

FUNCTIONS OF BOUNDED k TH VARIATION AND ABSOLUTELY k TH CONTINUOUS FUNCTIONS

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Functions of bounded k th variation and absolutely k th continuous functions are considered on sets and various properties are studied.

1. INTRODUCTION

Following the approach of Russell [7] we have introduced the concepts of bounded k th variation and of absolutely k th continuity of a function defined on a set. (For a different approach we refer to [6]). The concept of a generalised Lipschitz condition of order k is also introduced. It is shown (Theorem 5) that the family of functions satisfying a generalised Lipschitz condition of order k is a proper subfamily of the family of absolutely k th continuous functions and that the family of absolutely k th continuous functions is a proper subfamily of the family of functions of bounded k th variation. Other properties are also studied. For related work in this area we refer to [2, 10]. It is worth mentioning that [5] studied various properties of functions of bounded k th variation over sets. Also [3] studied properties of k th absolutely continuous functions. Unfortunately the results of these papers have serious deficiencies in their proofs. In fact, in the former paper, Theorem 2.2, on which most of the results depend, is false and in the latter paper all the results depend directly or indirectly on results of another paper which needs correction (see MR 87j : 26011).

2. DEFINITIONS AND NOTATIONS

Let f be a real valued function defined on a set E . The k th divided difference of f at the $(k + 1)$ distinct points x_0, x_1, \dots, x_k in E is defined by

$$Q_k(f; x_0, x_1, \dots, x_k) = \sum_{i=0}^k \frac{f(x_i)}{\omega'(x_i)}$$

where $\omega(x) = \prod_{j=0}^k (x - x_j)$.

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From the definition it follows that

$$(x_0 - x_k)Q_k(f; x_0, x_1, \dots, x_k) = Q_{k-1}(f; x_0, \dots, x_{k-1}) - Q_{k-1}(f; x_1, \dots, x_k).$$

Clearly $Q_k(f; x_0, x_1, \dots, x_k)$ is independent of the order of x_0, x_1, \dots, x_k .

Let $c, d \in E, c < d$. The oscillation of f on $[c, d] \cap E$ of order k is defined to be

$$O_k(f, [c, d] \cap E) = \text{Sup } |(d - c)Q_k(f, c, x_1, \dots, x_{k-1}, d)|$$

where ‘Sup’ is taken over all possible choices of the points x_1, x_2, \dots, x_{k-1} in $(c, d) \cap E$. We shall take $O_k(f, [c, d] \cap E)$ to be zero, if $(c, d) \cap E$ contains less than $(k - 1)$ points. The weak variation of f on E of order k , denoted by $V_k(f, E)$, is the upper bound of the sums $\sum O_k(f, [c_i, d_i] \cap E)$, the upper bound being taken over all sequences $\{(c_i, d_i)\}$ of nonoverlapping intervals with end points belonging to E .

DEFINITION 1: If $V_k(f, E) < \infty$ then f is said to be of bounded k th variation in the wide sense on E and is written $f \in BV_k(E)$.

DEFINITION 2: If for every $\varepsilon > 0$ there is $\sigma(\varepsilon) > 0$ such that for every sequence of non-overlapping intervals $\{(c_v, d_v)\}$ with end points on E and with $\sum (d_v - c_v) < \sigma$, we have $\sum O_k(f; [c_v, d_v] \cap E) < \varepsilon$ then f is said to be absolutely k th continuous on E in the wide sense and is written $f \in AC_k(E)$.

DEFINITION 3: If $Q_k(f; x_0, \dots, x_k)$ remains bounded for all possible choices of points x_0, x_1, \dots, x_k on E , then f is said to satisfy a generalised Lipschitz condition of order k and is written $f \in BQ_k(E)$.

To justify Definition 3 note that a function f is said to satisfy a Lipschitz condition of order k on a set E if there is M such that

$$(2.1) \quad |f(x_1) - f(x_2)| \leq M |x_1 - x_2|^k \text{ for } x_1, x_2 \in E.$$

Suppose that (2.1) holds. Then for any three points x_1, x_2, x_3 of E we have, when $x_1 < x_2 < x_3$,

$$(2.2) \quad \begin{aligned} |Q_2(f; x_1, x_2, x_3)| &= \left| \frac{Q_1(f; x_1, x_2) - Q_1(f; x_2, x_3)}{x_1 - x_3} \right| \\ &\leq \frac{M |x_1 - x_2|^{k-1} + M |x_2 - x_3|^{k-1}}{|x_1 - x_3|} \\ &\leq 2M |x_1 - x_3|^{k-2}. \end{aligned}$$

Proceeding in this way we get after k steps

$$|Q_k(f; x_1, \dots, x_{k+1})| \leq 2^{k-1} M$$

which shows that $f \in BQ_k(E)$. Thus Definition 3 is a generalisation of the usual concept of a Lipschitz condition of order k .

It is clear from the definitions that if $E \subset F$ and if $f \in BV_k(F)$ (respectively $AC_k(F)$, $BQ_k(F)$), then $f \in BV_k(E)$ (respectively $AC_k(E)$, $BQ_k(E)$).

DEFINITION 4: (see [4, p.280]). Let $x \in E$ be a limit point of E . If there exist real numbers $f_r(x, E)$, $1 \leq r \leq n$ such that

$$f(x + h) = f(x) + \dots + \sum_{r=1}^n \frac{h^r}{r!} f_r(x, E) + \frac{h^n}{n!} \varepsilon_n(x, h)$$

where $\varepsilon_n(x, h) \rightarrow 0$ as $h \rightarrow 0$ with $x + h \in E$, then $f_n(x, E)$ is called the Peano derivative of f at x relative to E of order n .

If $f_r(x, E)$ exists we shall write

$$\gamma_r(f, x, t, E) = \frac{r!}{(t-x)^r} \left[f(t) - \sum_{i=0}^{r-1} \frac{(t-x)^i}{i!} f_i(x, E) \right].$$

If $x_1, x_2, \dots, x_s, \dots, x_k$ are distinct points of E and if x_s is a limit point of E then we write

$$Q_k(f; x_1, \dots, x_s, x_s, \dots, x_k) = \lim_{\xi \rightarrow x_s} Q_k(f; x_1, \dots, x_s, \xi, \dots, x_k)$$

provided the limit exists where the limit is taken over E .

PRELIMINARY RESULTS

THEOREM 1. For all choices of points x_0, \dots, x_k in E , $(x_k - x_0)Q_k(f; x_0, \dots, x_k)$ remains bounded if and only if $Q_{k-1}(f; x_0, \dots, x_{k-1})$ is bounded for all choices of points x_0, \dots, x_{k-1} in E .

PROOF: A proof is given in [7, Theorem 4]. However for completeness we give a different proof.

Let $(x_k - x_0)Q_k(f; x_0, \dots, x_k)$ be bounded for all choices of points x_0, \dots, x_k in E . Let a_0, \dots, a_{k-1} be a fixed collection of points in E and let $A = |Q_{k-1}(f; a_0, \dots, a_{k-1})|$.

Let M be such that

$$|(x_k - x_0)Q_k(f; x_0, \dots, x_k)| \leq M,$$

for all choices of points x_0, \dots, x_k in E . Now we claim that

$$(3.1) \quad |Q_{k-1}(f; x_0, \dots, x_{k-1})| \leq kM + A$$

Since f is bounded on E , $Q_1(f; x, c)$ is bounded for $x \in E$. Since

$$|Q_2(f; x_1, x_2, c)| = \left| \frac{Q_1(f; x_1, x_2) - Q_1(f; x_2, c)}{x_1 - c} \right| \leq \left| \frac{Q_1(f; x_1, x_2) - Q_1(f; x_2, c)}{\sigma} \right|$$

for all $x_1, x_2 \in E$, and since $Q_1(f; x_1, x_2), Q_1(f; x_2, c)$ are bounded, $Q_2(f; x_1, x_2, c)$ remains bounded.

Repeating this argument, $Q_k(f; x_1, x_2, \dots, x_k, c)$ is bounded for all x_1, x_2, \dots, x_k in E . Hence from the definition of BV_k on a set, the lemma follows. \square

LEMMA 2. *If $f \in BV_k(E)$ and c_1, c_2, \dots, c_n are such that $\inf_i \{\text{dist.}(E, c_i)\} > 0$, then $f \in BV_k(E \cup \{c_1, \dots, c_n\})$, f being defined arbitrarily on $\{c_1, c_2, \dots, c_n\}$.*

This can be deduced by Lemma 1.

LEMMA 3. *Let E and F be bounded sets and let $\text{dist.}(E, F) > 0$. If $f \in BV_k(E) \cap BV_k(F)$, then $f \in BV_k(E \cup F)$.*

PROOF: In view of Lemma 2, we suppose that both of E and F are infinite. We may further suppose that each element of E is less than every element of F . Let $\{(c_\nu, d_\nu)\}$ be any sequence of non-overlapping intervals with end points on $E \cup F$. The only case that needs to be considered is $c_\nu \in E, d_\nu \in F$ for some ν , since in all other cases

$$\sum_\nu O_k(f; [c_\nu, d_\nu] \cap (E \cup F)) \leq V_k(f, E) + V_k(f, F),$$

and hence

$$V_k(f; E \cup F) \leq V_k(f, E) + V_k(f, F).$$

So we suppose that $c_p \in E, d_p \in F$. We shall prove that $(d_p - c_p)Q_k(f; c_p, \xi_1, \dots, \xi_{k-1}, d_p)$ remains bounded for all choices of the points ξ_1, \dots, ξ_{k-1} in $(c_p, d_p) \cap (E \cup F)$. Let ξ_1, \dots, ξ_{k-1} be arbitrarily fixed in $(c_p, d_p) \cap (E \cup F)$ and $\xi_1 < \xi_2 \dots < \xi_{k-1}$. Let $\xi_i \in E, 1 \leq i \leq r$ and $\xi_i \in F, r + 1 \leq i \leq k - 1$. Choose $\sup E < u_1 < u_2 < \dots < u_{k-1} < \inf F$ and define $f(u_i), 1 \leq i \leq k - 1$ arbitrarily and write $c_p = x_0; \xi_i = x_i, 1 \leq i \leq r; u_i = x_{r+i}, 1 \leq i \leq k - 1; \xi_i = x_{k-1+i}, r + 1 \leq i \leq k - 1; d_p = x_{2k-1}$.

Now, by [7, Corollary of Theorem 1], we have

$$\begin{aligned} & |(d_p - c_p)Q_k(f; c_p, \xi_1, \dots, \xi_{k-1}, d_p)| \\ &= |Q_{k-1}(f; c_p, \xi_1, \dots, \xi_{k-1}) - Q_{k-1}(f; \xi_1, \dots, d_p)| \\ &= \left| \sum_{i=0}^{k-1} \alpha_i Q_{k-1}(f; x_i, \dots, x_{i+k-1}) - \sum_{i=1}^k \beta_i Q_{k-1}(f; x_i, \dots, x_{i+k-1}) \right|, \end{aligned}$$

where α_i, β_i are positive numbers such that

$$\sum \alpha_i = 1 = \sum \beta_i.$$

Hence

$$\begin{aligned} & (d_p - c_p) |Q_k(f; c_p, \xi_1, \dots, \xi_{k-1}, d_p)| \\ &= |\alpha_0 Q_{k-1}(f; x_0, \dots, x_{k-1}) + \sum_{i=1}^{k-1} (\alpha_i - \beta_i) Q_{k-1}(f; x_i, \dots, x_{i+k-1}) \\ & \quad + \beta_k Q_{k-1}(f; x_k, \dots, x_{2k-1})| \\ &\leq |Q_{k-1}(f; x_0, \dots, x_{k-1})| + \sum_{i=1}^{k-1} |Q_{k-1}(f; x_i, \dots, x_{i+k-1})| \\ & \quad + |Q_{k-1}(f; x_k, \dots, x_{2k-1})| \\ &= \sum_{i=0}^r |Q_{k-1}(f; x_i, \dots, x_{i+k-1})| + \sum_{i=r+1}^k |Q_{k-1}(f; x_i, \dots, x_{i+k-1})| \end{aligned}$$

By Lemma 2, $f \in BV_k(E \cup \{u_1, \dots, u_{k-1}\}) \cap BV_k(F \cup \{u_1, \dots, u_{k-1}\})$. Hence by the Corollary of Theorem 1, $Q_{k-1}(f; x_i, \dots, x_{i+k-1})$ remains bounded for all choices of points x_i, \dots, x_{i+k-1} in $E \cup \{u_1, \dots, u_{k-1}\}$ or in $F \cup \{u_1, \dots, u_{k-1}\}$ and so there is $M > 0$ such that

$$(d_p - c_p) |Q_k(f; c_p, \xi_1, \dots, \xi_{k-1}, d_p)| \leq (r + 1)M + (k - r)M = (k + 1)M$$

Hence

$$\begin{aligned} & \sum_{\nu} (d_{\nu} - c_{\nu}) |Q_k(f; c_{\nu}, x_{\nu,0}, \dots, x_{\nu,k-2}, d_{\nu})| \\ & \leq V_k(f, E) + (k + 1)M + V_k(f, F). \end{aligned}$$

Hence $f \in BV_k(E \cup F)$. □

LEMMA 4. *If $f \in BV_k(E \cap [a, c]) \cap BV_k(E \cap [c, b])$, where c is isolated at least from one side of E , then $f \in BV_k(E \cap [a, b])$.*

PROOF: Since c is isolated at least from one side, $\text{dist.}(E \cap [a, c), E \cap [c, b]) > 0$, and so by Lemma 3,

$$f \in BV_k(E \cap [a, b]).$$

□

LEMMA 5. *Let $a < c < b$, where c is a two sided limit point of E , (c may or may not belong to E). If $f \in BV_k(E \cap [a, c]) \cap BV_k(E \cap [c, b])$ and if there is $\sigma > 0$ such*

that $(x_k - x_0)Q_k(f; x_0, \dots, x_k)$ is bounded for all choices of points x_0, x_1, \dots, x_k in $(c - \sigma, c + \sigma) \cap E$, then $(\xi_k - \xi_0)Q_k(f; \xi_0, \xi_1, \dots, \xi_k)$ remains bounded for all choices of points ξ_i in $E \cap [a, b]$.

PROOF: We may suppose that $(c - \sigma, c + \sigma) \subset (a, b)$. Let $\xi_0, \xi_1, \xi_2, \dots, \xi_{k-1}, \xi_k$ be arbitrary points in $E \cap [a, b]$. Suppose that $\xi_r \leq c < \xi_{r+1}$. Choose the points $x_i, r + 1 \leq i \leq r + 2k - 2$ such that x_i 's belong to $(c - \sigma, c) \cap E$ for $r + 1 \leq i \leq r + k - 1$ and x_i 's belong to $(c, c + \sigma) \cap E$ for $r + k \leq i \leq r + 2k - 2$.

Since $(y_k - y_0)Q_k(f; y_0, \dots, y_k)$ remains bounded for all choices of points y_0, \dots, y_k in $(c - \sigma, c + \sigma) \cap E$, we conclude from Theorem 1 that there is $M > 0$ such that

$$(3.2) \quad \sum_{i=r+1}^{r+k-1} |Q_{k-1}(f; x_i, \dots, x_{i+k-1})| \leq (k-1)M.$$

Writing $\xi_0 = x_0, \xi_i = x_i, 1 \leq i \leq r$ and $\xi_{r+j} = x_{r+2k+j-2}, 1 \leq j \leq k - r - 1, \xi_k = x_{3k-2}$, and applying [7, Corollary of Theorem 1], we have

$$(3.3) \quad \begin{aligned} & |(\xi_k - \xi_0)Q_k(f; \xi_0, \xi_1, \dots, \xi_{k-1}, \xi_k)| \\ &= |Q_{k-1}(f; \xi_0, \xi_1, \dots, \xi_{k-1}) - Q_{k-1}(f; \xi_1, \dots, \xi_{k-1}, \xi_k)| \\ &= \left| \sum_{i=0}^{2k-2} \alpha_i Q_{k-1}(f; x_i, \dots, x_{i+k-1}) - \sum_{i=0}^{2k-2} \beta_i Q_{k-1}(f; x_{i+1}, \dots, x_{i+k}) \right| \end{aligned}$$

where α_i, β_i are positive numbers such that

$$\begin{aligned} & \sum \alpha_i = 1 = \sum \beta_i, \\ &= |\alpha_0 Q_{k-1}(f; x_0, \dots, x_{k-1}) + \sum_{i=1}^{2k-2} (\alpha_i - \beta_{i-1}) Q_{k-1}(f; x_i, \dots, x_{i+k-1}) \\ & \quad - \beta_{2k-2} Q_{k-1}(f; x_{2k-1}, \dots, x_{3k-2})| \\ & \leq \sum_{i=0}^r |Q_{k-1}(f; x_i, \dots, x_{i+k-1})| + \sum_{i=r+1}^{r+k-1} |Q_{k-1}(f; x_i, \dots, x_{i+k-1})| \\ & \quad + \sum_{i=r+k}^{2k-1} |Q_{k-1}(f; x_i, \dots, x_{i+k-1})|. \end{aligned}$$

Since $f \in BV_k(E \cap [a, c]) \cap BV_k(E \cap [c, b])$, by the Corollary of Theorem 1 $Q_{k-1}(f; y_i, \dots, y_{i+k-1})$ is bounded for all choices of points y_i, \dots, y_{i+k-1} in $E \cap [a, c]$ and similarly for all choices of points in $E \cap [c, b]$ and so there is $N > 0$ such that

$$(3.4) \quad |Q_{k-1}(f; y_i, \dots, y_{i+k-1})| \leq N,$$

whenever all of y_i, \dots, y_{i+k-1} are in $E \cap [a, c]$, or all of them are in $E \cap [c, b]$. Hence from (3.2), (3.3) and (3.4), we have

$$(\xi_k - \xi_0) |Q_k(f; \xi_0, \xi_1, \dots, \xi_{k-1}, \xi_k)| \leq (r + 1)N + (k - 1)M + (k - r)N \leq 2kN + kM.$$

□

LEMMA 6. *If $f \in BV_k(E \cap [a, c]) \cap BV_k(E \cap [c, b])$, where $a < c < b$ and c is a two sided limit point of E , (c may or may not belong to E) and if there is $\sigma > 0$ such that $(x_k - x_0)Q_k(f; x_0, \dots, x_k)$ is bounded for all choices of points x_0, \dots, x_k in $(c - \sigma, c + \sigma) \cap E$, then $f \in BV_k(E \cap [a, b])$.*

PROOF: Let $\{(c_\nu, d_\nu)\}$ be any countable collection of non-overlapping subintervals of $[a, b]$ with end points in $E \cap [a, b]$. The only case that needs consideration is $c_\nu \in E \cap [a, c]$, $d_\nu \in E \cap [c, b]$ for some ν . Let $c_p \in E \cap [a, c]$, $d_p \in E \cap [c, b]$.

In view of Lemma 5, $(d_p - c_p)Q_k(f; c_p, x_{p,1}, x_{p,2}, \dots, x_{p,k-1}, d_p)$ is bounded for all choices of the points $x_{p,1}, \dots, x_{p,k-1}$ in $(c_p, d_p) \cap E$. The rest is clear. □

LEMMA 7. *Let f be defined on E and let $x_0 \in E$ be a limit point of E . If f is continuous at x_0 then*

$$\lim_{x_r \rightarrow x_0} \dots \lim_{x_1 \rightarrow x_0} Q_r(f; x_1, \dots, x_{r+1}) = \frac{1}{r!} \gamma_r(f; x_0, x_{r+1}, E)$$

provided $f_{r-1}(x_0, E)$ exists finitely where the limits are taken over E .

The proof is in [1, Lemma 4.1] when E is an interval. The same argument will apply here and so the proof is omitted.

LEMMA 8. *If x_1, x_2, \dots, x_k are distinct points of E which are also limit points of E and if $f: E \rightarrow R$ is differentiable at these points with respect to E , then*

$$Q_{k-1}(f^{(1)}; x_1, \dots, x_k) = \sum_{h=1}^k Q_k(f; x_1, \dots, x_h, x_h, \dots, x_k),$$

where $f^{(1)}$ denotes the derivative of f with respect to E .

The proof is the same as [7, Theorem 8].

LEMMA 9. *If $f \in AC_2(E)$, then $f^{(1)}$ exists on E_0 , where E_0 is the set of all limit points of E which are in E , the derivative $f^{(1)}$ being taken with respect to E .*

PROOF: Let $\epsilon > 0$ be arbitrary. Since $f \in AC_2(E)$, there is $\sigma = \sigma(\epsilon) > 0$ such that for every sequence $\{(c_\nu, d_\nu)\}$ of non-overlapping intervals with end points on E and with $\sum (d_\nu - c_\nu) < \sigma$ and for every choice of points x_ν in $(c_\nu, d_\nu) \cap E$, we have

$$\sum_\nu |(d_\nu - c_\nu)Q_2(f; c_\nu, x_\nu, d_\nu)| < \epsilon.$$

Let $\xi \in E_0$. If ξ is a two sided limit point of E , then for $x_1, x_2 \in E \cap (\xi - \sigma/2, \xi + \sigma/2)$, $x_1 < \xi < x_2$, we have

$$\left| \frac{f(x_1) - f(\xi)}{x_1 - \xi} - \frac{f(x_2) - f(\xi)}{x_2 - \xi} \right| < \varepsilon.$$

Letting $x_1 \rightarrow \xi^-$, $x_2 \rightarrow \xi^+$ through E independently, it can be shown, as ε is arbitrary, that $f^{(1)}(\xi)$ exists finitely. So $f^{(1)}$ exists on E_0 . If ξ is a one sided limit point of E , say from the right, choose $\xi < x_1 < x_2$ such that $x_1, x_2 \in E \cap (\xi, \xi + \sigma)$ and so

$$\begin{aligned} \left| \frac{f(x_1) - f(\xi)}{x_1 - \xi} - \frac{f(x_2) - f(\xi)}{x_2 - \xi} \right| &= |(x_1 - x_2)Q_2(f; \xi, x_1, x_2)| \\ &\leq |(\xi - x_2)Q_2(f; \xi, x_1, x_2)| < \varepsilon \end{aligned}$$

and by Cauchy's criterion $f^{(1)+}(\xi)$ exists finitely. □

4. MAIN RESULTS

THEOREM 2. *If $Q_{k-1}(f; x_0, \dots, x_{k-1})$ remains bounded for all choices of points $x_i, 0 \leq i \leq k - 1$, on E , then $f \in AC_{k-1}(E)$.*

PROOF: From the hypothesis, there is M such that

$$|Q_{k-1}(f; x_0, \dots, x_{k-1})| \leq M$$

for all choices of the points x_0, \dots, x_{k-1} on E .

Let $\{(c_v, d_v)\}$ be any countable collection of non-overlapping intervals with end points on E and let $\varepsilon > 0$ be arbitrary. Let $c_v = x_{v,0}, x_{v,1}, \dots, x_{v,k-2}, x_{v,k-1} = d_v$ be distinct points on $[c_v, d_v] \cap E$. Then

$$\sum_v |(d_v - c_v)Q_{k-1}(f; x_{v,0}, \dots, x_{v,k-1})| \leq M \sum_v (d_v - c_v) < \varepsilon$$

if $\sum (d_v - c_v) < \varepsilon/M$. Hence $\sum O_{k-1}(f; [c_v, d_v] \cap E) < \varepsilon$, whenever $\sum (d_v - c_v) < \varepsilon/M$. So $f \in AC_{k-1}(E)$. □

THEOREM 3. *If $f \in AC_k(E)$, where E is a bounded set, then*

$$f \in BV_k(E).$$

PROOF: Let $a = \inf E, b = \sup E$. Since $f \in AC_k(E)$, there is $\sigma > 0$ such that for every sequence $\{(c_v, d_v)\}$ of disjoint intervals with end points on E ,

$$\sum_v (d_v - c_v) |Q_k(f; c_v, x_{v,1}, \dots, x_{v,k-1}, d_v)| < 1$$

whenever $\sum (d_v - c_v) < \sigma$ and $x_{v,1}, \dots, x_{v,k-1}$ are in $E \cap (c_v, d_v)$. So $f \in BV_k(E \cap [c, d])$ whenever $(d - c) < \sigma$.

Let \bar{E} be the closure of E . There are only a finite number of contiguous intervals of \bar{E} whose lengths are greater than or equal to $\sigma/2$. Let $(c_1, d_1), \dots, (c_n, d_n)$ be these intervals. We show that $f \in BV_k(E \cap [d_j, c_{j+1}])$, for each $j = 1, \dots, (n - 1)$. If $c_{j+1} - d_j < \sigma$, then $f \in BV_k(E \cap [d_j, c_{j+1}])$. If $c_{j+1} - d_j \geq \sigma$, divide the interval $[d_j, c_{j+1}]$ by points $d_j = p_{j,1} < p_{j,2} < \dots < p_{j,m} = c_{j+1}$ such that $p_{j,r} - p_{j,r-1} = 3\sigma/4$ for $r = 2, 3, \dots, (m - 1)$ and $p_{j,m} - p_{j,m-1} \leq 3\sigma/4$. Then $f \in BV_k(E \cap [p_{j,r-1}, p_{j,r}])$ for $r = 2, \dots, m$ and so $f \in BV_k(E \cap [d_j, c_{j+1}])$ by Lemmas 4 and 6. Similarly $f \in BV_k(E \cap [a, c_1])$ and $f \in BV_k(E \cap [d_n, b])$ and so the theorem is proved by Lemma 3. \square

THEOREM 4. Let E be a bounded set and let E_0 be a nonempty subset of E such that every point of E_0 is a limit point of E . Let $f^{(1)}$ exist in E_0 where the derivative $f^{(1)}$ is taken with respect to E . Let $k \geq 2$.

- (i) If $f \in AC_k(E)$, then $f^{(1)} \in AC_{k-1}(E_0)$.
- (ii) If $Q_k(f; x_0, \dots, x_k)$ remains bounded for all choices of points $x_i, 0 \leq i \leq k$, on E , then $Q_{k-1}(f^{(1)}; y_0, \dots, y_{k-1})$ remains bounded for all choices of points $y_i, 0 \leq i \leq k - 1$, on E_0 .
- (iii) If $f \in BV_k(E)$, then $f^{(1)} \in BV_{k-1}(E_0)$.

PROOF: (i) Let $\varepsilon > 0$ be arbitrary. Then there is $\sigma = \sigma(\varepsilon) > 0$ such that for every countable collection of non-overlapping intervals $\{(c_v, d_v)\}$ with end points on E ,

$$(4.1) \quad \sum_v |(d_v - c_v)Q_k(f; c_v, y_{v,1}, \dots, y_{v,k-1}, d_v)| < \varepsilon/4(k - 1)$$

whenever $\sum (d_v - c_v) < \sigma$ and $y_{v,1}, \dots, y_{v,k-1}$ are in $E \cap (c_v, d_v)$. Let $\{(\gamma_r, \delta_r)\}$ be any finite collection of non-overlapping intervals with end points on E_0 such that $\sum_r (\delta_r - \gamma_r) < \sigma/2$ and let $x_{r,1}, \dots, x_{r,k-2}$ be points in $E_0 \cap (\gamma_r, \delta_r)$ and let $\gamma_r = x_{r,0}, \delta_r = x_{r,k-1}$. We first suppose that no two intervals of $\{(\gamma_r, \delta_r)\}$ have common end points. To each interval $\{(\gamma_r, \delta_r)\}$ we associate another interval (a_r, b_r) such that $a_r < \gamma_r < \delta_r < b_r$ and $(b_r - a_r) - (\delta_r - \gamma_r) < \sigma/2^{r+1}$ and assume that the intervals $\{(a_r, b_r)\}$ are disjoint. Clearly $\sum_r (b_r - a_r) < \sigma$. By Lemma 8

$$(4.2) \quad \begin{aligned} & \sum_r (x_{r,k-1} - x_{r,0}) \left| Q_{k-1}(f^{(1)}; x_{r,0}, \dots, x_{r,k-1}) \right| \\ &= \sum_r \left| Q_{k-1}(f^{(1)}; x_{r,0}, \dots, x_{r,k-2}) - Q_{k-2}(f^{(1)}; x_{r,1}, \dots, x_{r,k-1}) \right| \\ &= \sum_r \left| \sum_{t=0}^{k-2} Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, x_{r,t}, \dots, x_{r,k-2}) \right| \end{aligned}$$

$$\begin{aligned}
 & \left| - \sum_{t=1}^{k-1} Q_{k-1}(f; x_{r,1}, \dots, x_{r,t}, x_{r,t}, \dots, x_{r,k-1}) \right| \\
 \leq & \sum_{t=0}^{k-2} \sum_r |Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, x_{r,t}, \dots, x_{r,k-2}) \\
 & \quad - Q_{k-1}(f; x_{r,1}, \dots, x_{r,t+1}, x_{r,t+1}, \dots, x_{r,k-1})| \\
 \leq & \sum_{t=0}^{k-2} \sum_r |Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, x_{r,t}, \dots, x_{r,k-2}) \\
 & \quad - Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, \xi_{r,t}, \dots, x_{r,k-2})| \\
 & \quad + |Q_{k-1}(f; x_{r,1}, \dots, x_{r,t+1}, x_{r,t+1}, \dots, x_{r,k-1}) \\
 & \quad \quad - Q_{k-1}(f; x_{r,1}, \dots, x_{r,t+1}, \xi_{r,t+1}, \dots, x_{r,k-1})| \\
 & \quad + |Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, \xi_{r,t}, \dots, x_{r,k-2}) \\
 & \quad \quad - Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, x_{r,t+1}, \xi_{r,t+1}, \dots, x_{r,k-2})| \\
 & \quad + |Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, x_{r,t+1}, \xi_{r,t+1}, \dots, x_{r,k-2}) \\
 & \quad \quad - Q_{k-1}(f; x_{r,1}, \dots, x_{r,t+1}, \xi_{r,t+1}, \dots, x_{r,k-1})|
 \end{aligned}$$

where the points $\xi_{r,t}$, $0 \leq t \leq k-2$ are in $E \cap (a_r, b_r)$ and they are distinct and in the vicinity of $x_{r,t}$ such that

$$\begin{aligned}
 (4.3) \quad & |Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, x_{r,t}, \dots, x_{r,k-2}) \\
 & \quad - Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, \xi_{r,t}, \dots, x_{r,k-2})| \\
 & \quad < \varepsilon/4 \cdot 2^r \cdot (k-1)
 \end{aligned}$$

and

$$\begin{aligned}
 (4.4) \quad & |Q_{k-1}(f; x_{r,1}, x_{r,2}, \dots, x_{r,t+1}, x_{r,t+1}, \dots, x_{r,k-1}) \\
 & \quad - Q_{k-1}(f; x_{r,1}, \dots, x_{r,t+1}, \xi_{r,t+1}, \dots, x_{r,k-1})| \\
 & \quad < \varepsilon/4 \cdot 2^r \cdot (k-1).
 \end{aligned}$$

This is possible since $x_{r,t}$ are limit points of E . Let

$$\begin{aligned}
 (4.5) \quad T &= \sum_r |Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, \xi_{r,t}, \dots, x_{r,k-2}) \\
 & \quad - Q_{k-1}(f; x_{r,0}, \dots, x_{r,t+1}, \xi_{r,t+1}, \dots, x_{r,k-2})| \\
 &= \sum_r |(\xi_{r,t+1} - \xi_{r,t}) Q_k(f; \xi_{r,t}, x_{r,0}, \dots, x_{r,k-2}, \xi_{r,t+1})|.
 \end{aligned}$$

If p_r and q_r are the minimum and maximum of the points $\xi_{r,t}, x_{r,0}, \dots, x_{r,k-2}, \xi_{r,t+1}$, then

$$(4.6) \quad T \leq \sum_r (q_r - p_r) |Q_k(f; \xi_{r,t}, x_{r,0}, \dots, x_{r,k-2}, \xi_{r,t+1})|.$$

Also $p_r, q_r \in E \cap (a_r, b_r)$ and hence $\{(p_r, q_r)\}$ is a countable collection of nonoverlapping intervals with end points on E such that $\sum (q_r - p_r) < \sigma$, and so by (4.1) and (4.6),

$$(4.7) \quad T \leq \varepsilon/4(k - 1).$$

Hence from (4.5) and (4.7)

$$(4.8) \quad \sum_{t=0}^{k-2} \sum_r |Q_{k-1}(f; x_{r,0}, \dots, x_{r,t}, \xi_{r,t}, \dots, x_{r,k-2}) - Q_{k-1}(f; x_{r,0}, \dots, x_{r,k-2}, \xi_{r,t+1})| < [\varepsilon/4(k - 1)](k - 1) = \varepsilon/4.$$

Similarly

$$(4.9) \quad \sum_{t=0}^{k-2} \sum_r |Q_{k-1}(f; x_{r,0}, \dots, x_{r,k-2}, \xi_{r,t+1}) - Q_{k-1}(f; x_{r,1}, \dots, x_{r,t+1}, \xi_{r,t+1}, \dots, x_{r,k-1})| < [\varepsilon/4(k - 1)](k - 1) = \varepsilon/4.$$

So from (4.2), (4.3), (4.4), (4.8) and (4.9), we get

$$(4.10) \quad \sum_r (x_{r,k-1} - x_{r,0}) |Q_{k-1}(f^{(1)}; x_{r,0}, \dots, x_{r,k-1})| < \varepsilon/4 + \varepsilon/4 + \varepsilon/4 + \varepsilon/4 = \varepsilon.$$

In the general case, that is, when two intervals of $\{(\gamma_r, \delta_r)\}$ have common end points, we can divide $\{(\gamma_r, \delta_r)\}$ into two classes $\{(\gamma'_r, \delta'_r)\}$ and $\{(\gamma''_r, \delta''_r)\}$ such that no two intervals of $\{(\gamma'_r, \delta'_r)\}$ or of $\{(\gamma''_r, \delta''_r)\}$ have common end points. Then (4.10) is true for the classes of intervals $\{(\gamma'_r, \delta'_r)\}$ and $\{(\gamma''_r, \delta''_r)\}$ and hence (4.10) is true for $\{(\gamma_r, \delta_r)\}$ with ε replaced by 2ε . Thus (i) is proved.

(ii) Let $y_i, 0 \leq i \leq k - 1$ be arbitrary points on E_0 . Then by Lemma 8, we have

$$Q_{k-1}(f^{(1)}, y_0, \dots, y_{k-1}) = \sum_{h=0}^{k-1} Q_k(f, y_0, \dots, y_h, y_h, \dots, y_{k-1}).$$

Since $Q_k(f; x_0, \dots, x_k)$ remains bounded for all choices of points $x_i, 0 \leq i \leq k$, on E , there is M such that

$$|Q_k(f; y_0, \dots, y_h, y_h, \dots, y_{k-1})| \leq M, \quad 0 \leq h \leq k - 1.$$

Hence $|Q_{k-1}(f^{(1)}, y_0, \dots, y_{k-1})| \leq kM$. So the result follows.

(iii) The proof is similar to that for AC_k . The only change needed here is to replace $\varepsilon/4(k-1)$ by $V = V(f, E)$ in (4.1), (4.3), (4.4), (4.7), (4.8), (4.9) and (4.10). \square

THEOREM 5. For any bounded set E ,

$$BV_k(E) \subsetneq BQ_{k-1}(E) \subsetneq AC_{k-1}(E) \subsetneq BV_{k-1}(E).$$

PROOF: The inclusions follow from Corollary of Theorem 1, and Theorems 2 and 3. To show that the inclusions are strict, consider the following examples:

EXAMPLE 1: There exists a BV_k function which is not AC_k . Let f be the Cantor singular function on $[0, 1]$, which is of bounded variation but is not absolutely continuous on $[0, 1]$. Let ϕ be the $(k-1)$ th repeated integral of f over $[0, 1]$. Then, by [8, Corollary 6.2], ϕ is BV_k on $[0, 1]$. But ϕ is not AC_k on $[0, 1]$. For if $\phi \in AC_k([0, 1])$, then since $\phi^{(k-1)}$ exists on $[0, 1]$, by Theorem 4, $\phi^{(k-1)}$ is absolutely continuous on $[0, 1]$ and hence f is absolutely continuous on $[0, 1]$, which is a contradiction.

EXAMPLE 2: There exists an AC_k function on $[0, 1]$ which is not in $BQ_k([0, 1])$.

Let $f(x) = \sqrt{x}$ on $[0, 1]$. Now f is absolutely continuous on $[0, 1]$. But f does not satisfy the Lipschitz condition on $[0, 1]$.

EXAMPLE 3: There exists a function which is in $BQ_{k-1}([0, 1])$ but is not in $BV_k([0, 1])$. Let

$$\begin{aligned} f(x) &= x^2 \sin 1/x, & x \neq 0 \\ &= 0, & x = 0. \end{aligned}$$

Then f satisfies the Lipschitz condition of order 1 on $[0, 1]$ but does not belong to $BV_2([0, 1])$. For if

$$\begin{aligned} g(x) &= 2x \sin \frac{1}{x} - \cos \frac{1}{x}, & x \neq 0 \\ &= 0, & x = 0, \end{aligned}$$

then $f'(x) = g(x)$, for $x \in [0, 1]$.

Also $g(x)$ is bounded on $[0, 1]$. Hence f satisfies Lipschitz condition in $[0, 1]$. But $f \notin BV_2([0, 1])$. For if $f \in BV_2([0, 1])$ then since f' exists on $[0, 1]$, by Theorem 4(iii), $g \in BV_1([0, 1])$, which is a contradiction because $g \notin BV_1([0, 1])$. \square

THEOREM 6. Let $k \geq 2$ and let E be a bounded perfect set. Let $f^{(r)}$ denote r th successive derivative of f with respect to E .

- (i) If $f \in AC_{k-1}(E)$ then $f^{(r)}$ exists on E and is in $AC_{k-r-1}(E)$, $0 \leq r \leq k-2$, and hence $f^{(k-1)}$ exists almost everywhere on E .

- (ii) If $f \in BQ_{k-1}(E)$ then $f^{(r)} \in BQ_{k-r-1}(E)$, $0 \leq r \leq k - 2$ and hence $f^{(k-2)}$ satisfies a Lipschitz condition on E .
- (iii) If $f \in BV_k(E)$ then $f_{ap}^{(k)}$ exists almost everywhere on E , where $f_{ap}^{(k)}$ is the approximate derivative of $f^{(k-1)}$.

PROOF: We first prove the theorem for $k = 2$.

If $f \in AC_1(E)$ then f is absolutely continuous on E and hence $f^{(1)}$ exists almost everywhere on E . In fact, by Theorem 5, $f \in BV_1(E)$ and so by [9, Lemma 4.1, p.221], $f^{(1)}$ exists almost everywhere on E .

If $f \in BQ_1(E)$ then $Q_1(f; x_0, x_1)$ remains bounded for $x_0, x_1 \in E$ and so f satisfies a Lipschitz condition on E .

If $f \in BV_2(E)$ then $f \in AC_1(E)$ by Theorem 5 and so $f^{(1)}$ exists almost everywhere on E . Let $S = \{x : x \in E; f^{(1)}(x) \text{ exists}\}$. Then since $f \in BV_2(E)$, $f^{(1)} \in BV_1(S)$ by Theorem 4 and so $(f^{(1)})^{(1)}$ exists almost everywhere on S , that is, $f_{ap}^{(2)}$ exists almost everywhere on E .

Thus the result is true for $k = 2$.

We suppose that the result is true for $k = m \geq 2$ and prove it for $k = m + 1$. Then the proof will follow by induction.

Let $f \in AC_m(E)$. Then, by Theorem 5, $f \in AC_2(E)$ and so, by Lemma 9, $f^{(1)}$ exists on E . Hence, by Theorem 4, $f^{(1)} \in AC_{m-1}(E)$. Since the result is true for $k = m$, $f^{(1+r)}$ exists on E and is in $AC_{m-r-1}(E)$, $0 \leq r \leq m - 2$, that is, $f^{(s)}$ exists on E and is in $AC_{m-s}(E)$, $1 \leq s \leq m - 1$. Since this is obviously true for $s = 0$, (i) follows for $k = m + 1$.

Let $f \in BQ_m(E)$. Then, by Theorem 5, $f \in AC_m(E)$ and since (i) is true for $k = m + 1$, $f^{(1)}$ exists on E and by Theorem 4, it is in $BQ_{m-1}(E)$. Since the result is true for $k = m$, $f^{(1+r)} \in BQ_{m-r-1}(E)$, $0 \leq r \leq m - 2$, that is $f^{(s)} \in BQ_{m-s}(E)$, $1 \leq s \leq m - 1$. This being trivially true for $s = 0$, the proof of (ii) for $k = m + 1$ is complete.

Let $f \in BV_{m+1}(E)$. Then $f \in AC_m(E)$ and as above $f^{(1)}$ exists in E and so $f^{(1)} \in BV_m(E)$. Since the result is true for $k = m$, $(f^{(1)})_{ap}^m$ exists almost everywhere on E , that is, $f_{ap}^{(m+1)}$ exists almost everywhere on E and so (iii) is proved for $k = m + 1$. □

THEOREM 7. If $f \in AC_k(E)$, then $f_{k-1}(x, E)$ exists finitely at every point x of E_1 , where E_1 is the set of all points of E which are also limit points of E .

PROOF: For $k = 1$, there is nothing to prove. For $k = 2$, the theorem is true by Lemma 9. We suppose it to be true for $k = m \geq 2$. Let $f \in AC_{m+1}(E)$. Then $f \in AC_m(E)$ and so by hypothesis, $f_{m-1}(x, E)$ exists finitely at every point x of E_1 .

Let $x_0 \in E$ be a limit point of E , say from the right, and let $\varepsilon > 0$ be given. Then there is $\sigma = \sigma(\varepsilon) > 0$ such that whenever $x_0 < x_1 < \dots < x_{m+1}$, $|x_0 - x_{m+1}| < \sigma$ and $x_i \in E$, we have

$$|(x_0 - x_{m+1})Q_{m+1}(f; x_0, \dots, x_{m+1})| < \varepsilon$$

that is, $|Q_m(f; x_0, \dots, x_m) - Q_m(f; x_1, \dots, x_{m+1})| < \varepsilon$.

Since $f_{m-1}(x_0, E)$ exists finitely, letting $x_1 \rightarrow x_0$ first and then $x_2 \rightarrow x_0$ and lastly $x_{m-1} \rightarrow x_0$ through E we get

$$\left| \lim_{x_{m-1} \rightarrow x_0} \dots \lim_{x_1 \rightarrow x_0} Q_m(f; x_0, x_1, \dots, x_m) - \lim_{x_{m-1} \rightarrow x_0} \dots \lim_{x_2 \rightarrow x_0} Q_m(f; x_0, x_2, \dots, x_{m+1}) \right| \leq \varepsilon,$$

the iterated limits existing by Lemma 7.

Again letting $x_m \rightarrow x_0$ and then $x_{m+1} \rightarrow x_0$, we have

$$\left| \overline{\lim}_{x_m \rightarrow x_0} \lim_{x_{m-1} \rightarrow x_0} \dots \lim_{x_1 \rightarrow x_0} Q_m(f; x_0, \dots, x_m) - \underline{\lim}_{x_{m+1} \rightarrow x_0} \lim_{x_m \rightarrow x_0} \dots \lim_{x_2 \rightarrow x_0} Q_m(f; x_0, x_2, \dots, x_{m+1}) \right| \leq \varepsilon.$$

Since ε is arbitrary, $\lim_{x_m \rightarrow x_0} \dots \lim_{x_1 \rightarrow x_0} Q_m(f; x_0, \dots, x_m)$ exists finitely. A similar argument holds if x_0 is a limit point of E from the left or from both sides. Hence, by Lemma 7, $f_m(x_0, E)$ exists finitely. Thus the theorem is true for $k = m + 1$. This completes the proof by induction. \square

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