

## ON THE DENSITY MAXIMA OF A FUNCTION

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It is well known that the set of points at which a function of a real variable takes on a strict relative maximum or minimum is at most countable. O'Malley [1] showed that the set of points at which a real-valued function defined on a Euclidean  $n$ -space takes on a strict density maximum or minimum (defined below) is of measure 0. While a slightly stronger result is given in this paper, it will be shown that very few additional restrictions can be placed on the behavior of  $f$  on its set of density maxima even if  $f$  is supposed continuous. For example, the image of the density maxima of a continuous function of a real variable can contain an interval. This will follow from the theorem which states that, given any continuous function  $f$  of a real variable and a closed set  $P$  of measure 0, there is a continuous function  $g$  such that  $g = f$  on  $P$ , and  $P$  is the set of density maxima for  $g$ .

The following definitions will be needed:

Given a set  $A$ , a point  $x$ , and a real-valued function  $f$ ,

1.  $m^*(A)$  is the Lebesgue outer measure of  $A$ , and  $m(A)$  is the Lebesgue measure of  $A$  in the event that  $A$  is measurable.

2.  $B(x, r) = \{t \mid \text{dist}(x, t) \leq r\}$ .

3.  $\bar{D}_x(A) = \overline{\lim} m^*(A \cap B(x, h)) / m(B(x, h))$ ; similarly,  $\underline{D}_x(A)$  is defined using  $\underline{\lim}$ .

4. For  $0 < a \leq 1$ ,  $\bar{M}_a(f) = \{x \mid \bar{D}_x(f(t) \geq f(x)) < a\}$ ; similarly,  $\underline{M}_a(f)$  is defined using  $\underline{D}_x$ .

5.  $x$  is a *strict density maximum* [*minimum*] of  $f$  provided

$$\bar{D}_x(f(t) \geq f(x)) = 0 \quad [\underline{D}_x(f(t) \leq f(x)) = 0].$$

The set of strict density maxima of  $f$  will be denoted by  $M_0(f)$ .

A point  $x$  is a strict density maximum if and only if there exists a set  $E$  such that  $x \in E$ ,  $D_x(E) = 1$ , and the function  $f|E$  has a proper maximum at  $x$ .

**Note.** While the main concern will be with functions of a real variable, the following theorem generalizes readily to a Euclidean  $n$ -space and will be proved in that context. On the real line the definition of  $\bar{D}_x$  [ $\underline{D}_x$ ] refers to the upper [lower] symmetric density. This agrees with the usual definition of density when  $\bar{D}_x = \underline{D}_x = 0$  or  $\bar{D}_x = \underline{D}_x = 1$ .

**THEOREM 1.** *If  $f(x)$  is any real-valued function defined on a Euclidean  $n$ -space, then  $m(\bar{M}_{2^{-n}}(f)) = 0$ .*

**Proof.** Suppose not. Then there exists an  $\alpha$  with  $0 < \alpha < 2^{-n}$  such that  $m^*(\bar{M}_\alpha) > 0$ . There also exists an  $\varepsilon > 0$  such that if

$$(1) \quad A = \{x \in \bar{M}_\alpha \mid 0 < h < \varepsilon \text{ implies } m^*((f(t) \geq f(x)) \cap B(x, h)) < \alpha m(B(x, h))\},$$

then  $m^*(A) > 0$ . Given  $A$ , let  $E$  be a measurable set with  $A \subset E$  and  $m^*(A) = m(E)$ . The collection of all balls  $B(x, h/2)$  with  $x \in A$  and  $0 < h < \varepsilon$  covers the set  $A$  in the sense of Vitali. So there exists an at most countable collection of balls  $B_k = B(x_k, h_k/2)$  which come from this collection, cover almost all of  $A$ , are pairwise disjoint, and satisfy

$$m(\cup B_k) < m(E) \cdot (2^n \alpha)^{-1}.$$

For each  $k$ , let

$$y_k = \inf\{y \mid m^*\{t \in B_k \mid f(t) \geq y\} \leq 2^n \alpha m(B_k)\}.$$

It follows that

$$(2) \quad m^*\{x \in B_k \mid f(x) > y_k\} \leq 2^n \alpha m(B_k)$$

and

$$(3) \quad m^*\{x \in B_k \mid f(x) \geq y_k\} \geq 2^n \alpha m(B_k).$$

If  $x \in B_k$ , then

$$B_k = B(x_k, h_k/2) \subset B(x, h_k).$$

Thus, from (1) and (3) it follows that if  $x \in A \cap B_k$ , then  $f(x) > y_k$  (since  $m(B(x, h_k)) = 2^n m(B_k)$ ). But then (2) implies that

$$m^*(A \cap B_k) \leq 2^n \alpha m(B_k).$$

Thus

$$m^*(A) = \sum m^*(A \cap I_k) \leq 2^n \alpha \sum m(B_k) = 2^n \alpha m(\cup B_k) < m(E).$$

This contradiction implies the theorem.

Note that it follows from the theorem that the set of density maxima [minima] of any function is of measure 0. On the real line the constant  $1/2$  cannot be improved, since any strictly monotone  $f$  satisfies  $\bar{D}_x(f(t) \geq f(x))$

= 1/2 at every point. That  $\bar{D}_x$  cannot be replaced by  $\underline{D}_x$  is shown by the example to follow.

**PROBLEM.** Can  $2^{-n}$  in Theorem 1 be improved for a Euclidean  $n$ -space ( $n \geq 2$ )? (**P 1019**)

**Example.** There is a continuous function  $f$  defined on  $[0, 1]$  and satisfying

$$m\{x | \underline{D}_x(f(t) \geq f(x)) = 0\} = 1.$$

**Construction.** Each real number  $x \in [0, 1]$  can be written uniquely as  $\sum_{n=2}^{\infty} q_n(x)/n!$ , where each  $q_n(x)$  is an integer,  $0 \leq q_n(x) < n$ , and the sequence  $q_n(x)$  has infinitely many non-zero values. For all real numbers  $x$ , set  $g_2(x) = f_2(x) = 0$ . For  $n > 2$  define  $g_n(x)$  and  $f_n(x)$  inductively as follows:

$$g_n(x) = \begin{cases} 2^{-n} & \text{if } n \text{ is odd and } q_n(x) = (n+1)/2, \\ 2^{-n} & \text{if } q_n(x) = 0 \text{ and } f_{n-1}(x - q_n(x)/n!) > f_{n-1}(x), \\ 2^{-n} & \text{if } q_n(x) = n-1 \text{ and } f_{n-1}(x + q_n(x)/n!) > f_{n-1}(x), \\ 2^{-n} & \text{if } n \text{ is even, } q_n(x) \text{ is even, and } q_n(x) \neq 0, \\ -2^{-n} & \text{otherwise,} \end{cases}$$

$$f_n(x) = g_n(x) + f_{n-1}(x).$$

Clearly, this sequence of functions  $\{f_n(x)\}$  converges, at every point  $x$ , to a function  $f(x)$ . To prove that  $f(x)$  is continuous, it will be shown that, for every  $m, n \ni m \geq n$ , if  $|x - y| < 1/n!$ , then

$$|f_m(x) - f_m(y)| \leq 4 \cdot 2^{-n} - 2 \cdot 2^{-m}.$$

This is clearly true if  $m = n = 2$ . Suppose that it is true for  $n = k$  and  $m = k, k+1, \dots, k+j$ . Then, since for all  $t$

$$|g_{k+j+1}(t)| \leq 2^{-(k+j+1)},$$

we have

$$|f_{k+j+1}(x) - f_{k+j+1}(y)| \leq 4 \cdot 2^{-k} - 2 \cdot 2^{-(k+j)} + 2 \cdot 2^{-(k+j+1)} \leq 4 \cdot 2^{-k} - 2 \cdot 2^{-(k+j+1)},$$

and the statement is true for  $n = k$  and  $m = k+j+1$ .

Now suppose that it is true for  $n = k$  and  $m = k$ . Then, if

$$|x - y| < \frac{1}{(k+1)!} \quad \text{and} \quad f_k(x) = f_k(y),$$

clearly

$$|f_{k+1}(x) - f_{k+1}(y)| \leq 2 \cdot 2^{-(k+1)}.$$

On the other hand, if  $f_k(x) \neq f_k(y)$ , by hypothesis we have

$$|f_k(x) - f_k(y)| \leq 4 \cdot 2^{-k} - 2 \cdot 2^{-k} = 2 \cdot 2^{-k}.$$

By the definition of  $g_{k+1}$ , we obtain

$$|f_{k+1}(x) - f_{k+1}(y)| = |f_k(x) - f_k(y)| - 2 \cdot 2^{-(k+1)} \leq 2 \cdot 2^{-(k+1)}.$$

The induction is complete, and thus the statement is true. But then letting  $m$  approach  $\infty$ , it follows that  $|x - y| < 1/n!$  implies

$$|f(x) - f(y)| \leq 4 \cdot 2^{-n};$$

and thus  $f$  is a continuous function. By observing  $g_n(x)$  when  $n$  is odd at points  $x$  for which  $k_n(x) = (n+1)/2$ , one can see that  $f(x) > f(t)$  provided

$$\frac{1}{n!} < \text{dist}(x, t) < \frac{n-3}{2 \cdot n!}.$$

That is, the relative density of the set of  $t$  in

$$\left[ x - \frac{n-3}{2 \cdot n!}, x + \frac{n-3}{2 \cdot n!} \right]$$

such that  $f(t) \geq f(x)$  is no larger than  $1/(n-3)$ . Consequently, each  $x$  in  $A = \{x \mid \text{for infinitely many odd } n, k_n(x) = (n+1)/2\}$  satisfies

$$\underline{D}_x(f(t) \geq f(x)) = 0.$$

Let

$$B_n = \{x \mid m \geq n \text{ implies } k_{2m+1}(x) \neq m+1\}.$$

Then  $[0, 1] \cap A^c = \bigcup B_n$ . However,

$$m(B_n) = \prod_{m \geq n} \frac{2m}{2m+1} = 0.$$

Thus  $m(A) = 1$ , and  $f(x)$  satisfies the hypotheses claimed.

The following result shows that any property which is satisfied by the graph of some continuous function on a closed set of measure 0 can be satisfied by the set of strict density maxima of a continuous function.

**THEOREM 2.** *If  $f: \mathbf{R} \rightarrow \mathbf{R}$  is a continuous function and  $P$  is a closed set of measure 0, then there is a continuous function  $g$  which agrees with  $f$  on  $P$  such that  $P$  is the set of strict density maxima of  $g$ .*

**Proof.** Without loss of generality,  $P$  is compact,  $P \subset [0, 1]$ ,  $\{0, 1\} \subset P$ , and

$$f(x) = \begin{cases} f(0) + x & \text{if } x < 0, \\ f(1) + 1 - x & \text{if } x > 1. \end{cases}$$

(Heuristically speaking,  $f(x)$  will be diminished on the intervals contiguous to  $P$  so as to be small enough on these intervals so that each

$x \in P$  is a strict density maximum of  $g$  but not so small as to make the resulting function  $g$  discontinuous.)

For  $x \in P^c \cap [0, 1]$ , let  $I_x$  be the interval contiguous to  $P$  which contains  $x$ . Let  $d_x = \text{dist}(x, P)$ . Let  $\{I_k\}_{k=1}^\infty$  be an enumeration of the intervals  $I_x$ . For each natural number  $n$ , let  $k(n)$  be the least number such that

$$\sum_{k \geq k(n)} |I_k| \leq n^{-2}.$$

Let

$$\mathcal{J}_n = \{I_k \mid k < k(n)\}, \quad E_n = \{x \mid x \in I_k \in \mathcal{J}_n\},$$

and

$$\mathcal{J}_n = \mathcal{J}_{n+1} \setminus \mathcal{J}_n.$$

Note that if  $I \subset [0, 1]$  and  $|I| \geq n^{-1}$ , then

$$|E_n^c \cap I| \leq n^{-2} \leq n^{-1} |I|,$$

and thus

$$|E_n \cap I| \geq (1 - n^{-1}) |I|.$$

Let  $h_0(x) = x + \sup[f(t_1) - f(t_2)]$ , where the supremum is taken over all  $t_1, t_2$  with  $|t_1 - t_2| \leq x$ . Define  $h(x)$  on each interval  $I_x \in \mathcal{J}_n$  by

$$h(x) = \min[2h_0(|I_x|^{-2}d_x), h_0(2n^{-1})]$$

and put

$$h(x) = 0 \quad \text{if } x \in P \cup (-\infty, 0) \cup (1, \infty).$$

Note that

$h_0(x)$  is continuous and strictly increasing on  $[0, \infty)$ ;

$h_0(px) \geq ph_0(x)$  if  $0 \leq p \leq 1$ ,  $h_0(px) \leq ph_0(x)$  if  $p > 1$ ;

$h(x)$  is continuous (it is clearly continuous on each interval contiguous to  $P$  and, if  $\{x_n\} \subset P^c$  and  $x_n \rightarrow x_0 \in P$ , at least one of  $2h_0(|I_{x_n}|^{-2}d_{x_n})$  or  $h(2n^{-1})$  approaches  $0 = h(x_0)$ ).

Let  $g(x) = f(x) - h(x)$ . Then  $g(x)$  is continuous and, in order to show that each  $x \in P$  is a strict density maximum for  $g(x)$ , it will suffice to show that, for each  $x \in P$ ,

$$(4) \quad \lim_{h \rightarrow 0^+} m\{t \in [x, x+h] \mid g(t) \geq g(x)\} \cdot h^{-1} = 0.$$

A parallel proof will yield that, for each  $x \in P$ ,

$$\lim_{h \rightarrow 0^+} m\{t \in [x-h, x] \mid g(t) \geq g(x)\} \cdot h^{-1} = 0,$$

and thus that each  $x \in P$  is a strict density maximum for  $g$ .

Case (i). Let  $x$  be a left-hand end point of a contiguous interval  $I_t \in \mathcal{J}_n^-$ . Choose  $h < 0$  so small that  $h < |I_t|$  and

$$(5) \quad 2h_0(|I_t|^{-2}d_t) \leq h_0(2\bar{n}^{-1})$$

whenever  $x < t < x + h$ . Then

$$h(t) = 2h_0(|I_t|^{-2}d_t) > h_0(d_t) > |f(t) - f(x)|$$

and it follows that

$$g(t) = f(t) - h(t) < f(x) = g(x)$$

whenever  $t \in (x, x + h)$ .

Note. Whenever  $x$  is either end point of  $I_t \in \mathcal{J}_n$  and (5) holds, then

$$h(t) > h_0(|I_t|^{-1}nd_t) \geq |f(t) - f(x)|.$$

Clearly, (4) holds for the point  $x$ ; thus (4) holds for each left-hand end point of intervals contiguous to  $P$ .

Case (ii). Let  $x$  be a point of  $P$  which is not a left-hand end point of any contiguous interval. Let  $m$  be a large natural number and choose  $\varepsilon > 0$  so small that  $\varepsilon < 1/2$ ,  $\varepsilon < 1 - x$ , and no interval of  $\mathcal{J}_m$  meets  $[x, x + h]$  whenever  $0 < h < \varepsilon$ . Given  $h$  with  $0 < h < \varepsilon$ , determine  $n$  so that  $(n + 1)^{-1} \leq h < n^{-1}$ . Consider any interval  $I_k \in \mathcal{J}_{n+1}$  such that  $I_k \subset [x, x + h]$ . If  $I_k \in \mathcal{J}_n^-$ , then  $n \geq \bar{n} \geq m$  and, for  $t \in I_k$  satisfying  $\bar{n}d_t \geq 2|I_t|$ , it follows that

$$\bar{n}d_t \geq |I_t|^2, \quad |I_t|^{-2}d_t \geq \bar{n}^{-1}, \quad h_0(2|I_t|^{-2}d_t) \geq h_0(2\bar{n}^{-1}),$$

and

$$(6) \quad 2h_0(|I_t|^{-2}d_t) \geq h_0(2\bar{n}^{-1}).$$

Consequently,  $h(t) = h_0(2\bar{n}^{-1})$  on an interval  $\tilde{I}_k \subset I_k$ , where

$$|\tilde{I}_k| \geq (1 - \bar{n}^{-1})|I_k| \geq (1 - m^{-1})|I_k|.$$

Now, since  $|t - x| \leq n^{-1}$ , we have

$$h(t) = h_0(2\bar{n}^{-1}) > h_0(n^{-1}) \geq |f(t) - f(x)|$$

at each point  $t \in \tilde{I}_k$ . (Note that  $t \in I \in \mathcal{J}_{n+1}^-$  and  $I \cap [x, x + h] \neq \emptyset$  and (6) holding for  $t$  imply  $h(t) > |f(t) - f(x)|$ .)

Now consider an interval  $J = (u, v)$ , if such an interval exists, satisfying  $J \in \mathcal{J}_n^-$ ,  $n \geq \bar{n} \geq m$  and  $x < u < x + h < v$ . As noted above, there is an interval  $\tilde{J} \subset J$  on which (6) holds and, consequently,  $g(t) < g(x)$  on  $\tilde{J}$ . Let  $(a, b) \supset \tilde{J}$  be the largest such interval on which (6) holds. If  $t \in (u, a)$ , then, since

$$f(u) - f(x) < h(u - x) \quad \text{and} \quad g(x) = f(x),$$

we have

$$\begin{aligned} 0 &\leq g(t) - g(x) = f(t) - f(u) + f(u) - f(x) - h(t) \\ &< f(t) - f(u) + h_0(u - x) - 2h_0(|I_t|^{-2}d_t). \end{aligned}$$

Applying the Note from case (i) to the interval  $[u, t]$  yields

$$\begin{aligned} 0 &\leq g(t) - g(x) < h_0(u - x) - h_0(|I_t|^{-2}d_t) \\ &< h_0(u - x) - h_0((v - u)^{-1}\bar{n}(t - u)). \end{aligned}$$

Whence,  $a$  is at least as small as the number  $\bar{a}$  which satisfies

$$h_0(u - x) = h_0((v - u)^{-1}\bar{n}(\bar{a} - u))$$

and, since  $h_0$  is strictly increasing, we have

$$a - u \leq \bar{a} - u = (u - x)(v - u)\bar{n}^{-1}.$$

Thus

$$\frac{a - u}{u - x} \leq m^{-1} \quad \text{and} \quad \frac{a - u}{v - u} \leq m^{-1},$$

and this implies that

$$|[u, a] \cap [x, x + h]| \leq hm^{-1}.$$

Now, if  $t \in (b, v)$  and if (5) holds for  $t$ , since

$$f(v) - f(x) < h_0(v - x) \quad \text{and} \quad g(x) = f(x),$$

by applying the Note of case (i) to  $[t, v]$  we obtain

$$0 < h_0(|I_t|^{-1}d_t) - [f(t) - f(v)]$$

and

$$\begin{aligned} 0 &\leq g(t) - g(x) = f(t) - f(v) + f(v) - f(x) - h(t) \\ &< f(t) - f(v) + h_0(v - x) - 2h_0(|I_t|^{-2}d_t) \\ &< h_0(v - x) - h_0(|I_t|^{-2}d_t) < h_0(v - x) - h_0((v - u)^{-1}\bar{n}(v - t)). \end{aligned}$$

So  $b$  is at least as large as the number  $\bar{b}$  satisfying

$$v - x = (v - u)^{-1}\bar{n}(v - \bar{b}).$$

Thus

$$v - b \leq (v - x)(v - u)\bar{n}^{-1} \quad \text{and} \quad \frac{v - b}{v - x} \leq m^{-1}.$$

Now, if  $[b, v] \cap [x, x + h] \neq \emptyset$ , then  $x + h \in [b, v]$  and it is easily checked that

$$\frac{x + h - b}{h} \leq \frac{v - b}{v - x},$$

so that  $|[b, v] \cap [x, x + h]| \leq hm^{-1}$ .

Putting these observations together with the fact that  $J$  and the intervals  $I_k$  are the totality of intervals in  $\mathcal{I}_{n+1}$  which meet  $[x, x+h]$ , we have

$$m \{t \in [x, x+h] | f(t) < f(x)\} \geq (1 - m^{-1})(1 - m^{-1})h - 2hm^{-1}.$$

Since  $m$  is an arbitrarily large number, (4) holds for  $x$ . Since  $x$  was an arbitrary element of  $P$ , each element  $x \in P$  is a strict density maximum for  $g$ .

In order to have each density maximum of  $g$  belong to  $P$  it is sufficient to follow through with the above construction after having redefined  $f$  on the intervals contiguous to  $P$  so as to make  $f$  linear on each such interval. It is then readily observed that the construction does not yield any density maxima for  $g$  other than the points  $x \in P$ . Thus Theorem 2 is proved.

Next it is shown that any  $F_\sigma$  of measure 0 can be contained in the set of density maxima for a continuous function.

**THEOREM 3.** *If  $E$  is an  $F_\sigma$  of measure 0,  $F$  is a closed subset of  $E$ , and  $f$  is a continuous function, then there is a continuous function  $g$  which agrees with  $f$  on  $F$  such that each point of  $E$  is a strict density maximum of  $g$ . Moreover, given  $\varepsilon > 0$ ,  $g$  can be chosen so that  $|f(x) - g(x)| \leq \varepsilon$ .*

**Proof.** Again, without loss of generality,  $E \subset [0, 1]$ , and  $\{0, 1\} \in F$ . Write  $E$  as  $\bigcup F_n$  with  $F_1 = F$  and  $F_n \uparrow$ . As in Theorem 1, let

$$f_0(x) = \begin{cases} f(x) & \text{if } x \in [0, 1], \\ f(0) - x & \text{if } x < 0, \\ f(1) + 1 - x & \text{if } x > 1. \end{cases}$$

Now, let  $f_{k+1}$  ( $k = 0, 1, \dots$ ) be the function determined by applying the method of Theorem 1 to the function  $f_k$  with  $P = F_{k+1}$  and the following alteration of the function  $h$  to the function  $h_k$ :

if  $x \in I_n \in \mathcal{I}_n$ ,

$$h_k = \min[2h_0(|I_x|^{-2}d_x), h_0(2n^{-1}), \varepsilon \cdot 2^{-k}];$$

if  $x \in F_k$ , set  $h_k(x) = 0$ .

Here,  $h_0$ ,  $I_x$ , and  $\mathcal{I}_n$  are determined by  $F_k$  and  $f_k$ . It follows that each point of  $F_k$  is a strict density maximum of  $f_{k+1}$  for  $k = 0, 1, \dots$  (by minor modification of the proof of Theorem 1). Now, at each point  $x \in [0, 1]$ ,  $f_k(x) \geq f_{k+1}(x)$  and, since

$$f_k(x) - f_{k+1}(x) = h_k(x) \leq \varepsilon \cdot 2^{-k},$$

it follows that  $g(x) = \lim f_k(x)$  is a continuous function and that

$$|f(x) - g(x)| \leq \sum \varepsilon \cdot 2^{-k} = \varepsilon.$$

Moreover,  $g(x) = f_k(x)$  on  $F_k$  and  $g(x) \leq f_k(x)$ . This, along with the fact that each point of  $F_k$  is a strict density maximum of  $f_{k+1}$ , implies that each point of  $F_k$  is a strict density maximum of  $g$ . Thus the theorem is proved.

One might suspect that the functions produced in Theorems 2 and 3 might have been constructed so as to be piecewise linear on each interval contiguous to the compact set. Theorem 4 shows that, in general, this cannot be accomplished. This result and the method for proving it were suggested to me by Richard Fleissner.

**THEOREM 4.** *Let  $P$  be a perfect set of measure 0. Suppose that  $f$  is a continuous function and the set of end points  $a_n$  of intervals contiguous to  $P$  which satisfy*

$$\overline{\lim}_{\substack{x \in P \\ x \rightarrow a_n}} \left| \frac{f(x) - f(a_n)}{x - a_n} \right| = \infty$$

*is dense in  $(a, b) \cap P$ , where  $(a, b) \cap P \neq \emptyset$ . Then, for every function  $g$  such that  $g = f$  on  $P$  and  $g$  is piecewise linear on each interval contiguous to  $P$ , there exists a point  $x \in P$  such that  $x \notin M_0(g)$ .*

**Proof.** Without loss of generality, suppose that on a dense set of left-hand end points  $c_n$  in  $P$ ,  $f$  satisfies

$$\overline{\lim}_{\substack{x \in P \\ x \rightarrow c_n}} \left| \frac{f(x) - f(c_n)}{x - c_n} \right| = \infty,$$

$f$  is continuous, and  $f$  is piecewise linear on intervals contiguous to  $P$ .

It remains to show that not every point of  $P$  belongs to  $M_0(f)$ . Let  $m^n$  be the slope of the first linear piece of the graph originating at  $c_n$ . Choose  $h_n > 0$  so that this piece is defined on  $(c_n, c_n + h_n)$ . Then each  $m_n$  is negative (otherwise,  $c_n \notin M_0(f)$ ). Choose  $\varepsilon_n \downarrow 0$  and consider the set  $A_n$  consisting of all  $x \in P$  which satisfy

$$(7) \quad f(c_n) - f(x) < |m_n| h_n$$

and

$$(8) \quad (f(c_n) - f(x))(c_n - x)^{-1} > |m_n| \varepsilon_n^{-1}.$$

Each  $A_n$  is open in the relative topology on  $P$  and, for each  $k$ ,

$$E_k = \bigcap_{n=k}^{\infty} A_n$$

is dense in  $P$ . By the Baire Category Theorem,  $\bigcap E_k \neq \emptyset$ . Let  $x \in \bigcap E_k$ . Then  $x \in A_n$  for infinitely many  $n$ . Consider such an  $n$  and the set of  $h$  satisfying

$$(9) \quad c_n < x + h < c_n + (f(c_n) - f(x)) |m_n|^{-1}.$$

Since, by (7),

$$(f(c_n) - f(x)) |m_n|^{-1} < h_n,$$

we have

$$f(x+h) = f(c_n) - |m_n|(x+h-c_n).$$

But, by (9),

$$x+h-c_n < (f(c_n) - f(x)) |m_n|^{-1}.$$

Consequently,  $f(x+h) > f(x)$ . Finally, the relative measure of

$$(c_n, c_n + (f(c_n) - f(x)) |m_n|^{-1})$$

in the interval  $(x, c_n + (f(c_n) - f(x)) |m_n|^{-1})$  is given by

$$(1 + (c_n - x) |m_n| (f(c_n) - f(x))^{-1})^{-1},$$

which, by (8), is larger than  $(1 + \varepsilon_n)^{-1}$ .

Thus, since this is true for arbitrarily large  $n$ , it follows that  $\bar{D}_x(f(t) > f(x)) \geq 1/2$ . Thus  $x \notin M_0(f)$  and the theorem is proved.

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