An Example Concerning Approximate Differentiation

ROBERT V. KOHN

The purpose of this note is to resolve negatively the following question, which was posed in [1, 3.1.17]:

Question: Let m and n be positive integers; let $A \subset U \subset \mathbb{R}^m$, with U open; and let $F: U \to \mathbb{R}^n$ be a function of class k. Suppose that for each $a \in A$,

(1)
$$\operatorname{ap} \lim \sup_{x \to a} \frac{||D^k F(x) - D^k F(a)||}{|x - a|} < \infty.$$

Can one conclude that for each $\epsilon > 0$ there is a map $G : \mathbb{R}^m \to \mathbb{R}^n$ of class k + 1 such that $\mathfrak{L}^m(A \sim \{x: F(x) = G(x)\}) < \epsilon$?

Here our conventions are those of [1]. In particular, "F is of class k" means that the kth differential of F, D^kF , exists and is continuous; "ap $\lim \sup$ " denotes the approximate limit superior; and \mathcal{L}^m is Lebesgue measure on \mathbb{R}^m .

We will show that whenever $k \ge 1$ this question must be answered negatively, by proving the following results:

Theorem: Let δ be a real number satisfying $0 < \delta < 1$. There is a function $f: \mathbb{R} \to \mathbb{R}$ of class 1 such that

- (2.1) f' satisfies a Hölder condition with exponent δ , and $f'(x) \geq 0$ for every $x \in \mathbb{R}$;
- (2.2) f' is approximately differentiable at almost every point of **R**;
- (2.3) for every function $g: \mathbf{R} \to \mathbf{R}$ of class 2, $\mathfrak{L}^1\{x: f(x) = g(x)\} = 0$.

Corollary: Let δ be a real number satisfying $0 < \delta < 1$. Let m, n, and k be positive integers. There is a function $F : \mathbb{R}^m \to \mathbb{R}^n$ of class k such that

- (3.1) $D^k F$ satisfies a Hölder condition with exponent δ ;
- (3.2) $D^k F$ is approximately differentiable at almost every point of \mathbb{R}^m ;
- (3.3) for every function $G: \mathbb{R}^m \to \mathbb{R}^n$ of class k+1, $\mathfrak{L}^m\{x: F(x) = G(x)\} = 0$.

The motivation for the above question was two-fold: one knows that the corresponding question with "ap lim sup" replaced by "lim sup" in (1) has an affirmative answer [2; also 1, 3.1.15]; and one knows that when k=0 the question has an affirmative answer [1, 3.1.16]. Thus, if f is as described in the theorem, then for each $\epsilon > 0$ there is a function g_{ϵ} of class 1 satisfying