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DIFFERENCE PROPERTIES FOR SOME CLASSES OF FUNCTIONS

Abstract

We show the difference property and the double difference property
for some classes of real-valued functions.

Introduction

The paper is continuation of [Ko] and is strictly connected with some results
and methods presented in the papers by Laczkovich [L1], [L2], [L3] and Keleti
[Ke].

Let \mathbb{G} stand for the additive group equal to \mathbb{R} or \mathbb{T} where \mathbb{T} is the circle
group \mathbb{R}/\mathbb{Z} (and \mathbb{Z} denotes the additive group of all integers). Functions
defined on \mathbb{T} can be treated as functions defined on \mathbb{R} and being periodic with
period 1. For a fixed function $f : \mathbb{G} \rightarrow \mathbb{R}$ and any $h \in \mathbb{G}$, the *difference
function* $\Delta_h f : \mathbb{G} \rightarrow \mathbb{R}$ is defined by

$$\Delta_h f(x) = f(x + h) - f(x),$$

and the *double difference function* $Df : \mathbb{G}^2 \rightarrow \mathbb{R}$ is defined by

$$Df(x, y) = f(x + y) - f(x) - f(y).$$

Let \mathcal{F} and $\mathcal{F}^{(2)}$ be fixed families of functions from \mathbb{G} to \mathbb{R} and from \mathbb{G}^2
to \mathbb{R} , respectively. We say that \mathcal{F} (respectively, the pair $(\mathcal{F}, \mathcal{F}^{(2)})$) possesses
the *difference property* (respectively, the *double difference property*), if every
function $f : \mathbb{G} \rightarrow \mathbb{R}$ such that $\Delta_h f \in \mathcal{F}$ (respectively, $Df \in \mathcal{F}^{(2)}$) for each

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$h \in \mathbb{G}$, is of the form $f = g + A$ where $g \in \mathcal{F}$ and A is an additive function. A class \mathcal{F} is called *translation invariant* if, for any $f \in \mathcal{F}$ and $a, b \in \mathbb{G}$, the function $g(x) := f(x + a) + b$, $x \in \mathbb{G}$, belongs to \mathcal{F} . If $A \subset \mathbb{G}$ and $x \in \mathbb{G}$, we write $A + x = \{a + x : a \in A\}$.

We consider ideals of subsets of \mathbb{G} (or \mathbb{G}^2). Throughout the paper, we assume that every ideal \mathcal{I} has the following properties:

- $\{x\} \in \mathcal{I}$ for each $x \in \mathbb{G}$,
- each set in \mathcal{I} has empty interior,
- \mathcal{I} is *translation invariant*, i.e. $A + x \in \mathcal{I}$ for any $A \in \mathcal{I}$ and $x \in \mathbb{G}$.

If \mathcal{I} is an ideal of subsets of \mathbb{G} , we say that a property holds *\mathcal{I} -almost everywhere* on \mathbb{G} , or for *\mathcal{I} -almost all* $x \in \mathbb{G}$, if it holds for all points $x \in \mathbb{G}$ except for some of them which form a set in \mathcal{I} . A pair $(\mathcal{F}, \mathcal{F}^{(2)})$ is called *hereditary* (respectively, *\mathcal{I} -hereditary*) if all (respectively, \mathcal{I} -almost all) sections f^y are in \mathcal{F} for every $f \in \mathcal{F}^{(2)}$ (where $f^y(x) = f(x, y)$, $x \in \mathbb{G}$). (Note that the present definition of a hereditary pair is different from that given in [Ko].) We shall consider the following ideals of subsets of \mathbb{G} :

- \mathcal{N} = the family of Lebesgue null sets,
- \mathcal{M} = the family of meager sets,
- \mathcal{M}_0 = the family of nowhere dense sets,
- \mathcal{I}_0 = the family of countable sets.

Let $\mathcal{N}^{(2)}$ stand for the σ -ideal of Lebesgue null sets in \mathbb{G}^2 . The symbols $\mathcal{M}^{(2)}$, $\mathcal{M}_0^{(2)}$ and $\mathcal{I}_0^{(2)}$ have the analogous meanings. If \mathcal{I} is an ideal, we denote

$$\mathcal{I}^* = \{A : (\exists B \in \mathcal{I}, \text{ of type } F_\sigma) A \subset B\}.$$

Then \mathcal{I}^* forms an ideal contained in \mathcal{I} .

1 \mathcal{I} -essentially continuous functions and Sierpiński sets

Assuming CH Sierpiński [S] constructed a set $E \subset \mathbb{R}$ such that $E \notin \mathcal{N}$, $\mathbb{R} \setminus E \notin \mathcal{N}$ and $(E + h) \setminus E \in \mathcal{N}$ for each $h \in \mathbb{R}$. Erdős (see [dB1, p. 195]) observed that the characteristic function χ_E of E witnesses the lack of the difference property for the family L_0 of all Lebesgue measurable functions on \mathbb{R} . Laczkovich [L3] proved that the nonexistence of a Sierpiński set is equivalent to the difference property for L_0 . He studied the following condition for an invariant ideal \mathcal{I} of sets in an Abelian group X :

there exists a set $E \subset X$ such that $E \notin \mathcal{I}$, $X \setminus E \notin \mathcal{I}$ and $(E + h) \setminus E \in \mathcal{I}$ for every $h \in X$.

In our paper this condition will be used for $X = \mathbb{R}$ and it will be denoted by $(S_{\mathcal{I}})$.

Let C stand for the space of all continuous functions from \mathbb{R} to \mathbb{R} . For a fixed ideal \mathcal{I} of subsets of \mathbb{R} we denote

$$C_{\mathcal{I}} = \{f \in \mathbb{R}^{\mathbb{R}} : (\exists g \in C)\{x : f(x) \neq g(x)\} \in \mathcal{I}\}.$$

Functions in $C_{\mathcal{I}}$ will be called \mathcal{I} -essentially continuous. We are going to prove that if $\mathcal{I} \subset \mathcal{N}$ then $\neg(S_{\mathcal{I}})$ is equivalent to the difference property for $C_{\mathcal{I}}$.

We need some auxiliary facts.

Proposition 1.1. [Ke, Thm 2.9] *If $f \in L_0$ and $\Delta_h f \in C_{\mathcal{N}}$ for each $h \in \mathbb{R}$, then $f \in C_{\mathcal{N}}$.*

Proposition 1.2. *Let \mathcal{I}, \mathcal{J} be ideals of subsets of \mathbb{R} with $\mathcal{I} \subset \mathcal{J}$, and let \mathcal{A} be a σ -algebra of sets such that $\mathcal{I} \subset \mathcal{A}$. The following assertions hold:*

- (a) *If $f \in C_{\mathcal{I}}$ and $\{x : f(x) \neq g(x)\} \in \mathcal{J}$ for some $g \in C$, then $\{x : f(x) \neq g(x)\} \in \mathcal{I}$.*
- (b) *Assume $\neg(S_{\mathcal{I}})$. If $f \in C_{\mathcal{J}}$ and $\Delta_h f \in C_{\mathcal{I}}$ for each $h \in \mathbb{R}$ then $f \in C_{\mathcal{I}}$.*
- (c) *Assume $\neg(S_{\mathcal{I}})$. If $f : \mathbb{R} \rightarrow \mathbb{R}$ and $\{x : \Delta_h f(x) \neq 0\} \in \mathcal{I}$ for each $h \in \mathbb{R}$ then f is \mathcal{A} -measurable.*

PROOF. (a) This is a simple application of the fact that two continuous functions coinciding on a dense set are equal.

(b) Let $f \in C_{\mathcal{J}}$ and $\Delta_h f \in C_{\mathcal{I}}$ for each $h \in \mathbb{R}$. Since $f \in C_{\mathcal{J}}$ there is a $g \in C$ such that $Z := \{x : f(x) \neq g(x)\} \in \mathcal{J}$. If we put $p = f - g$, then $Z = \{x : p(x) \neq 0\}$. In the case $Z \in \mathcal{I}$ we have $f \in C_{\mathcal{I}}$, so assume that $Z \notin \mathcal{I}$. Since $Z \in \mathcal{J}$, we get $\mathbb{R} \setminus Z \notin \mathcal{I}$. Hence by $\neg(S_{\mathcal{I}})$ we have $(Z - h_0) \setminus Z \notin \mathcal{I}$ for some $h_0 \in \mathbb{R}$. On the other hand, $(Z - h_0) \setminus Z \subset \{x : \Delta_{h_0} p(x) \neq 0\}$, so, to obtain a contradiction, let us prove that the last set is in \mathcal{I} . By the definition of Z we get $\{x : \Delta_{h_0} p(x) \neq 0\} \subset Z \cup (Z - h_0) \in \mathcal{J}$. Moreover $\Delta_{h_0} p = \Delta_{h_0} f - \Delta_{h_0} g \in C_{\mathcal{I}}$, so from (a) it follows that $\{x : \Delta_{h_0} p(x) \neq 0\} \in \mathcal{I}$.

(c) (See [L3, Thm 7].) Suppose that f is not \mathcal{A} -measurable. Thus there is a $c \in \mathbb{R}$ with $E := \{x : f(x) > c\} \notin \mathcal{A}$. From $\mathcal{I} \subset \mathcal{A}$ it follows that $E \notin \mathcal{I}$ and $\mathbb{R} \setminus E \notin \mathcal{I}$. Let $h \in \mathbb{R}$. Observe that $(E - h) \setminus E \subset \{x : \Delta_h f(x) \neq 0\} \in \mathcal{I}$. Hence $(S_{\mathcal{I}})$ holds true, contrary to our assumption. \square

Theorem 1.3. *Let \mathcal{I} be an ideal of sets in \mathbb{R} such that $\mathcal{I} \subset \mathcal{N}$. Then the condition $\neg(S_{\mathcal{I}})$ is equivalent to the difference property for $C_{\mathcal{I}}$.*

PROOF. (I) The demonstration that $(S_{\mathcal{I}})$ excludes the difference property for $C_{\mathcal{I}}$ goes back to the idea of Erdős. Namely, if $(S_{\mathcal{I}})$ holds true, pick an $E \notin \mathcal{I}$ with $\mathbb{R} \setminus E \notin \mathcal{I}$ and $(E+h) \setminus E \in \mathcal{I}$ for each $h \in \mathbb{R}$. Hence for $f = \chi_E$ we have $f \notin C_{\mathcal{I}}$ and $\Delta_h f \in C_{\mathcal{I}}$ for each $h \in \mathbb{R}$. Suppose that $C_{\mathcal{I}}$ has the difference property. Then $f = g + A$ where $g \in C_{\mathcal{I}}$ and A is additive. Hence $A = f - g$ is additive and bounded on a set of positive measure, so (by Ostrowski's theorem [Os]) A is continuous and consequently, $f \in C_{\mathcal{I}}$.

(II) Now assume $\neg(S_{\mathcal{I}})$. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be such that $\Delta_h f \in C_{\mathcal{I}}$ for each $h \in \mathbb{R}$. By [Ke, Thm 2.13] the function f admits a decomposition $f = g + A + \varphi$ where $g \in C_{\mathcal{N}}$, A is additive and $Z_h := \{x : \Delta_h \varphi(x) \neq 0\} \in \mathcal{N}$ for each $h \in \mathbb{R}$. Since $g \in C_{\mathcal{N}}$, there exists an $r \in C$ with $B := \{x : g(x) \neq r(x)\} \in \mathcal{N}$. Let $p = g - r$. Then $p \in C_{\mathcal{N}}$ and $B = \{x : p(x) \neq 0\}$. Observe that $\Delta_h p(x) = 0$ for any $x, h \in \mathbb{R}$ with $x \notin B \cup (B - h)$. Consequently,

$$(\forall h, x \in \mathbb{R}) (x \notin B \cup (B - h) \cup Z_h \Rightarrow \Delta_h(p + \varphi)(x) = 0). \quad (1)$$

On the other hand, $p + \varphi = g - r + \varphi = f - A - r$. Hence $\Delta_h(p + \varphi) = \Delta_h f - A(h) - \Delta_h r$ for each $h \in \mathbb{R}$. Thus from the assumption that $\Delta_h f \in C_{\mathcal{I}}$ for each $h \in \mathbb{R}$, and from the continuity of r , it follows that $\Delta_h(p + \varphi) \in C_{\mathcal{I}}$ for each $h \in \mathbb{R}$. This together with (1) and Proposition 1.2(a) implies that $\{x : \Delta_h(p + \varphi)(x) \neq 0\} \in \mathcal{I}$. Now, from Proposition 1.2(c) we infer that $p + \varphi \in L_0$. Consequently $\varphi \in L_0$. Since $\Delta_h \varphi \in C_{\mathcal{N}}$ for each $h \in \mathbb{R}$, by Proposition 1.1 we get $\varphi \in C_{\mathcal{N}}$. Now $g + \varphi \in C_{\mathcal{N}}$ and $\Delta_h(g + \varphi) = \Delta_h(f - A) = \Delta_h f - A(h)$ is in $C_{\mathcal{I}}$ for each $h \in \mathbb{R}$, which by Proposition 1.2(b) means that $g + \varphi \in C_{\mathcal{I}}$. \square

By the theorem of Trzeciakiewicz [T], we have $(S_{\mathcal{I}_0}) \iff \text{CH}$. (See also [L3, Remark 2, p.668].) Thus we obtain

Corollary 1.4. $\neg\text{CH}$ is equivalent to the difference property for $C_{\mathcal{I}_0}$.

Remarks. 1. For $\mathcal{I} = \mathcal{N}$, the condition $(S_{\mathcal{I}})$ is independent of ZFC [L3]. Hence, by Theorem 1.3, the difference property for $C_{\mathcal{N}}$ is independent of ZFC. We expect similar results for $\mathcal{I} = \mathcal{N}^*$, and for \mathcal{I} equal to the σ -ideal of σ -porous sets. To have this, one needs models of ZFC in which $\neg(S_{\mathcal{I}})$ is false. From [L3, Thm 2] it follows that $\neg(S_{\mathcal{I}})$ is implied by $\text{cov}(\mathcal{I}) > \text{non}^*(\mathcal{I})$, thus it suffices to find models in which $\text{cov}(\mathcal{I}) > \text{non}^*(\mathcal{I})$ holds. Note that models with $\text{cov}(\mathcal{I}) > \text{non}(\mathcal{I})$ for $\mathcal{I} = \mathcal{N}^*$ and $\mathcal{I} = \sigma$ -porous sets were found in [BJ, 2.6] and [R, Thms 1 and 6], respectively. However, this is not enough since unfortunately $\text{non}(\mathcal{I}) \leq \text{non}^*(\mathcal{I})$ [L3, Thm 2]. For the definitions of $\text{cov}(\mathcal{I})$, $\text{non}(\mathcal{I})$ and $\text{non}^*(\mathcal{I})$, see [L3].

2. Let us consider \mathcal{M} instead of \mathcal{N} in Theorem 1.3. Part (I) of the proof still works since we can use Mehdi's theorem [M] instead of Ostrowski's theorem. Part (II) works provided any f , with $\Delta_h f \in C_{\mathcal{M}}$ for each $h \in \mathbb{R}$,

admits a decomposition $f = g + A + \varphi$ where $g \in C_{\mathcal{M}}$, A is additive and $\{x : \Delta_h \varphi(x) \neq 0\} \in \mathcal{M}$. However, we do not know whether the last property holds true.

3. Assume CH. Observe that, if \mathcal{I} is a σ -ideal such that $\mathcal{I} \subset \mathcal{N}$ or $\mathcal{I} \subset \mathcal{M}$, then $C_{\mathcal{I}}$ does not have the difference property. It suffices to use the Erdős type argument based on the Sierpiński set [S] and its category analog. In fact, the proofs for $\mathcal{I} = \mathcal{N}$ and $\mathcal{I} = \mathcal{M}$ are contained in [Ke, Thm 2.11] and [BKW, Thm 2.2]. A general case is similar.

2 Some Classes of Functions With the Difference Property

A real-valued function on \mathbb{R} is called *pointwise discontinuous* if its set of continuity points is dense or, equivalently, its set of discontinuity points is meager. Laczkovich in [L2] proved that the family of pointwise discontinuous functions on \mathbb{R} has the difference property. From the following lemma we shall derive that some important subclasses of this family also possess the difference property.

Lemma 2.1. *Let \mathcal{F} be equal to the family of all pointwise discontinuous functions on \mathbb{R} and let \mathcal{G} be a subfamily of \mathcal{F} invariant under addition of constants. If*

$$\forall f \in \mathcal{F} \left((\forall h \in \mathbb{R} \quad \Delta_h f \in \mathcal{G}) \Rightarrow f \in \mathcal{G} \right) \quad (2)$$

then \mathcal{G} has the difference property.

PROOF. (Cf. [Ke, Lemma 1.1]). Assume that $f: \mathbb{R} \rightarrow \mathbb{R}$ and $\Delta_h f \in \mathcal{G}$ for each $h \in \mathbb{R}$. Since $\mathcal{G} \subset \mathcal{F}$ and \mathcal{F} has the difference property, we have $f = g + A$ where $g \in \mathcal{F}$ and A is additive. Thus $\Delta_h f = \Delta_h g + A(h)$ which implies that $\Delta_h g \in \mathcal{G}$ (for each $h \in \mathbb{R}$). Hence, by (2), we get $g \in \mathcal{G}$. \square

First consider the family of functions continuous \mathcal{I} -almost everywhere where \mathcal{I} is a given ideal. Since the set of discontinuity points of any function is of type F_{σ} , the functions continuous \mathcal{I} -almost everywhere coincide with those continuous \mathcal{I}^* -almost everywhere. Since (by our preliminary claim) each set in \mathcal{I} has empty interior, we have $\mathcal{I}^* \subset \mathcal{M}$. Thus it follows that each function continuous \mathcal{I} -almost everywhere is continuous \mathcal{M} -almost everywhere or, in other words, it is pointwise discontinuous.

Lemma 2.2. *For $f: \mathbb{R} \rightarrow \mathbb{R}$ let $\omega(f, x)$ denote the oscillation of f at a point $x \in \mathbb{R}$. For an arbitrary $h \in \mathbb{R}$, if $\Delta_h f$ is continuous at a point x_0 then $\Delta_h \omega(f, x_0) = 0$.*

PROOF. We have $\omega(f, x) = \bar{f}(x) - \underline{f}(x)$ where $\bar{f}(x) = \max\{f(x), \limsup_{t \rightarrow x} f(t)\}$, $\underline{f}(x) = \min\{f(x), \liminf_{t \rightarrow x} f(t)\}$ for $x \in \mathbb{R}$. Since $f(x+h) = \Delta_h f(x) + f(x)$ for each $x \in \mathbb{R}$ and $\lim_{x \rightarrow x_0} \Delta_h f(x) = \Delta_h f(x_0)$, we have $\bar{f}(x_0+h) = \Delta_h f(x_0) + \bar{f}(x_0)$ and $\underline{f}(x_0+h) = \Delta_h f(x_0) + \underline{f}(x_0)$. Hence $\omega(f, x_0+h) = \bar{f}(x_0+h) - \underline{f}(x_0+h) = \bar{f}(x_0) - \underline{f}(x_0)$ and thus $\Delta_h \omega(f, x_0) = 0$. \square

Theorem 2.3. *Let \mathcal{I} be an ideal of subsets of \mathbb{R} . If $\neg(S_{\mathcal{I}^*})$ then the family of all functions continuous \mathcal{I} -almost everywhere on \mathbb{R} has the difference property.*

PROOF. We shall use Lemma 2.1 with \mathcal{G} equal to the family of functions continuous \mathcal{I} -almost everywhere. So, we shall check condition (2). Let f be pointwise discontinuous, and let $\Delta_h f$ be continuous \mathcal{I} -almost everywhere, for each $h \in \mathbb{R}$. Fix an $h \in \mathbb{R}$. By Lemma 2.2 we have $\Delta_h \omega(f, x) = 0$ at each point x of continuity of $\Delta_h f$. Consequently, $\Delta_h \omega(f, \cdot)$ is equal \mathcal{I}^* -almost everywhere to a continuous (zero) function. On the other hand, $\{x \in \mathbb{R} : \omega(f, x) \neq 0\} \in \mathcal{M}$ since f is pointwise discontinuous. From $\neg(S_{\mathcal{I}^*})$, inclusion $\mathcal{I}^* \subset \mathcal{M}$ and Proposition 1.2(b) it follows that $\omega(f, \cdot) \in C_{\mathcal{I}^*}$. Moreover, by Proposition 1.2(a) we have $\{x \in \mathbb{R} : \omega(f, x) \neq 0\} \in \mathcal{I}^*$ which means that f is continuous \mathcal{I} -almost everywhere. \square

Corollary 2.4. *The family of all functions continuous \mathcal{M}_0 -almost everywhere on \mathbb{R} has the difference property.*

PROOF. We use the fact that $\neg(S_{\mathcal{M}_0})$ is true. (See [L2, Remark 7].) \square

We shall show that, in some cases, the assumption $\neg(S_{\mathcal{I}^*})$ in Theorem 2.3 is superfluous.

Theorem 2.5. *The family of all functions continuous \mathcal{I}_0 -almost everywhere on \mathbb{R} has the difference property.*

PROOF. In a former version of the paper, the above statement was derived under $\neg\text{CH}$ from Theorem 2.3 and the equivalence $(S_{\mathcal{I}_0}) \iff \text{CH}$. Recently, I. Reclaw has communicated us the following ZFC proof. Apply Lemma 2.1 with \mathcal{G} equal to the set of all functions continuous \mathcal{I}_0 -almost everywhere. We need to check condition (2), so suppose it is false. Thus there is an $f \in \mathcal{F}$ such that $\Delta_h f \in \mathcal{G}$ for each $h \in \mathbb{R}$ and the set F of discontinuity points of f is uncountable. Pick a perfect set $P \subset F$ and a countable set $D \subset P$ dense in P . Since F is meager, there is an $h \in \mathbb{R}$ such that $(F-h) \cap D = \emptyset$. Then $(\mathbb{R} \setminus (F-h)) \cap P$ is uncountable (as a dense G_δ set in P) and $f(x+h) - f(x)$ is discontinuous at each point of $(\mathbb{R} \setminus (F-h)) \cap P$ because $f(x+h)$ is continuous at each point of this set and $f(x)$ is discontinuous. Contradiction. \square

Theorem 2.6. *The family of all functions continuous \mathcal{N} -almost everywhere on \mathbb{R} has the difference property.*

PROOF. We check condition (2) of Lemma 2.1 where \mathcal{G} stands for the set of functions continuous \mathcal{N} -almost everywhere. Let f be pointwise discontinuous, and let $\Delta_h f$ be continuous \mathcal{N} -almost everywhere for each $h \in \mathbb{R}$. As in the proof of Theorem 2.3, we infer from Lemma 2.2 that $\Delta_h \omega(f, \cdot) \in C_{\mathcal{N}}$ for each $h \in \mathbb{R}$. Since $\omega(f, \cdot)$ is upper-semicontinuous (hence measurable), therefore by Proposition 1.1, it belongs to $C_{\mathcal{N}}$. Thus there is a continuous function g such that $\{x \in \mathbb{R} : \omega(f, x) = g(x)\}$ is of full measure. This set is dense of type G_{δ} , so it is comeager. On the other hand, $\{x \in \mathbb{R} : \omega(f, x) = 0\}$ is comeager since f is pointwise discontinuous. It implies that $g = 0$ everywhere which means that f is continuous \mathcal{N} -almost everywhere. \square

Remark. It is well known that the functions continuous \mathcal{N} -almost everywhere bounded on a given compact interval are exactly the Riemann integrable functions. Note that the difference property for the family of Riemann integrable functions was shown by de Bruijn [dB2]. His method of proof is different. We do not know how to derive Theorem 2.6 from de Bruijn's result.

In [L1, Thm 8] it is proved that the family of all approximately continuous functions on \mathbb{R} has the difference property. A category analog of approximately continuous functions was introduced in [PWW], and those functions will be called *category approximately continuous*. We are going to give two different proofs of the difference property for category approximately continuous functions.

Proposition 2.7. *Let $H \subset \mathbb{R}$ and $H \notin \mathcal{M}$ (respectively, $H \notin \mathcal{N}$). If a function $f : \mathbb{R} \rightarrow \mathbb{R}$ has the Baire property (is measurable) and $\Delta_h f$ is category approximately continuous (approximately continuous) for every $h \in H$ then so is f .*

PROOF. Let B stand for the set of category approximate continuity (respectively, the approximate continuity) points of f . It is known that B is comeager (respectively, of full measure). (See e.g. [CLO, Thms 1.3.2, 2.5.6].) Thus for any $x_0 \in \mathbb{R}$ we have $B \cap (x_0 + H) \neq \emptyset$ and so, there exists an $h_0 \in H$ such that $x_0 + h_0 \in B$. From $f(x) = f(x + h_0) - \Delta_{h_0} f(x)$ and from the assumptions it follows that $x_0 \in B$. \square

Theorem 2.8. *The family of all category approximately continuous functions on \mathbb{R} has the difference property.*

PROOF. (I) Consider the statement of Lemma 2.1 with \mathcal{G} equal to the set of all category approximately continuous functions (they are in Baire class 1 and consequently, they are pointwise discontinuous). Obviously pointwise

discontinuous functions have the Baire property. Thus Proposition 2.7 yields the condition (2) in Lemma 2.1.

(II) We give a category analogue of the argument in [L1, Thm 8]. Since $\Delta_h f$ is category approximately continuous for every h , therefore the function Df is separately category approximately continuous and by [BLW] it is of Baire class 2. Then by [L1, Thm 7] we have $f = g + A$ where g is of Baire 2 and A is additive. Pick a point x_0 at which g is category approximately continuous (the set of such points is comeager). Then $g(x+h) = g(x) + \Delta_h f(x) - A(x)$ implies that g is category approximately continuous at $x_0 + h$. Since h is arbitrary, g is category approximately continuous everywhere. \square

Remark. The first of the above arguments can be used in the measure case, too. Namely, the Baire class 1 has the difference property (that has been derived by Laczkovich [L4] from his main result of [L2]). We use this class as \mathcal{F} in the statement of Lemma 2.1. The role of \mathcal{G} is played by the approximately continuous functions. (Obviously such a version of Lemma 2.1 works with the same proof.)

Recall [Km] that a function $f: \mathbb{R} \rightarrow \mathbb{R}$ is said to be *quasi-continuous* at a point $x_0 \in \mathbb{R}$ if, for any open neighbourhoods U of x_0 , and V of $f(x_0)$, there exists a nonempty open set $G \subset U$ such that $f[G] \subset V$. A function is called quasi-continuous on \mathbb{R} if it is quasi-continuous at each point of \mathbb{R} . Quasi-continuous functions of two variables are defined analogously.

Theorem 2.9. *The family of all quasi-continuous functions on \mathbb{R} has the difference property.*

PROOF. It is known that every quasi-continuous function is pointwise discontinuous. To get the assertion we use Lemma 2.1. In fact, we shall prove that, for an $H \subset \mathbb{R}$ with $H \notin \mathcal{M}$, if a function $f: \mathbb{R} \rightarrow \mathbb{R}$ is pointwise discontinuous and $\Delta_h f$ is quasi-continuous for each $h \in H$ then f is quasi-continuous. Thus, let H and f be as above. Denote by E the set of continuity points of f . Then E is comeager. Let $x_0 \in \mathbb{R}$. There exists an $h \in H$ such that $x_0 + h \in E$. Hence $f(x) = f(x+h) - \Delta_h f(x)$ is quasi-continuous at x_0 as a sum of a function continuous at x_0 and a function quasi-continuous at x_0 . \square

3 Some Classes of Functions With the Double Difference Property

From the definitions given in Introduction we immediately derive the following lemma

Lemma 3.1. *Let \mathcal{F} and $\mathcal{F}^{(2)}$ be fixed families of functions from \mathbb{G} to \mathbb{R} and from \mathbb{G}^2 to \mathbb{R} , respectively. If $(\mathcal{F}, \mathcal{F}^{(2)})$ is hereditary and \mathcal{F} has the difference property, then $(\mathcal{F}, \mathcal{F}^{(2)})$ has the double difference property.*

Another variant of this lemma was proved in [Ko, Prop.1]:

Lemma 3.2. *Let \mathcal{F} and $\mathcal{F}^{(2)}$ be fixed families of functions from \mathbb{G} to \mathbb{R} and from \mathbb{G}^2 to \mathbb{R} , respectively. Assume that \mathcal{F} constitutes a translation invariant additive group and \mathcal{I} is a σ -ideal of subsets of \mathbb{G} . If $(\mathcal{F}, \mathcal{F}^{(2)})$ is \mathcal{I} -hereditary and \mathcal{F} has the difference property, then $(\mathcal{F}, \mathcal{F}^{(2)})$ has the double difference property.*

Remark. Lemma 3.2 remains true if \mathcal{I} is an ideal (not necessarily a σ -ideal) since the same proof given in [Ko] works.

Theorem 3.3. *Let $\mathcal{J} \in \{\mathcal{M}, \mathcal{N}, \mathcal{M}_0, \mathcal{I}_0\}$. If \mathcal{F} (respectively, $\mathcal{F}^{(2)}$) stands for the family of all functions from \mathbb{G} (respectively, \mathbb{G}^2) to \mathbb{R} that are continuous \mathcal{J} -almost (respectively, $\mathcal{J}^{(2)}$ -almost) everywhere, then $(\mathcal{F}, \mathcal{F}^{(2)})$ has the double difference property.*

PROOF. For $\mathcal{J} = \mathcal{M}$, the theorem was proved in [Ko, Thm 1]. For $\mathcal{J} = \mathcal{N}$, we use Theorem 2.6, Lemma 3.2 and the Fubini theorem. For $\mathcal{J} = \mathcal{M}_0$, observe that the respective pair $(\mathcal{F}, \mathcal{F}^{(2)})$ is \mathcal{M} -hereditary, by a version of the Kuratowski-Ulam theorem [O, Thm 15.1]. So, Corollary 2.4 and Lemma 3.2 yield the assertion. Similarly, for $\mathcal{J} = \mathcal{I}_0$ we use Theorem 2.5 and Lemma 3.2. \square

In the sequel, the family of category approximately continuous functions on \mathbb{R} will be denoted by CAC . Similarly as in the measure case (see [GNN]), there are two standard variants of the notion of a category density point for plane sets. They were introduced and described in [CW] and [BLW]. We call them an *ordinary category density point* and a *strong category density point*. The both notions generate, in a usual way, topologies that are named the *ordinary category density topology* and the *strong category density topology* in the plane. (See [CW].) In turn, if we consider any of these topologies in the domain, and the natural topology on \mathbb{R} – in the range, the respective continuous functions from \mathbb{R}^2 to \mathbb{R} are called *ordinarily category approximately continuous* and *strongly category approximately continuous* functions of two variables. The family of these last functions will be denoted by $SCAC$. From [BLW, Thm 1.4] it follows that the pair $(CAC, SCAC)$ is hereditary.

The following notion of a function from $[0, 1]^2$ to \mathbb{R} with finite variation was introduced by Idczak in [I]. Namely, $f: [0, 1]^2 \rightarrow \mathbb{R}$ is said to be of *finite variation* if the functions $f(\cdot, 0)$, $f(0, \cdot)$ are of finite variation and the associated

interval function F_f defined by

$$F_f(P) = f(\bar{x}, \bar{y}) - f(\bar{x}, y) - f(x, \bar{y}) + f(x, y)$$

for $P = [x, \bar{x}] \times [y, \bar{y}] \subset [0, 1]^2$, has a finite variation. It was observed in [I] that, for every function $f: [0, 1]^2 \rightarrow \mathbb{R}$ of finite variation and for any $x, y \in [0, 1]$, the functions $f(x, \cdot), f(\cdot, y)$ are of finite variation. The above notions and properties can easily be adapted to the case when $f: \mathbb{T}^2 \rightarrow \mathbb{R}$. Thus, if $BV(\mathbb{T}^2)$ (respectively, $BV(\mathbb{T})$) denotes the family of real-valued functions with finite variation on \mathbb{T}^2 (respectively, on \mathbb{T}) then the pair $(BV(\mathbb{T}), BV(\mathbb{T}^2))$ is hereditary.

By Lemma 3.1, from the above facts, Theorem 2.8 and the result of de Bruijn [dB1] that $BV(\mathbb{T})$ has the difference property, we obtain:

Theorem 3.4. *The pairs $(CAC, SCAC)$ and $(BV(\mathbb{T}), BV(\mathbb{T}^2))$ have the double difference property.*

Remark. Let QC and $QC^{(2)}$ denote the families of all quasi-continuous functions on \mathbb{R} and \mathbb{R}^2 , respectively. The newest result of [KoM] states that the pair $(QC, QC^{(2)})$ is \mathcal{M} -hereditary. Hence from Lemma 3.1 and Theorem 2.9 it follows that this pair has the double difference property.

In the sequel we shall use the following result from [Ko, Thm 2]:

Lemma 3.5. *Let \mathcal{F} and $\mathcal{F}^{(2)}$ be families of functions from \mathbb{G} to \mathbb{R} and from \mathbb{G}^2 to \mathbb{R} , respectively. Assume that \mathcal{F} is an additive group of functions such that every additive function from \mathcal{F} is linear. Let \mathcal{G} be a subgroup of \mathcal{F} containing all linear functions and let $\mathcal{G}^{(2)} \subset \mathcal{F}^{(2)}$. If $(\mathcal{F}, \mathcal{F}^{(2)})$ has the double difference property, then the following conditions are equivalent:*

$$(a) \forall f \in \mathcal{F} (Df \in \mathcal{G}^{(2)} \Rightarrow f \in \mathcal{G}),$$

$$(b) (\mathcal{G}, \mathcal{G}^{(2)}) \text{ has the double difference property.}$$

Let $C(\mathbb{G}^i), UC(\mathbb{G}^i)$ and $Lip(\mathbb{G}^i)$ denote, respectively, the families of continuous, uniformly continuous and Lipschitz functions from \mathbb{G}^i to \mathbb{R} (where $i = 1, 2$). It is known that for $\mathbb{G} = \mathbb{T}$ the classes $UC(\mathbb{G})(= C(\mathbb{G}))$ and $Lip(\mathbb{G})$ have the difference property. (See [dB1], [BBL] and [Ke].) In the case $\mathbb{G} = \mathbb{R}$, the analogs of these results are false which can be easily shown by the use of the function $f(x) = x^2, x \in \mathbb{R}$. We are going to prove that the pairs $(UC(\mathbb{R}), UC(\mathbb{R}^2))$ and $(Lip(\mathbb{R}), Lip(\mathbb{R}^2))$ have the double difference property. Our method of proof is based on Lemma 3.5.

Proposition 3.6. *Assume that an $f: \mathbb{R} \rightarrow \mathbb{R}$ is continuous at 0. If $Df \in UC(\mathbb{R}^2)$ then $f \in UC(\mathbb{R})$.*

PROOF. Let $\varepsilon > 0$. There exist $\delta_1, \delta_2 > 0$ such that $|f(x) - f(0)| < \varepsilon/2$ for each $x \in \mathbb{R}$ with $|x| < \delta_1$, and $|Df(p) - Df(q)| < \varepsilon/2$ for any $p, q \in \mathbb{R}^2$ with the Euclidean norm $\|p - q\| < \delta_2$. Put $\delta = \min\{\delta_1, \delta_2/\sqrt{2}\}$. Then, for any $x, y \in \mathbb{R}$ with $|x - y| < \delta$, we obtain $|f(x) - f(y)| = |Df(x - y, y) - Df(0, x) + f(x - y) - f(0)| \leq |Df(x - y, y) - Df(0, x)| + |f(x - y) - f(0)| < \varepsilon$. \square

Proposition 3.7. *If $f \in UC(\mathbb{R})$ and $Df \in Lip(\mathbb{R}^2)$ then $f \in Lip(\mathbb{R})$.*

PROOF. The idea of the proof comes from [BBL, Thm 2, proof of (ii) \Rightarrow (i)]. By assumption there exist $L, \delta > 0$ such that $|Df(x, h) - Df(y, h)| \leq L|x - y|$ for any $x, y, h \in \mathbb{R}$, and $|f(x) - f(y)| \leq 1$ whenever $|x - y| < \delta$. Fix an $h_0 \in (0, \delta)$. Thus $|\Delta_{h_0} f(x)| \leq 1$ for each $x \in \mathbb{R}$. Let $x, y \in \mathbb{R}$. Consider the integral

$$I_{xy} = \int_0^{h_0} (f(y + h) - f(x + h)) dh.$$

One can easily check that we have $I_{xy} = \int_x^y \Delta_{h_0} f(h) dh$. Thus $|I_{xy}| \leq |x - y|$. Now we have $|f(x) - f(y)| = |(1/h_0) \int_0^{h_0} (f(x) - f(y)) dh| = |(1/h_0) \int_0^{h_0} (Df(x, h) - Df(y, h) + f(y + h) - f(x + h)) dh| \leq (1/h_0) \int_0^{h_0} |Df(x, h) - Df(y, h)| dh + (1/h_0) |I_{xy}| < L|x - y| + (1/h_0)|x - y| = (L + 1/h_0)|x - y|$. \square

Theorem 3.8. *The pairs $(UC(\mathbb{R}), UC(\mathbb{R}^2))$ and $(Lip(\mathbb{R}), Lip(\mathbb{R}^2))$ have the double difference property.*

PROOF. We know that the pair $(C(\mathbb{R}), C(\mathbb{R}^2))$ has the double difference property, by [dB1] and Lemma 3.1. Proposition 3.6 shows that condition (a) in Lemma 3.5 is true with $\mathcal{F} = C(\mathbb{R})$, $\mathcal{F}^{(2)} = C(\mathbb{R}^2)$, $\mathcal{G} = UC(\mathbb{R})$ and $\mathcal{G}^{(2)} = UC(\mathbb{R}^2)$. So, condition (b) of Lemma 3.5 yields the first assertion of our theorem. Similarly we deduce the second assertion from Proposition 3.7 and from the first assertion. \square

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