION OF MONOTONE FUNCTIONS

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The purpose of this note is to prove the following theorem:

THEOREM. *Let $f(x)$ be a real-valued function of a real variable satisfying the following.*

(a) *$f(x)$ is approximately continuous, i.e., for each x_0 and $\varepsilon > 0$ the set of x such that $|f(x_0) - f(x)| < \varepsilon$ has density 1 at x_0 ;*

(b) *For each x_0 , let E be the set of x , such that $f(x) - f(x_0) \geq 0$. Then*

$$\limsup_{|h| \rightarrow 0} m[E \cap (x_0, x_0 + |h|)]/|h| \neq 0$$

where $m(C)$ is Lebesgue measure of C .

Then $f(x)$ is monotone increasing and continuous.

One may be tempted to weaken (b) as follows: (b') for each x_0 the set of x such that $(f(x) - f(x_0))/(x - x_0) \geq 0$ does not have 0 density at x_0 . In this case, however, the conclusion is false, even if we assume $f(x)$ to be continuous. (We will describe such an example at the end of this note.)

Condition (b) may be replaced by the following weaker condition:

$$\limsup_{x \rightarrow x_0} (f(x) - f(x_0))/(x - x_0) \geq 0, \quad x > x_0$$

neglecting any set of values of x that has density 0 at x_0 . This follows from our theorem because if $f(x)$ were not monotone we could add a linear function with positive slope to $f(x)$ in such a way that the result is still not monotone but condition (b) is satisfied.

Without loss of generality we will assume $f(x)$ to be defined only on the unit interval. We will now prove Theorem 1.

LEMMA. *Let A be a measurable set in the unit interval, I , of measure $\gamma > 0$, and r a real number > 1 . Assume that $2r\gamma < 1$. Let U be the union of all the intervals J in I such that $m(A \cap J)/m(J) > r\gamma$. Then $m(U) < 2/r$.*

Proof. Pick a finite subset S of the intervals which make up U , such that the measure of their union is within ε of the measure of U .

If there is an interval in S which is contained in the union of the remaining intervals delete it from S . Call the new collection S_1 . Delete from S_1 an interval (if there is any) that is in the union of the remaining interval in S_1 . Call the result S_2 . We will eventually get a collection S' so that no interval in S' is in the union of the remaining intervals and the union of the intervals of $S' =$ the union of the intervals of S . It is easy to see that no point is in

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