A Property for Certain Derivatives

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Introduction. The problem of determining when a real valued function of a real variable has a primitive is still unsolved. The first step towards resolving a question of this nature is to find properties possessed by every derivative. The best known of these is the intermediate value property or Darboux property. Less well-known but easy to prove is that every derivative is a function of Baire class one. In 1916, Denjoy enlarged the list of properties of derivatives, and in 1950, Zahorski proved a property for derivatives which includes Denjoy's.

In this work there is introduced a property of derivatives stronger than Zahorski's. It is shown that this property is also a long way from classifying derivatives by showing that this property is also possessed by every approximate derivative and by every k^{th} Peano derivative. It follows by a technique given in [1], that this property is also possessed by every k^{th} L_p derivative for $p \geq 1$.

Definitions and conventions. All functions will be real valued functions of a real variable and measurable.

Definition. A function f has an approximate derivative $f_{ap}'(x)$ at a point x if there is a measurable set E whose density at x is one such that

$$E - \lim_{y \to x} (f(y) - f(x))/(y - x) = f_{ap}'(x)$$

where $E - \lim_{y \to x} \text{ means } y \text{ must be in } E$.

For a concise development of the properties of approximate derivatives see [2].

Definition. Let k be a positive integer. A function f has a kth Peano derivative at x if there are numbers $f_1(x), \dots, f_k(x)$ such that

$$f(x + h) = f(x) + hf_1(x) + \cdots + (h^k/k!)f_k(x) + o(h^k).$$

The number $f_k(x)$ is called the k^{th} Peano derivative of f at x. The elementary properties of k^{th} Peano derivatives can be found in [3].