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ON GENERALIZATIONS OF FLETT'S THEOREM

Abstract

In 1958 T. M. Flett proved a theorem which is a variant of the Lagrange mean value theorem; namely, let $f : [a, b] \rightarrow \mathbb{R}$ be a differentiable function in $[a, b]$ and $f'(a) = f'(b)$. Then there exists a number $\eta \in (a, b)$ such that

$$f(\eta) - f(a) = (\eta - a) \cdot f'(\eta).$$

Manav Das, Thomas Riedel and Prasanna K. Sahoo have given generalizations of Flett's theorem for approximately differentiable functions. Here we provide generalizations of these theorems for some local \mathcal{S} -systems.

Definition 1. [6] By a local system \mathcal{S} we mean a family \mathcal{S} such that at each point $x \in \mathbb{R}$ there is given a nonempty collection of sets $S(x)$ with the following properties:

- (i) $\{x\} \notin S(x)$,
- (ii) if $A \in S(x)$, then $x \in A$,
- (iii) if $A_1 \in S(x)$ and $A_2 \supset A_1$, then $A_2 \in S(x)$,
- (iv) if $A \in S(x)$ and $\delta > 0$, then $A \cap (x - \delta, x + \delta) \in S(x)$.

Now, we will give a few examples of local systems.

Example 1. Let \mathcal{S}_0 denote the system defined at each point x as

$$S_0(x) = \{A : \exists_{r>0} (x - r, x + r) \subset A\}$$

so that each $S_0(x)$ is precisely the neighborhood filter at the point x .

Key Words: derivatives, local system, Flett's theorem
Mathematical Reviews subject classification: 26A24
Received by the editors September 22, 2003
Communicated by: B. S. Thomson

Let A^d denote the set of all accumulation points of the set A .

Example 2. A system closely associated to the above system is defined in the following way. \mathcal{S}_∞ is defined at each point x as

$$\mathcal{S}_\infty(x) = \{A : x \in A^d\}.$$

Example 3. The approximate system \mathcal{S}_{ap} is defined as

$$A \in \mathcal{S}_{ap}(x) \text{ if and only if } x \in A \text{ and } d(A, x) = 1$$

where for the density of a set A at a point x we write

$$d(A, x) = \lim_{h \rightarrow 0} \frac{|A \cap (x, x+h)|}{|h|}$$

where by interval $(x, x+h)$ we mean the interval $(x+h, x)$ whenever $h < 0$.

The system \mathcal{S}_{I-ap} is defined in a similar manner as the system \mathcal{S}_{ap} , considering another type of density points.

Example 4. Let \mathcal{S}_{I-ap} be the system defined for every point x as

$$\mathcal{S}_{I-ap}(x) = \{A : x \in A \wedge d_I(A, x) = 1\},$$

where $d_I(A, x) = 1$ means that x is an I -density point of set A (see [4]).

Example 5. Let \mathcal{N} be an ideal or σ -ideal of sets of real numbers. The system $\mathcal{S}_{\mathcal{N}}$ is defined as

$$\mathcal{S}_{\mathcal{N}}(x) = \{A : x \in A \wedge \exists_{\delta > 0} (x - \delta, x + \delta) \setminus A \in \mathcal{N}\}.$$

Definition 2. [6] Let \mathcal{S}_1 and \mathcal{S}_2 be two local systems. We will write $\mathcal{S}_1 \ll \mathcal{S}_2$ if at every point x $\mathcal{S}_1(x) \subset \mathcal{S}_2(x)$.

It is obvious that this relation is a partial order in the family of local systems. One can prove the following.

Lemma 3. [6] *For any local system \mathcal{S} we have*

$$\mathcal{S}_0 \ll \mathcal{S} \ll \mathcal{S}_\infty.$$

Definition 4. [6] We will say that \mathcal{S} is filtering at a point x if $A_1 \cap A_2 \in \mathcal{S}(x)$ whenever A_1 and A_2 belong to $\mathcal{S}(x)$.

It is clear that if a local system \mathcal{S} is filtering at x , then the family of sets $\mathcal{S}(x)$ is a filter converging to x . Conversely, if at each point x there is given a filter $\mathcal{S}(x)$ converging to x and nontrivial at x in the sense that $\{x\}$ does not belong to $\mathcal{S}(x)$, then \mathcal{S} is a local system.

Definition 5. [6] A system \mathcal{S} is bilateral provided every set A in $S(x)$ contains points on either side of x .

Definition 6. [6] Let \mathcal{S} be a local system, f be a real function and x any point in \mathbb{R} . Then (\mathcal{S}) -limit of f at x is defined as any extended real number c for which the following condition holds: for every neighborhood U_c of c the set

$$\{t : t = x \vee f(t) \in U_c\}$$

belongs to $S(x)$. This limit is denoted by $(\mathcal{S}) \lim_{y \rightarrow x} f(y)$.

The extreme limits relative to a system \mathcal{S} at a point x are defined as

$$(\mathcal{S}) \limsup_{y \rightarrow x} f(y) = \inf\{y : \{t : t = x \vee f(t) < y\} \in S(x)\}$$

and

$$(\mathcal{S}) \liminf_{y \rightarrow x} f(y) = \sup\{y : \{t : t = x \vee f(t) > y\} \in S(x)\}.$$

Lemma 7. Let \mathcal{S} be a system such that for every $x \in \mathbb{R}$ we have $A_1 \cap A_2 \neq \{x\}$ whenever $A_1 \in S(x)$ and $A_2 \in S(x)$. Then for any function f and any $x \in \mathbb{R}$

$$(\mathcal{S}) \liminf_{y \rightarrow x} f(y) \leq (\mathcal{S}) \limsup_{y \rightarrow x} f(y)$$

and $(\mathcal{S}) \lim_{y \rightarrow x} f(y)$ is unique.

Remark 1. If the system \mathcal{S} is filtering, then $(\mathcal{S}) \lim_{y \rightarrow x} f(y)$ exists if and only if

$$(\mathcal{S}) \limsup_{y \rightarrow x} f(y) = (\mathcal{S}) \liminf_{y \rightarrow x} f(y)$$

and its common value equals to the limit $(\mathcal{S}) \lim_{y \rightarrow x} f(y)$.

Now we will prove the following property.

Lemma 8. Let \mathcal{S} be a system filtering at x for $x \in \mathbb{R}$. Let us assume that there exists a finite (\mathcal{S}) -limits of functions f and g . Then

$$(\mathcal{S}) \lim_{x \rightarrow x_0} (f(x) + g(x)) = (\mathcal{S}) \lim_{x \rightarrow x_0} f(x) + (\mathcal{S}) \lim_{x \rightarrow x_0} g(x); \quad (1)$$

if moreover one of the functions f or g is bounded, then

$$(\mathcal{S}) \lim_{x \rightarrow x_0} (f(x) \cdot g(x)) = (\mathcal{S}) \lim_{x \rightarrow x_0} f(x) \cdot (\mathcal{S}) \lim_{x \rightarrow x_0} g(x). \quad (2)$$

PROOF. For a real number x and a positive number r let $U(x, r)$ denote the interval $(x - r, x + r)$. Let $(\mathcal{S}) \lim_{x \rightarrow x_0} f(x) = a$ and $(\mathcal{S}) \lim_{x \rightarrow x_0} g(x) = b$. Let r be any real number. Let

$$A_1 = \{t : t = x_0 \vee f(t) \in U(a, \frac{r}{2})\}.$$

From the definition of (\mathcal{S}) -limit of function f at x_0 we have that $A_1 \in S(x_0)$. Similarly, for the function g we have that

$$A_2 = \{t : t = x_0 \vee g(t) \in U(b, \frac{r}{2})\} \in S(x_0).$$

Since \mathcal{S} is filtering at the point x_0 , then $A_1 \cap A_2 \in S(x_0)$. We put

$$A_3 = \{t : t = x_0 \vee f(t) + g(t) \in U(a + b, r)\}.$$

It follows from the inequality

$$|f(t) + g(t) - a - b| \leq |f(t) - a| + |g(t) - b|$$

that $A_1 \cap A_2 \subset A_3$. From Definition 1 (iii) of the local system \mathcal{S} we have, that $A_3 \in S(x_0)$, which completes the proof of (1).

We assume now, that f is bounded by a real number $M > 0$. Let r be any real number. We see, that the sets

$$A_1 = \{t : t = x_0 \vee f(t) \in U(a, \frac{r}{2 \cdot |b|})\} \in S(x_0)$$

and

$$A_2 = \{t : t = x_0 \vee g(t) \in U(b, \frac{r}{2M})\} \in S(x_0).$$

Hence $A_1 \cap A_2 \in S(x_0)$, since \mathcal{S} is filtering at x_0 . From inequality

$$|f(t) \cdot g(t) - ab| \leq |f(t)| |g(t) - b| + |b| |f(t) - a| \leq M \frac{r}{2M} + |b| \frac{r}{2|b|} = r$$

we have

$$A_1 \cap A_2 \subset A_3 = \{t : t = x_0 \vee f(t) \cdot g(t) \in U(a \cdot b, r)\}.$$

Thus $A_3 \in S(x_0)$ and we have (2). □

It can easily be seen, that if one of the functions f or g has a finite limit, then Lemma 8 is true for any local system \mathcal{S} and without the additional assumption that f or g is bounded.

Definition 9. [6] Let \mathcal{S} be a local system on X and let f be an arbitrary function. We say that f is (\mathcal{S}) -continuous at x provided

$$\forall \varepsilon > 0 \ (\{t : |f(t) - f(x)| < \varepsilon\} \in \mathcal{S}(x)).$$

Lemma 10. [6] Let \mathcal{S}_1 and \mathcal{S}_2 be local systems such that $\mathcal{S}_1 \ll \mathcal{S}_2$. If function f is (\mathcal{S}_1) -continuous at point x it is also (\mathcal{S}_2) -continuous there.

Definition 11. Let $x \in \mathbb{R}$ and let \mathcal{S} be a local system defined in a neighborhood $U(x)$ and f be a finite real function defined in $U(x)$. We put

$$C(y, x) = \frac{f(y) - f(x)}{y - x} \text{ if } y \neq x \text{ and } y \in U(x).$$

If $(\mathcal{S}) \lim_{y \rightarrow x} C(y, x)$ exists, then its value is called the (\mathcal{S}) -derivative of function f at point x .

The number

$$(\mathcal{S})\overline{D}f(x) = (\mathcal{S}) \limsup_{y \rightarrow x} C(y, x)$$

is called the upper (\mathcal{S}) -derivative of function f at point x .

Similarly we define the lower (\mathcal{S}) -derivative of function f at x as the lower (\mathcal{S}) -limit of $C(y, x)$ at x and denote it by $(\mathcal{S})\underline{D}f(x)$.

Immediately, from Remark 1 it follows that if the system \mathcal{S} is filtering, then the (\mathcal{S}) -derivative of function f at x exists if and only if both the upper and lower \mathcal{S} -derivatives exist at x and are equal.

Note that the corollary below follows from Lemma 8.

Corollary 12. Let \mathcal{S} be any filtering system. If f has a finite (\mathcal{S}) -derivative at x , then it is (\mathcal{S}) -continuous at that point.

R. O'Malley in [3] introduced the concept of selection.

By selection p we mean a function $p(x, y)$ of two variables such that

- (i) $p(x, y) = p(y, x)$;
- (ii) if $x < y$, then $x < p(x, y) < y$.

Example 6. For a selection p , define the selective system \mathcal{S}_p at x by

$$S_p(x) = \{A : x \in A \wedge \exists_{\delta > 0} (A \supset \{p(x, y) : 0 < |x - y| < \delta\})\}.$$

This system we shall denote by \mathcal{S}_p .

Definition 13. A system \mathcal{S} has intersection condition means for every choice of sets $\{S_x : x \in \mathbb{R} \wedge S_x \in \mathcal{S}(x)\}$ there is a positive function $\delta : X \rightarrow \mathbb{R}$ such that

$$S_x \cap S_y \cap (x, y) \neq \emptyset \quad (3)$$

whenever $0 < y - x < \min\{\delta(x), \delta(y)\}$.

Let us assume that the system \mathcal{S} is bilateral and fulfills the intersection condition (3). Then there exists a selection p for which $\mathcal{S} \ll \mathcal{S}_p$.

Corollary 14. *Let \mathcal{S} be bilateral and satisfy the intersection condition (3) and let p be a selection for which $\mathcal{S} \ll \mathcal{S}_p$. If c is the derivative of f with respect to the system \mathcal{S} (i.e., it is the (\mathcal{S}) -derivative), then it is the derivative with respect to the system \mathcal{S}_p as well.*

From properties of (\mathcal{S}) -continuous functions (see [6]) the next theorem follows.

Theorem 15. *Let \mathcal{S} be a bilateral system, fulfilling the intersection condition. If a function f is (\mathcal{S}) -continuous, then f has the Darboux property.*

In view of properties of selective derivatives (see [3]) and Corollary 12 we have the following theorems.

Theorem 16. *Let a bilateral and filtering system \mathcal{S} have the intersection property. If $f : [0, 1] \rightarrow \mathbb{R}$ has a finite (\mathcal{S}) -derivative for all x in $[0, 1]$, then the (\mathcal{S}) -derivative of f has the Darboux property.*

Theorem 17. *Let \mathcal{S} be a filtering system that fulfills the intersection condition. If f is (\mathcal{S}) -differentiable at every point $x \in [a, b]$ and $(\mathcal{S})f'(x) \geq 0$ for every $x \in [a, b]$, then f is non-decreasing in $[a, b]$.*

Definition 18. ([2], [6]) We say that a system \mathcal{S} satisfies condition (J_3) at a point x if every set E such that $x \in E$ and $(x - \delta, x + \delta) \cap E$ contains a nonempty open interval for each positive number δ belongs to $\mathcal{S}(x)$.

We say that a system \mathcal{S} satisfies condition (J_3) in a subset X of the set of real numbers if it satisfies that condition at every point x from the set X .

Theorem 19. *Let \mathcal{S} be a bilateral filtering system which fulfills condition (J_3) and $f : [a, b] \rightarrow \mathbb{R}$ be a non-decreasing function. If $x_0 \in [a, b]$ and f is (\mathcal{S}) -differentiable at x_0 , then it is also differentiable at x_0 .*

PROOF. Note that if f is differentiable at x_0 , then it is also (\mathcal{S}) -differentiable at x_0 and $(\mathcal{S})f'(x_0) = f'(x_0)$.

Now suppose, that f doesn't have a derivative at x_0 but it has an (\mathcal{S}) -derivative at x_0 . Assume that $(\mathcal{S})f'(x_0) = \alpha$. Then one of the extreme derivatives of f at x_0 is different from α ; i.e.,

$$\underline{D}f(x_0) < (\mathcal{S})f'(x_0) \text{ or } \overline{D}f(x_0) > (\mathcal{S})f'(x_0).$$

Assume that

$$\underline{D}_+f(x_0) < (\mathcal{S})f'(x_0) = \alpha.$$

Since f is a nondecreasing function, $\underline{D}_+f(x_0) \geq 0$ and $\alpha > 0$, of course.

Choose ε_0 such that $0 < \varepsilon_0 < \frac{\alpha}{2}$ and $\underline{D}_+f(x_0) < \alpha - 2\varepsilon_0$. So there exists a sequence (h_n) such that $h_n \searrow 0$ and

$$\frac{f(x_0 + h_n) - f(x_0)}{h_n} < \alpha - 2\varepsilon_0$$

for every $n \in \mathbb{N}$. Note that for every $n \in \mathbb{N}$ and for any

$$x \in [x_0 + (1 - \frac{\varepsilon_0}{\alpha - \varepsilon_0}) \cdot h_n, x_0 + h_n]$$

we have $\frac{f(x) - f(x_0)}{x - x_0} < \alpha - \varepsilon_0$.

Let

$$E = \{x : \frac{f(x) - f(x_0)}{x - x_0} < \alpha - \varepsilon_0\}$$

In view of condition (J_3) the set E belongs to $S(x_0)$ since

$$E \cap (x_0 - \delta, x_0 + \delta) \supset [x_0 + (1 - \frac{\varepsilon_0}{\alpha - \varepsilon_0}) \cdot h_n, x_0 + h_n]$$

for some n . Since

$$A = \{x \in [a, b] : \frac{f(x) - f(x_0)}{x - x_0} \geq \alpha - \varepsilon_0\} \in S(x_0),$$

$A \cap E \neq \emptyset$, a contradiction.

The proofs in other cases are similar. \square

One can obtain the same result if condition (J_3) is replaced by the Khintchine condition.

Definition 20. [5] We say that a system \mathcal{S} fulfills the Khintchine condition if for each sequences (x_n) and (δ_n) such that $\delta_n \searrow 0$, $x_n \rightarrow x_0$ and

$\liminf_{n \rightarrow \infty} \frac{\delta_n}{|x_n - x_0|} > 0$, the set $\bigcup_{n=1}^{\infty} (x_n - \delta_n, x_n + \delta_n)$ belongs to $S(x_0)$.

Theorem 21. [5] *Let \mathcal{S} be a bilateral filtering system which fulfills the Khintchine condition and let $f : [a, b] \rightarrow \mathbb{R}$ be a non-decreasing function. If $x_0 \in [a, b]$ and f is (\mathcal{S}) -differentiable at x_0 , then it is also differentiable at x_0 .*

Corollary 22. *Let \mathcal{S} be a bilateral and filtering system which fulfills the intersection condition and condition (J_3) . If a function $f : [a, b] \rightarrow \mathbb{R}$ is (\mathcal{S}) -differentiable at every point $x \in [a, b]$ and $g : [a, b] \rightarrow \mathbb{R}$ is differentiable at every point $x \in [a, b]$ and $(\mathcal{S})f'(x) \leq g'(x)$ for every $x \in [a, b]$ or if $(\mathcal{S})f'(x) \geq g'(x)$ for every $x \in [a, b]$, then f is differentiable at every point $x \in [a, b]$.*

PROOF. Assume that $(\mathcal{S})f'(x) \leq g'(x)$ for $x \in [a, b]$. Hence by Lemma 8, $(\mathcal{S})(g - f)' \geq 0$ for every $x \in [a, b]$. Therefore, from Theorem 17 it follows that function $g - f$ is non-decreasing in $[a, b]$. So from Theorem 19 we infer that $g - f$ is differentiable at every point $x \in [a, b]$. Hence, $f = g - (g - f)$ is also differentiable at every point $x \in [a, b]$. \square

The same proof can be used for the next corollary.

Corollary 23. *Let \mathcal{S} be a bilateral filtering system that fulfills the Khintchine condition. If a function $f : [a, b] \rightarrow \mathbb{R}$ is (\mathcal{S}) -differentiable at every point $x \in [a, b]$ and $g : [a, b] \rightarrow \mathbb{R}$ is differentiable at every point $x \in [a, b]$ and $(\mathcal{S})f'(x) \leq g'(x)$ for every $x \in [a, b]$ or if $(\mathcal{S})f'(x) \geq g'(x)$ for every $x \in [a, b]$, then f is differentiable at every point $x \in [a, b]$.*

Theorem 24. [Mean Value Theorem] *Let \mathcal{S} be a bilateral and filtering system which fulfills the intersection condition and condition (J_3) . If a function $f : [a, b] \rightarrow \mathbb{R}$ is (\mathcal{S}) -differentiable at every point $x \in [a, b]$, then there exists $c \in (a, b)$ such that*

$$(\mathcal{S})f'(c) = \frac{f(b) - f(a)}{b - a}.$$

PROOF. Let $L = \frac{f(b) - f(a)}{b - a}$. If $(\mathcal{S})f'$ is bounded from above or from below, then it follows from Corollary 22 that f is differentiable in $[a, b]$ and we can use Lagrange's theorem on mean values for the ordinary derivative. Otherwise there are numbers u, v in (a, b) such that $(\mathcal{S})f'(u) < L$ and $(\mathcal{S})f'(v) > L$. Since $(\mathcal{S})f'$ has Darboux property by Theorem 16, there exists a number c between u and v such that $(\mathcal{S})f'(c) = L$, which completes the proof. \square

The same proof can be shown for the next theorem.

Theorem 25. [Mean Value Theorem] *Let \mathcal{S} be a bilateral and filtering system which fulfills the Khintchine condition. If a function $f : [a, b] \rightarrow \mathbb{R}$ is (\mathcal{S}) -differentiable at every point $x \in [a, b]$ then there exists $c \in (a, b)$ such that*

$$(\mathcal{S})f'(c) = \frac{f(b) - f(a)}{b - a}.$$

1 Main Results.

From now on we consider bilateral and filtering systems which fulfil the intersection condition and one of the following conditions: (J_3) or the Khintchine condition.

Corollary 26. *Let $f : [a, b] \rightarrow \mathbb{R}$ be (\mathcal{S}) -differentiable in $[a, b]$. If $f(b) > f(a)$ and $(\mathcal{S})f'(b) < 0$, then there exists a number $\eta \in (a, b)$ such that $(\mathcal{S})f'(\eta) = 0$.*

PROOF. Since $(\mathcal{S})f'(b) < 0$, it follows from the definition of (\mathcal{S}) -derivative that there exists $x_0 < b$, for which $f(x_0) - f(b) > 0$. Hence $f(a) < f(b) < f(x_0)$. It follows from theorem 15 that there exists a number $c \in (a, x_0)$ for which $f(c) = f(b)$. If we apply theorem 24 to interval $[c, b]$, we obtain the conclusion of the theorem. \square

Corollary 27. *Let $f : [a, b] \rightarrow \mathbb{R}$ be (\mathcal{S}) -continuous in $[a, b]$ and (\mathcal{S}) -differentiable in $(a, b]$. If*

$$[f(b) - f(a)] \cdot (\mathcal{S})f'(b) \leq 0,$$

then there exists a number $\eta \in (a, b]$ such that $(\mathcal{S})f'(\eta) = 0$.

PROOF. Consider the following possibilities:

- (1) Let $(\mathcal{S})f'(b) = 0$. Then it is sufficient to put $\eta = b$.
- (2) Let us assume that $f(a) = f(b)$.

If f is (\mathcal{S}) -differentiable at a , then the conclusion of the corollary follows immediately from theorem 24.

If f is not (\mathcal{S}) -differentiable at a , then we can find a point $x_0 \in (a, b]$ and we can apply theorem 24 or corollary 26 to the interval $[x_0, b]$ and f or $-f$, obtaining our desired conclusion.

- (3) Assume, that $[f(b) - f(a)] \cdot (\mathcal{S})f'(b) < 0$. Then either

$$(i) \quad (\mathcal{S})f'(b) < 0 \text{ and } f(b) > f(a),$$

or

$$(ii) \quad (\mathcal{S})f'(b) > 0 \text{ and } f(b) < f(a).$$

In the case (i) we apply theorem 15 and we can find a point $x_0 \in (a, b)$ such that $f(x_0) = f(b)$. Now applying theorem 24 we get the conclusion.

In the case (ii) we proceed similarly considering the function $-f$. \square

And now we will prove a generalization of Flett's theorem for (\mathcal{S}) -differentiable functions.

Theorem 28. *Let $f : [a, b] \rightarrow \mathbb{R}$ be (\mathcal{S}) -differentiable in $[a, b]$. If*

$$[(\mathcal{S})f'(b) - \frac{f(b) - f(a)}{b - a}] \cdot [(\mathcal{S})f'(a) - \frac{f(b) - f(a)}{b - a}] \geq 0,$$

then there exists $\eta \in (a, b]$ such that

$$f(\eta) - f(a) = (\eta - a) \cdot (\mathcal{S})f'(\eta).$$

PROOF. Let us look at the function $g : [a, b] \rightarrow \mathbb{R}$ defined by

$$g(x) = \begin{cases} \frac{f(x) - f(a)}{x - a} & \text{if } x \in (a, b], \\ (\mathcal{S})f'(a) & \text{if } x = a. \end{cases} \quad (4)$$

Note that g is (\mathcal{S}) -continuous in $[a, b]$ and that when we use lemma 8, then for every $c \in (a, b]$

$$\begin{aligned} (\mathcal{S})g'(c) &= (\mathcal{S}) \lim_{x \rightarrow c} \frac{g(x) - g(c)}{x - c} \\ &= (\mathcal{S}) \lim_{x \rightarrow c} \left[\frac{1}{x - a} \cdot \frac{f(x) - f(c)}{x - c} - \frac{1}{x - a} \cdot \frac{f(c) - f(a)}{c - a} \right] \\ &= \frac{1}{c - a} \cdot (\mathcal{S})f'(c) - \frac{1}{c - a} \cdot \frac{f(c) - f(a)}{c - a} \\ &= \frac{(\mathcal{S})f'(c) - g(c)}{c - a} \end{aligned} \quad (5)$$

which means that g is (\mathcal{S}) -differentiable in $(a, b]$.

Moreover, note that it follows from (5) that

$$\begin{aligned} &[g(b) - g(a)] \cdot (\mathcal{S})g'(b) \\ &= \frac{-1}{b - a} \cdot \left[(\mathcal{S})f'(b) - \frac{f(b) - f(a)}{b - a} \right] \cdot \left[(\mathcal{S})f'(a) - \frac{f(b) - f(a)}{b - a} \right]. \end{aligned}$$

Hence it follows from the assumption that $[g(b) - g(a)] \cdot (\mathcal{S})g'(b) \leq 0$. From corollary 27 it follows that $(\mathcal{S})g'(\eta) = 0$ for some $\eta \in (a, b]$. If we take the above, the definition of g and (5), we have the conclusion of the theorem. \square

Theorem 29. *Let $f : [a, b] \rightarrow \mathbb{R}$ be (\mathcal{S}) -differentiable in $[a, b]$. If $(\mathcal{S})f'(a) = (\mathcal{S})f'(b)$, then there exists $\eta \in (a, b)$ such that*

$$f(\eta) - f(a) = (\eta - a) \cdot (\mathcal{S})f'(\eta). \quad (6)$$

PROOF. Let $g : [a, b] \rightarrow \mathbb{R}$ be defined by (4). First, let us assume that

$$f(b) - f(a) = (b - a) \cdot (\mathcal{S})f'(b).$$

Then it follows from the definition of function g and the assumption that $g(b) = g(a)$. If we apply Theorem 24 we obtain

$$(\mathcal{S})g'(\eta) = 0 \text{ for some } \eta \in (a, b).$$

Hence by (5)

$$f(\eta) - f(a) = (\eta - a) \cdot (\mathcal{S})f'(\eta).$$

But if

$$f(b) - f(a) \neq (b - a) \cdot (\mathcal{S})f'(b),$$

then either

$$\left[(\mathcal{S})f'(b) - \frac{f(b) - f(a)}{b - a} \right] > 0 \text{ or } \left[(\mathcal{S})f'(b) - \frac{f(b) - f(a)}{b - a} \right] < 0.$$

Since $(\mathcal{S})f'(b) = (\mathcal{S})f'(a)$,

$$\left[(\mathcal{S})f'(b) - \frac{f(b) - f(a)}{b - a} \right] \cdot \left[(\mathcal{S})f'(a) - \frac{f(b) - f(a)}{b - a} \right] > 0 \quad (7)$$

and if we apply Theorem 28 we obtain equality (6) for some $\eta \in (a, b]$. Since the inequality (7) is sharp, it is obvious that $\eta \neq b$. \square

Corollary 30. *If $f : [a, b] \rightarrow \mathbb{R}$ is (\mathcal{S}) -differentiable in $[a, b]$, then there exists $\eta \in (a, b)$ such that*

$$f(\eta) - f(a) = (\eta - a) \cdot (\mathcal{S})f'(\eta) - \frac{1}{2} \cdot \frac{(\mathcal{S})f'(b) - (\mathcal{S})f'(a)}{(b - a)} \cdot (\eta - a)^2.$$

PROOF. Let us define function $\psi : [a, b] \rightarrow \mathbb{R}$ as

$$\psi(x) = f(x) - \frac{1}{2} \cdot \frac{(\mathcal{S})f'(b) - (\mathcal{S})f'(a)}{(b - a)} \cdot (x - a)^2.$$

It follows from Lemma 8 that f is (\mathcal{S}) -differentiable in $[a, b]$ and that

$$(\mathcal{S})\psi'(x) = (\mathcal{S})f'(x) - \frac{(\mathcal{S})f'(b) - (\mathcal{S})f'(a)}{b - a} \cdot (x - a).$$

Moreover, we see that $(\mathcal{S})\psi'(a) = (\mathcal{S})f'(a) = (\mathcal{S})\psi'(b)$. If we apply Theorem 29 to ψ , then

$$\psi(\eta) - \psi(a) = (\eta - a) \cdot (\mathcal{S})\psi'(\eta) \text{ for some } \eta \in (a, b).$$

If we take the above and the definition of function ψ , we have the conclusion. \square

Since each of the systems \mathcal{S}_0 , \mathcal{S}_{ap} , \mathcal{S}_{I-ap} , $\mathcal{S}_{\mathcal{N}}$ is bilateral, filtering and fulfills the intersection condition and one of the following conditions: (J_3) or the Khintchine condition, we can conclude that all the results are true for each of those systems.

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