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Derivations on Differentiable Functions

Let \mathbb{R}^I denote the class of real valued functions defined on the non-degenerate interval $I \subset \mathbb{R}$ and let $\mathcal{F} \subset \mathbb{R}^I$ be an algebra over the reals. A map

$$d : \mathcal{F} \rightarrow \mathbb{R}^I$$

is said to be a derivation if d is linear and

$$(1) \quad d(fg) = f \cdot dg + g \cdot df$$

holds for every $f, g \in \mathcal{F}$. Suppose that the identity function $\sigma(x) = x$ ($x \in I$) belongs to \mathcal{F} and let $h = d\sigma$. Then \mathcal{F} contains the polynomials and it is easy to see that $dp = h \cdot p'$ holds for every polynomials p . It was proved by Yasuo Watatani that $df = h \cdot f'$ holds also for every $f \in C^\infty(I)$ supposing that $C^\infty(I) \subset \mathcal{F}$ [2].

In this paper we describe the derivations of the class \mathcal{D} of differentiable functions defined on I . As we shall see, $df = h \cdot f'$ is no longer true for every derivation on \mathcal{D} . However, if we suppose that df is Baire 1 for every $f \in \mathcal{D}$ then $(df)(x) = h(x) \cdot f'(x)$ holds true for each $f \in \mathcal{D}$ apart from a fixed scattered subset of I .

Theorem 1. A linear map

$$d: \mathcal{D} \rightarrow \mathbb{R}^I$$

is a derivation if and only if $(df)(a) = 0$ holds whenever $f \in \mathcal{D}$, $a \in I$ and

$$(2) \quad \lim_{x \rightarrow a} \frac{f(x)}{(x-a)^2} = 0 .$$

Proof. If (2) holds then the function g defined by

$$g(x) = \begin{cases} \frac{f(x)}{x-a}, & x \in I, \quad x \neq a \\ 0, & x = a \end{cases}$$

is differentiable. Thus, if d is a derivation, we have

$$df = d(g \cdot (\sigma - a)) = dg \cdot (\sigma - a) + g \cdot h$$

from which $(df)(a) = 0$.

Now suppose that $d: \mathcal{D} \rightarrow \mathbb{R}^I$ is a linear map satisfying the condition of Theorem 1. Let $f, g \in \mathcal{D}$ and $a \in I$ be arbitrary and put

$$s(x) = (f(x) - f(a))(g(x) - g(a)) - f'(a) \cdot g'(a) \cdot (x-a)^2 \quad (x \in I)$$

Then $s \in \mathcal{D}$ and $\lim_{x \rightarrow a} \frac{s(x)}{(x-a)^2} = 0$ holds and hence we have

$$(ds)(a) = 0 .$$

Hence, by the linearity of d ,

$$\begin{aligned} d(fg)(a) &= d(s+f(a)(g-g(a)) + g(a)(f-f(a)) + \\ &\quad + f(a)g(a)+f'(a)g'(a)(\sigma-a)^2)(a) = \\ &= (ds)(a) + f(a)(dg)(a) + g(a)(df)(a) + \\ &\quad + 2 f'(a) \cdot g'(a) \cdot h(a)(a-a) = f(a) \cdot (dg)(a) + \\ &\quad + g(a) \cdot (df)(a) . \end{aligned}$$

Since a is arbitrary, this implies (1) and d is a derivation. \square

The function f is said to have the second Peano derivative at the point a if the finite limit

$$(3) \quad \lim_{x \rightarrow a} (f(x) - f(a) - f'(a)(x-a)) / (x-a)^2$$

exists. We shall denote by $\mathcal{P}_2(a)$ the class of functions $f \in \mathcal{D}$ having the second Peano derivative at $a \in I$. Then $\mathcal{P}_2(a)$ is a linear subspace of \mathcal{D} and $\mathcal{P}_2(a) \subsetneq \mathcal{D}$ since the function $f(x) = (x-a)^2 \cdot \sin \frac{1}{x-a}$, $f(a) = 0$ belongs to $\mathcal{D} - \mathcal{P}_2(a)$.

Corollary. Let $d: \mathcal{D} \rightarrow \mathbb{R}^I$ be an arbitrary map and put $h = d\sigma$. d is a derivation if and only if for each $a \in I$ there exists a linear functional $\lambda_a: \mathcal{D} \rightarrow \mathbb{R}$ such that

$$\mathcal{P}_2(a) \subset \text{Ker } \lambda_a$$

and

$$(df)(a) = h(a) \cdot f'(a) + \lambda_a f$$

holds for every $f \in \mathcal{D}$ and $a \in I$.

Proof. Suppose that d satisfies the condition of the Corollary; then d is linear. Let $f \in \mathcal{D}$, $a \in I$ and suppose (2). Then

$$f(a) = f'(a) = 0 \quad \text{and} \quad f \in \mathcal{P}_2(a)$$

from which

$$(df)(a) = h(a) \cdot f'(a) + \lambda_a f = 0.$$

Thus, by Theorem 1, d is a derivation.

On the other hand, if d is a derivation then let λ_a be defined by

$$\lambda_a f = (df)(a) - h(a) \cdot f'(a) \quad (f \in \mathcal{D}).$$

Then λ_a is linear on \mathcal{D} and it easily follows from Theorem 1 that λ_a vanishes on $\mathcal{P}_2(a)$. In fact, let $f \in \mathcal{P}_2(a)$ and let c be the value of the limit under (3). Let $g = f - f(a) - f'(a)(\sigma - a) - c(\sigma - a)^2$, then $\lim_{x \rightarrow a} \frac{g(x)}{(x-a)^2} = 0$ and hence

$$\begin{aligned} \lambda_a f &= \lambda_a g + \lambda_a (f(a) + f'(a)(\sigma - a) + c(\sigma - a)^2) = \\ &= (dg)(a) - h(a) \cdot g'(a) + f'(a) \cdot h(a) - h(a) \cdot f'(a) = 0. \quad \square \end{aligned}$$

Now we turn to formulate our main result. A set $H \subset \mathbb{R}$ is said to be scattered if H does not contain any non-

empty subset which is dense in itself. It is obvious that every scattered set is nowhere dense in \mathbb{R} and it is also well-known that a scattered set must be countable ([1], §18, V., p. 141).

Theorem 2. Let $d: \mathcal{D} \rightarrow \mathbb{R}^I$ a derivation and suppose that df is Baire 1 for every $f \in \mathcal{D}$. Then there exists a scattered set $H \subset I$ such that

$$(df)(x) = h(x) \cdot f'(x)$$

holds for every $f \in \mathcal{D}$ and $x \in I - H$. ($h = d\sigma$, where σ denotes the identity function on I .)

Lemma. Let $F: [0, \infty) \rightarrow \mathbb{R}$ be continuous, increasing and satisfying

$$(4) \quad F(0) = F'_+(0) = 0.$$

Let $g \in \mathcal{D}$, $a \in \text{int } I$ be given and suppose that

$$|g(x)| \leq F(|x-a|)$$

holds in a neighbourhood of a . Suppose further that a is an accumulation point of a given set $A \subset I$.

Then for every $\varepsilon > 0$ there are functions $g_1, g_2 \in \mathcal{D}$ and closed sets $K_1, K_2 \subset \mathbb{R}$ such that

$$(5) \quad g_1(x) + g_2(x) = g(x) \quad \text{in a neighbourhood of } a;$$

$$(6) \quad |g_i(x)| \leq \varepsilon \quad \text{for every } x \in I \quad \text{and } i=1,2 ;$$

$$(7) \quad |g_i(x)| \leq 4 \cdot F(\text{dist}(x, K_i)) \quad \text{for every } x \in I \quad \text{and } i=1,2$$

$$(8) \quad \mathbb{R} - [a - \varepsilon, a + \varepsilon] \subset K_i \quad (i=1,2)$$

and

$$(9) \quad a \text{ is an accumulation point of } A \cap \text{int } K_i \quad (i=1,2).$$

Proof. We can suppose $a=0$ and that 0 is a right hand side accumulation point of A . If $F(x) = 0$ for some $x > 0$ then $g(x) = 0$ in a neighbourhood of 0 and we can take $g_1 = g_2 = 0$ and $K_1 = K_2 = \mathbb{R}$. Thus we can suppose $F(x) > 0$ ($x > 0$).

First we fix $\delta \in (0, \varepsilon)$ such that $[-\delta, \delta] \subset I$ and

$$(10) \quad |g(x)| \leq F(|x|) < \frac{\varepsilon}{4} \quad \text{for every } |x| \leq \delta .$$

Let $b_0 = \delta$. Suppose that $k \geq 0$ and the point $0 < b_k \leq \delta$ has been defined. Since F is positive in $[\frac{1}{2}b_k, \delta]$ and uniformly continuous in $[0, \delta]$, we can choose $0 < c_k < \frac{1}{2}b_k$ such that

$$(11) \quad F(x) < 2 \cdot F(x - c_k) \quad \text{for every } x \in [\frac{1}{2}b_k, \delta] .$$

Then we choose $0 < b_{k+1} < c_k$ with

$$(12) \quad A \cap (b_{k+1}, c_k) \neq \emptyset .$$

Thus, by induction, we have defined the sequences $\{b_k\}$, $\{c_k\}$ such that

$$\delta = b_0 > c_0 > b_1 > c_1 > \dots > 0$$

and

$$\lim_{k \rightarrow \infty} b_k = \lim_{k \rightarrow \infty} c_k = 0 .$$

Let $k \geq 0$ be fixed. By (10) and (11) we have

$$|g(\frac{1}{2}b_k)| \leq F(\frac{1}{2}b_k) < 2 \cdot F(\frac{1}{2}b_k - c_k) .$$

Since F is continuous and positive for $x > 0$, we can construct a differentiable function $s_k: (c_k, \frac{1}{2}b_k] \rightarrow \mathbb{R}$ such that

$$(13) \quad |s_k(x)| < 2 \cdot F(x - c_k) \quad (c_k < x \leq \frac{1}{2}b_k)$$

and

$$(14) \quad \begin{aligned} s_k(\frac{1}{2}b_k) &= g(\frac{1}{2}b_k) , \\ s'_k(\frac{1}{2}b_k) &= g'(\frac{1}{2}b_k) . \end{aligned}$$

Now we define the functions g_1, g_2 as follows. For x negative we put $g_1(x) = g_2(x) = u(x)$, where

$$u(x) = \begin{cases} 0 & \text{if } x \leq -\epsilon \text{ and } x \in I , \\ \frac{1}{2}g(x) & \text{if } -\frac{1}{2}\delta < x < 0 , \end{cases}$$

and in $(-\epsilon, -\frac{1}{2}\delta] \cap I$ we define u such that it is differentiable, $u(-\frac{1}{2}\delta) = \frac{1}{2}g(-\frac{1}{2}\delta)$, $u'(-\frac{1}{2}\delta) = \frac{1}{2}g'(-\frac{1}{2}\delta)$ and satisfies the inequality

$$|u(x)| \leq \min(\epsilon, F(x+\epsilon), F(-x))$$

$$(x \in (-\epsilon, -\frac{1}{2}\delta] \cap I).$$

This is possible since

$$|\frac{1}{2}g(-\frac{1}{2}\delta)| \leq \frac{1}{2}F(\frac{1}{2}\delta) < F(\frac{1}{2}\delta) < F(-\frac{1}{2}\delta+\epsilon).$$

For x non-negative we define

$$g_1(x) = \begin{cases} s_{2k+1}(x) & \text{if } c_{2k+1} < x \leq \frac{1}{2}b_{2k+1}, \\ g(x) & \text{if } \frac{1}{2}b_{2k+1} < x \leq c_{2k}, \\ g(x) - s_{2k}(x) & \text{if } c_{2k} < x \leq \frac{1}{2}b_{2k} \end{cases}$$

($k = 0, 1, \dots$)

and $g_1(x) = 0$ otherwise;

$$g_2(x) = \begin{cases} s_{2k}(x) & \text{if } c_{2k} < x \leq \frac{1}{2}b_{2k}, \\ g(x) & \text{if } \frac{1}{2}b_{2k} < x \leq c_{2k-1}, \\ g(x) - s_{2k-1}(x) & \text{if } c_{2k-1} < x \leq \frac{1}{2}b_{2k-1} \end{cases}$$

($k=1, 2, \dots$)

and $g_2(x) = 0$ otherwise. Finally we put

$$K_1 = (-\infty, -\epsilon] \cup \{0\} \cup \bigcup_{k=1}^{\infty} [b_{2k}, c_{2k-1}] \cup [b_0, \infty)$$

and

$$K_2 = (-\infty, -\epsilon] \cup \{0\} \cup \bigcup_{k=1}^{\infty} [b_{2k+1}, c_{2k}] \cup [b_0, \infty).$$

Let $k \geq 0$ be fixed. g_1 is obviously differentiable at every point of $(c_{2k+1}, b_{2k}) - \{\frac{1}{2}b_{2k+1}, c_{2k}, \frac{1}{2}b_{2k}\}$. However

(14) implies that g_1 is differentiable also at the points $\frac{1}{2}b_{2k+1}$ and $\frac{1}{2}b_{2k}$. By (4) and (13) it follows that

$$\lim_{x \rightarrow c_{2k}^+} \frac{s_{2k}(x)}{x - c_{2k}} = 0$$

and hence g_1 is differentiable at c_{2k} , too. Thus we have proved that g_1 is differentiable at the points of $I - K_1$.

If $x \in (c_{2k+1}, \frac{1}{2}b_{2k})$ then $\text{dist}(x, K_1) = x - c_{2k+1}$. Hence, for $c_{2k+1} < x \leq c_{2k}$ we have

$$|g_1(x)| \leq 2 \cdot F(x - c_{2k+1}) = 2 \cdot F(\text{dist}(x, K_1))$$

by (13), (10) and (11). Similarly, if $c_{2k} < x \leq \frac{1}{2}b_{2k}$ then

$$\begin{aligned} |g_1(x)| &\leq |g(x)| + |s_{2k}(x)| \leq F(x) + 2 \cdot F(x - c_{2k}) \leq \\ &\leq 2 \cdot F(x - c_{2k+1}) + 2 \cdot F(x - c_{2k+1}) = 4 \cdot F(\text{dist}(x, K_1)) \end{aligned}$$

This proves that $|g_1(x)| \leq 4 \cdot F(\text{dist}(x, K_1))$ holds in I . This estimation, together with (4) implies $g_1'(x) = 0$ for every $x \in I \cap K_1$ and hence $g_1 \in \mathcal{D}$. Using (10) we obtain $|g_1| < \epsilon$, too. These assertions can be similarly proved for g_2 and K_2 . Since $g_1(x) + g_2(x) = g(x)$ holds in $[-\frac{1}{2}\delta, b_1]$ and (9) follows immediately from (12) the proof of the Lemma is complete. \square

Proof of Theorem 2. Let H denote the set of those points $a \in I$ for which there exists $f_a \in \mathcal{D}$ such that

$$(df_a)(a) \neq h(a) \cdot f'_a(a) .$$

We have to prove that H is scattered. Suppose this is not true and let $A \subset H$ be non-empty and dense in itself. We can choose A to be countable; otherwise we take a countable and dense subset of A . Making use of this assumption we shall construct a function $\varphi \in \mathcal{D}$ such that $d\varphi$ is not Baire 1.

For $a \in A$ we put

$$g_a = f_a - f_a(a) - f'_a(a)(\sigma - a) ,$$

then $g_a(a) = g'_a(a) = 0$ and

$$(dg_a)(a) = (df_a)(a) - f'_a(a) \cdot h(a) \neq 0 .$$

Multiplying by a suitable constant we can suppose that

$$(15) \quad (dg_a)(a) \geq 2 \quad (a \in A) .$$

Let $A = \{a_n\}_{n=1}^{\infty}$ and define

$$F_n(x) = \sup_{\substack{|y| \leq x \\ a_n + y \in I}} |g_{a_n}(a_n + y)| \quad (x \geq 0, n=1, 2, \dots) .$$

Then F_n is continuous and increasing on $[0, \infty)$. In addition it follows from $g_{a_n}(a_n) = g'_{a_n}(a_n) = 0$ that

$$\lim_{x \rightarrow +0} \frac{F_n(x)}{x} = 0 \quad (n=1,2,\dots).$$

Let $\delta_n > 0$ be chosen according to

$$F_n(x) < \frac{1}{2^n}, \quad \frac{F_n(x)}{x} < \frac{1}{2^n} \quad (0 < x \leq \delta_n)$$

and put

$$(16) \quad F(x) \stackrel{\text{def}}{=} \sum_{n=1}^{\infty} \min(F_n(x), F_n(\delta_n)) \quad (x \geq 0).$$

Then F is continuous and increasing on $[0, \infty)$;

$$(17) \quad F(0) = F'_+(0) = 0$$

and

$$(18) \quad |g_{a_n}(x)| \leq F(|x-a_n|) \quad (|x-a_n| < \delta_n)$$

for every $n=1,2,\dots$.

Let $p(n)$ denote the greatest integer k such that $3^k | n$. Then $0 \leq p(n) < n$ for every $n=1,2,\dots$ and for each non-negative integer k there are infinitely many even as well as odd natural numbers n with $p(n) = k$.

Now we turn to the construction of the function φ . Let $t_0 \in A \cap \text{int } I$ be arbitrary and put $\varphi_0 \equiv 0$ and $P_0 = \mathbb{R}$. Let $n > 0$ and suppose that the points $t_0, t_1, \dots, t_{n-1} \in A \cap \text{int } I$, the function $\varphi_{n-1}: I \rightarrow \mathbb{R}$ and the closed set P_{n-1} have been define in such a way that t_i is an accumulation point of $\text{int } P_{n-1} \cap A$ for every $0 \leq i \leq n-1$.

Then we choose a point $t_n \in (\text{int } P_{n-1} \cap A \cap \text{int } I) - \{t_i\}_{i=0}^{n-1}$ such that

$$(19) \quad |t_n - t_{p(n)}| < \frac{1}{n} .$$

Next choose $\epsilon_n > 0$ so that

$$(20) \quad [t_n - \epsilon_n, t_n + \epsilon_n] \subset P_{n-1} - \{t_i\}_{i=0}^{n-1}$$

and

$$(21) \quad \epsilon_n \leq |x - t_i|^3 \quad \text{for every } x \in [t_n - \epsilon_n, t_n + \epsilon_n] \\ \text{and } i=0, 1, \dots, n-1 .$$

Now we apply the Lemma with F defined in (16), $g = g_{t_n}$, $a = t_n$ and with $\epsilon = \epsilon_n$. Then the conditions of the Lemma are satisfied by (17) and (18). (Observe that $a = t_n$ is an accumulation point of A since A is dense in itself.) Thus, by the Lemma, we are given the functions g_1, g_2 and closed sets K_1, K_2 satisfying (5)-(9). Now (5) asserts that $g_1 + g_2 - g_{t_n}$ vanishes in a neighbourhood of t_n and hence, by Theorem 1,

$$(d(g_1 + g_2 - g_{t_n}))(t_n) = 0 .$$

From this, applying (15) we obtain

$$(dg_1)(t_n) + (dg_2)(t_n) = (dg_{t_n})(t_n) \geq 2$$

and thus we have either

$$(dg_1)(t_n) \geq 1 \quad \text{or} \quad (dg_2)(t_n) \geq 1 .$$

Suppose e.g. $(dg_1)(t_n) \geq 1$ and put

$$\varphi_n(x) = \begin{cases} \varphi_{n-1}(x) & \text{if } x \in I - [t_n - \varepsilon_n, t_n + \varepsilon_n] , \\ \frac{(-1)^{n+1}}{2} \cdot g_1(x) & \text{if } x \in I \cap [t_n - \varepsilon_n, t_n + \varepsilon_n] \end{cases}$$

and $P_n = P_{n-1} \cap K_1$. It follows from (20), (8) and (9) that t_i is an accumulation point of $\text{int } P_n \cap A$ for each $0 \leq i \leq n$. In this way we have defined by induction the sequence $\{t_n\}_{n=0}^\infty \subset A$, the functions φ_n ($n=0,1,\dots$) and the closed sets $P_0 \supset P_1 \supset \dots$.

The definition of φ_n and (20) imply that $\varphi_n(x) = \varphi_{n-1}(x)$ holds for every $x \in I - P_{n-1}$ ($n=1,2,\dots$). Now we define φ by

$$\varphi(x) = \begin{cases} \varphi_n(x) & \text{if } x \in I - P_n \quad (n=0,1,\dots) , \\ 0 & \text{if } x \in I \cap \bigcap_{n=1}^\infty P_n . \end{cases}$$

We contend that $\varphi \in \mathcal{D}$ and $d\varphi$ is not Baire 1. It easily follows by induction from (7), (8) and $P_{n-1} \supset P_n$ that

$$(22) \quad |\varphi_n(x)| \leq 4 \cdot F(\text{dist}(x, P_n)) \quad (x \in I, \quad n=0,1,\dots).$$

Hence we have $\varphi_n(x) = \varphi'_n(x) = 0$ for every $x \in P_n$ which implies (also by induction) that $\varphi_n \in \mathcal{D}$ for every $n=0,1,\dots$. Thus φ is differentiable at every point of $I - P$, where

$P = \bigcap_{n=1}^{\infty} P_n$. Since (22) implies $|\varphi(x)| \leq 4 \cdot F(\text{dist}(x, P))$

($x \in I$) hence $\varphi(x) = \varphi'(x) = 0$ for $x \in I \cap P$ and thus we have $\varphi \in \mathcal{D}$.

Next we show that

$$(23) \quad \begin{aligned} (d\varphi)(t_k) &= 0 & \text{if } k=1,3,5,\dots, \\ (d\varphi)(t_k) &\geq 1 & \text{if } k=0,2,4,\dots. \end{aligned}$$

First we prove

$$(24) \quad \lim_{x \rightarrow t_k} \frac{\varphi(x) - \varphi_k(x)}{(x - t_k)^2} = 0 \quad (k=0,1,\dots).$$

Let $k \geq 0$ be fixed and let $x \in I$ be such that

$\varphi(x) - \varphi_k(x) \neq 0$. Then $x \in P_k$, since otherwise $\varphi(x) = \varphi_k(x)$ would hold, and thus $\varphi_k(x) = 0$ and $\varphi(x) \neq 0$. This implies that there is $n > k$ such that $|x - t_n| \leq \varepsilon_n$ and $\varphi(x) = \varphi_n(x)$. Now it follows from (6), (21) and from the definition of φ_n that

$$|\varphi(x) - \varphi_k(x)| = |\varphi(x)| = |\varphi_n(x)| \leq |x - t_k|^3,$$

which proves (24).

By Theorem 1, (24) implies that $(d(\varphi - \varphi_k))(t_k) = 0$, from which we obtain $(d\varphi)(t_k) = (d\varphi_k)(t_k)$. If k is odd, then φ_k vanishes in $[t_k - \varepsilon_k, t_k + \varepsilon_k]$ and hence, using Theorem 1 again, $(d\varphi_k)(t_k) = 0$. If k is even then, by the definition of φ_k , there exists a function $g \in \mathcal{D}$ such that $(dg)(t_k) \geq 1$ and $\varphi_k - g$ vanishes in $[t_k - \varepsilon_k, t_k + \varepsilon_k]$.

Therefore $(d\varphi_k)(t_k) = (dg)(t_k) \geq 1$ and thus (23) is proved.

Let Z denote the closure of $\{t_k\}_{k=0}^{\infty}$. It follows from (19) that for every $k \geq 0$ and $\delta > 0$ there are infinitely many even as well as odd natural numbers n such that $t_n \in (t_k - \delta, t_k + \delta)$. Hence both $(d\varphi)(x) = 0$ and $(d\varphi)(x) \geq 1$ holds in a dense subset of Z and thus $d\varphi|_Z$ cannot have any point of continuity. Therefore, φ is not Baire 1, contradicting our assumption. This contradiction completes the proof of Theorem 2. \square

We remark that for every scattered set $H \subset I$ there exists a derivation d on \mathcal{D} such that df is Baire 1 for every $f \in \mathcal{D}$ and for each $a \in H$ there is $f_a \in \mathcal{D}$ with

$$(df)(a) \neq h(a) \cdot f'(a) .$$

In fact, let h be a fixed Baire 1 function on I . For every $a \in I$ we can choose a linear functional $\lambda_a: \mathcal{D} \rightarrow \mathbb{R}$ such that $\lambda_a \neq 0$ and $\mathcal{P}_2(a) \subset \text{Ker } \lambda_a$ if $a \in H$, and $\lambda_a \equiv 0$ if $a \in I - H$. Then we define $d: \mathcal{D} \rightarrow \mathbb{R}^I$ by

$$(df)(a) = h(a) \cdot f'(a) + \lambda_a f \quad (f \in \mathcal{D}, a \in I).$$

Then d is a derivation by the Corollary of Theorem 1. Let $f \in \mathcal{D}$ be fixed and denote $g = df - h \cdot f'$. The set $\{x \in I, g(x) \neq 0\} \subset H$ is scattered and this easily implies that g is Baire 1. Since $h \cdot f'$ is also Baire 1, the

same is true for

$$df = h \cdot f' + g$$

which proves our assertion.

References

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