

$$f(x) = |x| + |x-1|, x \in [-1, 2].$$

$$\begin{aligned} f(x) &= 2x-1, 1 < x \leq 2 \\ &= 1, 0 \leq x \leq 1 \\ &= 1-2x, -1 \leq x < 0 \end{aligned}$$

f is continuous on $[-1, 2]$. f is not differentiable at 0 and 1; $f(-1) = f(2) = 3$, So, f does not satisfy the second condition of Rolle's theorem. But $f'(x) = 0$ for all $x \in (0, 1)$.

Theorem 2.1.3 (Mean Value Theorem of Lagrange)

Let a function $f: [a, b] \rightarrow \mathbb{R}$ be such that

(i) f is continuous on $[a, b]$ and

(ii) f is differentiable on (a, b)

then there exists at least one real number $c \in (a, b)$ such

that
$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

Proof: Let us consider a function $\phi(x) = f(x) + Ax$, $x \in [a, b]$, where A is a constant to be determined such that $\phi(a) = \phi(b)$

So,
$$A = -\frac{f(b) - f(a)}{b - a}$$

Now ϕ , being the sum of two continuous and derivable functions, is itself

(i) continuous on $[a, b]$

(ii) differentiable on (a, b) and

(iii) $\phi(a) = \phi(b)$

Therefore, by Rolle's theorem, \exists a real number $c \in (a, b)$ such

that
$$\phi'(c) = 0.$$

but
$$\phi'(x) = f'(x) + A$$

So,
$$\phi'(c) = f'(c) + A = 0 \quad \text{or,} \quad f'(c) = -A = \frac{f(b) - f(a)}{b - a}$$

Another statement: If in the statement of theorem, b is replaced by $a+h$, then the number $c \in (a, b)$ may be written as $a+\theta h$, where $0 < \theta < 1$. Thus

$$f(a+h) - f(a) = h f'(a+\theta h)$$

$$\text{or, } f(a+h) = f(a) + h f'(a+\theta h)$$

2.1.4 Deductions:

1. If f is a function $f: [a, b] \rightarrow \mathbb{R}$ satisfies the conditions of the Mean Value Theorem and $f'(x) = 0$ for all $x \in (a, b)$, then f is constant on $[a, b]$.

Proof: Let x_1, x_2 (where $x_1 < x_2$) be any two distinct points of $[a, b]$.

Hence by Lagrange's Mean Value Theorem, \exists real number $c \in (x_1, x_2)$

$$\text{such that } \frac{f(x_2) - f(x_1)}{x_2 - x_1} = f'(c) = 0$$

$$\text{So, } f(x_2) = f(x_1)$$

Hence, the function keeps the same value and is therefore constant on $[a, b]$.

2. If two functions have equal derivatives at all points of (a, b) , then they differ only by a constant

Proof: Exercise

3. If a function f is (i) continuous on $[a, b]$, (ii) derivable on (a, b) , and (iii) $f'(x) > 0$, $\forall x \in (a, b)$, then f is strictly increasing on $[a, b]$

Proof: Let x_1, x_2 (where $x_1 < x_2$) be any two distinct points of $[a, b]$, then by Lagrange's Mean Value Theorem, $\exists c \in (x_1, x_2)$

$$\text{such that } \frac{f(x_2) - f(x_1)}{x_2 - x_1} = f'(c) > 0$$

$$\text{or, } f(x_2) - f(x_1) > 0 \quad \text{or, } f(x_2) > f(x_1) \quad \text{for } x_2 > x_1$$

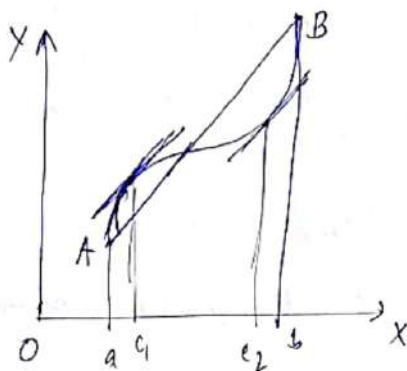
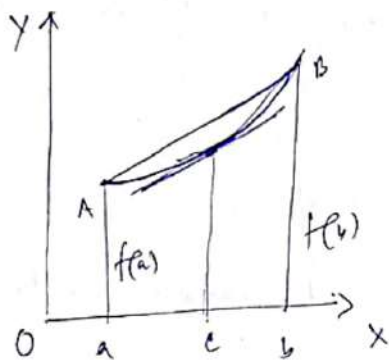
Thus, f is strictly increasing on $[a, b]$.

4. If a function f is (i) continuous on $[a, b]$, (ii) derivable on (a, b) , and (iii) $f'(x) < 0, \forall x \in (a, b)$, then f is strictly decreasing on $[a, b]$.

Proof: Exercise.

Geometrical Interpretation

The theorem simply states that between two points A and B of the graph of f there exists at least one point where the tangent is parallel to the chord AB.



5. If f' exists and is bounded on some interval I , then f is uniformly continuous.

Proof: Let $x_1, x_2 \in I$ with $x_1 < x_2$.

Since f' is bounded on I , \exists a positive real number

k such that $|f'(x)| \leq k \forall x \in I$.

f satisfies both the conditions of Mean Value Theorem on $[x_1, x_2]$ and therefore $\exists c \in (x_1, x_2)$ such that

$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} = f'(c)$$

So, $\left| \frac{f(x_2) - f(x_1)}{x_2 - x_1} \right| = |f'(c)| \leq k$. It follows that

$|f(x_2) - f(x_1)| \leq k|x_2 - x_1| \forall x_1, x_2 \in I$, let us choose $\epsilon > 0$

Then \exists a positive $\delta (= \frac{\epsilon}{K})$ such that

$$|f(x_2) - f(x_1)| < \epsilon \quad \forall x_1, x_2 \in I \text{ satisfying } |x_2 - x_1| < \delta$$

Hence f is uniformly continuous on I .

Theorem 2.1.5 (Cauchy's Mean Value Theorem)

If ϕ two ^{real valued} functions f, g defined on $[a, b]$ are

- (i) continuous on $[a, b]$
- (ii) derivable on (a, b) , and
- (iii) $g'(x) \neq 0$, for any $x \in (a, b)$,

then \exists at least one real number ~~$x \in (a, b)$~~ $c \in (a, b)$ such

$$\text{that } \frac{f(b) - f(a)}{g(b) - g(a)} = \frac{f'(c)}{g'(c)}$$

Proof: $g(a) \neq g(b)$. Because, if $g(a) = g(b)$ then g would satisfy all conditions of Rolle's theorem on $[a, b]$ and consequently $g'(x)$ would be equal to 0 for some point c in (a, b) and this would contradict the condition (iii) of the theorem.

Let us define a function $\phi: [a, b] \rightarrow \mathbb{R}$ by $\phi(x) = f(x) + A \cdot g(x)$
 $\forall x \in [a, b]$, where A is a constant.

ϕ is continuous on $[a, b]$, since f and g are both continuous on $[a, b]$, ϕ is ^{derivable} differentiable on (a, b) , since f, g are both derivable on (a, b) .

Let us choose A such that $\phi(a) = \phi(b)$.

$$\text{Then } f(a) + A \cdot g(a) = f(b) + A \cdot g(b)$$

$$\text{or, } A = - \frac{f(b) - f(a)}{g(b) - g(a)} \quad \text{as } g(a) \neq g(b).$$

For this choice of A , ϕ satisfies all conditions of Rolle's theorem on $[a, b]$. So, \exists a point $c \in (a, b)$ such that

$$\phi'(c) = 0.$$