

Théorème 9. Admettons que la fonction $q(x)$ n'est pas constante et possède partout la dérivée continue. Soit $a_n \beta_n > c > 0$ pour $n = 1, 2, \dots$. Dans ces hypothèses, la fonction $\Phi_\eta(x)$ définie par la formule (4) est partout dépourvue de dérivée à droite pour chaque η d'un ensemble résiduel dans (p) .

Démonstration. Soit $\max_{0 \leq x \leq l} |q(x) - q(l)| = k > 0$. Soit $\xi \in (0, l)$ une valeur de x telle que $|q(\xi) - q(l)| = k$. Désignons par E l'ensemble des $x \in \langle 0, l \rangle$ tels que $|\varphi'(x)| \leq \varrho = \frac{k}{4l}$.

Posons:

$$h = \begin{cases} l-x & \text{si } x \in E \text{ et } |q(x) - q(l)| \geq k/2, \\ \xi-x & \text{si } x \in E, \quad |q(x) - q(l)| < k/2 \text{ et } 0 \leq x < \xi, \\ \xi-x+l & \text{si } x \in E, \quad |q(x) - q(l)| < k/2 \text{ et } \xi < x \leq l, \\ l & \text{si } x \in \langle 0, l \rangle - E. \end{cases}$$

On constate facilement que, pour $x \in E$, on a

$$\left| \frac{q(x+h) - q(x)}{h} - q'(x) \right| \geq \frac{k}{4l}$$

et ailleurs

$$\left| \frac{q(x+h) - q(x)}{h} - q'(x) \right| = |q'(x)| \geq \frac{k}{4l}.$$

Il est ainsi démontré que, pour tout $x \in \langle 0, l \rangle$, il existe un h_x tel que

$$\left| \frac{q(x+h_x) - q(x)}{h_x} - q'(x) \right| \geq \frac{k}{4l}.$$

Soit: $f_n(x) = a_n q(\beta_n x)$, $a = 0$, $b = 2l$, $a' = 0$, $b' = l$, $\lambda = ck/4l$,

$\delta_n = l/\beta_n$ et $h = h_y/\beta_n$ où $y = l\beta_n \frac{x}{l} - l \left[\beta_n \frac{x}{l} \right]$. On a pour $x \in \langle 0, l \rangle$

$$\left| \frac{f_n(x+h) - f_n(x)}{h} - f_n'(x) \right| = a_n \beta_n \left| \frac{q(y+h_y) - q(y)}{h_y} - q'(y) \right| \geq \frac{kc}{4l} = \lambda,$$

où $0 < h \leq \delta_n$. Il suffit maintenant d'appliquer le théorème 7.

On Hausdorff classes

By

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This paper deals with following problem: let $\{f_n(x)\}$ be a convergent sequence of functions of a certain class \mathbf{K} ; which are necessary and sufficient conditions that the limit function should also belong to \mathbf{K} ?

The answer depends of the choice of the class \mathbf{K} . If \mathbf{K} is the class of continuous functions it is the context of the well known theorem of Arzela, if \mathbf{K} is the family of functions of the class α of Baire, the answer was given by Gageff¹⁾. We give a generalization of his result for a more general class of functions.

1. Let X be an arbitrary set, \mathbf{H} a family of subsets of X satisfying the following conditions:

- (1.1) The empty set belongs to \mathbf{H} ;
- (1.2) The common part of two sets (\mathbf{H})²⁾ is a set (\mathbf{H});
- (1.3) The sum of a sequence of sets (\mathbf{H}) is a set (\mathbf{H}).

Let Y be a separable metric space with the distance (y_1, y_2) . The family \mathbf{H}^* of all functions $f(x)$ from X to Y satisfying the condition:

- (1.4) For every open set $G \subset Y$ the set $\bigcup_x \{f(x) \in G\}$ belongs to \mathbf{H} ;

will be called Hausdorff class³⁾.

Theorem 1. The necessary and sufficient condition that $f(x)$ should belong to a Hausdorff class \mathbf{H}^* is that, for every $\varepsilon > 0$ there should exist a sequence $\{X_n\}$ of sets (\mathbf{H}) such that $X = \sum_{n=1}^{\infty} X_n$, $\omega(f, X_n) < \varepsilon$ ⁴⁾.

¹⁾ B. Gageff, Sur les suites convergentes des fonctions mesurables B , Fund. Math. **18** (1932), p. 182-188.

²⁾ We call shortly sets (or functions) belonging to a class \mathbf{H} sets (or functions) (\mathbf{H}).

³⁾ These classes were introduced by F. Hausdorff: Mengenlehre, Leipzig 1927, p. 232-270.

⁴⁾ $\omega(f, E)$ denotes oscillation of f on E .

Theorem 2. Let $f(x)$ be the limit of a convergent sequence $\{f_n(x)\}$ of functions of a Hausdorff class \mathbf{H}^* . Then $f(x)$ belongs to \mathbf{H}^* if and only if to every $\varepsilon > 0$ there is a sequence $\{X_n\}$ of sets (\mathbf{H}) and a sequence $\{p_n\}$ of indexes such that

$$X = \sum_{n=1}^{\infty} X_n \quad \text{and} \quad (f_{p_n}(x), f(x)) < \varepsilon \quad \text{for } x \in X_n, n=1, 2, \dots$$

The proofs of these two theorems run down in a quite analogous manner as in the paper of Gageff, and then we omit them.

2. Denote now by \mathbf{Y} the set of all real numbers, and let \mathbf{H}^- be a class of subsets of X satisfying (1.1), (1.2) and (1.3). By \mathbf{H}^- and \mathbf{H}^+ we denote respectively the family of all real functions defined in X such that for every real a the sets $E_x\{a < f(x)\}$ or $E_x\{f(x) < a\}$ respectively belong to \mathbf{H} .

Theorem 3. The necessary and sufficient condition that the limit $f(x)$ of a convergent sequence $\{f_n(x)\}$ of functions belonging to a Hausdorff class \mathbf{H}^* , should belong to \mathbf{H}^- is that, for every $\varepsilon > 0$ and m there should exist a sequence $\{X_n\}$ of sets (\mathbf{H}) and a sequence of indexes $\{p_n\}$ such that

$$(2.1) \quad X = \sum_{n=1}^{\infty} X_n, \quad m < p_n,$$

$$(2.2) \quad f_{p_n}(x) - \varepsilon < f(x) \quad \text{for } x \in X_n, n=1, 2, \dots$$

Proof. The condition is necessary. Given an $\varepsilon > 0$ and m , write $p_n = m + n$, $X_n = E_x\{f_{p_n}(x) - \varepsilon < f(x)\}$. Since $f_n(x) \rightarrow f(x)$, we have (2.1) and (2.2). We must show only that $X_n \in \mathbf{H}$. Denote by $\{r_n\}$ the sequence of all rational numbers. Then

$$\begin{aligned} X_n &= E_x\{f_{p_n}(x) - \varepsilon < f(x)\} = \sum_{m=1}^{\infty} E_x\{f_{p_n}(x) - \varepsilon < r_m < f(x)\} = \\ &= \sum_{m=1}^{\infty} E_x\{f_{p_n}(x) - \varepsilon < r_m\} E_x\{r_m < f(x)\}, \end{aligned}$$

and it follows that $X_n \in \mathbf{H}$.

The condition is sufficient. Let a be any real number. By hypothesis there exists for any s a sequence $\{X_k^s\}$, $k=1, 2, \dots$ of sets (\mathbf{H}) and a sequence $\{p_k^s\}$, $k=1, 2, \dots$ of indexes such that

$$(2.3) \quad X = \sum_{k=1}^{\infty} X_k^s, \quad s < p_k^s \quad \text{and} \quad |f_{p_k^s}(x) - \frac{1}{s} < f(x) \quad \text{for } x \in X_k^s, k=1, 2, \dots$$

By theorem 1, it follows that for any complex (k, s, t) of indexes there is a sequence $\{Z_l^{kst}\}$, $l=1, 2, \dots$ of sets (\mathbf{H}) such that

$$(2.4) \quad X = \sum_{l=1}^{\infty} Z_l^{kst}, \quad \omega(f_{p_k^s}, Z_l^{kst}) < \frac{1}{t} \quad \text{for } l=1, 2, \dots$$

Put $h_l^{kst} = \inf f_{p_k^s}[Z_l^{kst}]$. Let $(\alpha, \sigma, \tau, \lambda)$ be all these complexes (k, s, t, l) for which $\alpha + \frac{1}{\sigma} < h_l^{kst}$. We shall prove that

$$(2.5) \quad X_0 = E_x\{\alpha < f(x)\} = \sum_{\alpha, \sigma, \tau, \lambda} X_\alpha^\sigma Z_\lambda^{\alpha\sigma\tau}.$$

Let $x_0 \in X_0$, then there is a N such that

$$(2.6) \quad |f_k(x_0) - f(x_0)| < \delta = \frac{1}{3}[f(x_0) - \alpha] \quad \text{for } k > N.$$

Choose $1/\sigma < \min(\delta, 1/N)$. By (2.3) there is a α such that $x_0 \in X_\alpha^\sigma$. Set $\tau = \sigma$; by (2.4) we can find an index λ such that $x_0 \in Z_\lambda^{\alpha\sigma\tau}$. In order to prove that x_0 belongs to the right hand side of (2.5) we must show that $\alpha + \frac{1}{\sigma} < h_\lambda^{\alpha\sigma\tau}$. By (2.3), (2.6), (2.4), we have

$$\begin{aligned} h_\lambda^{\alpha\sigma\tau} &= \inf f_{p_\alpha^\sigma}[Z_\lambda^{\alpha\sigma\tau}] \geq f(x_0) - [f(x_0) - f_{p_\alpha^\sigma}(x_0)] - \omega(f_{p_\alpha^\sigma}, Z_\lambda^{\alpha\sigma\tau}) \geq \\ &\geq f(x_0) - \frac{1}{\sigma} - \frac{1}{\tau} \geq f(x_0) - 2\delta = f(x_0) - \frac{2}{3}[f(x_0) - \alpha] = \alpha + \frac{1}{3}[f(x_0) - \alpha] > \alpha + \frac{1}{\sigma}. \end{aligned}$$

Conversely, if $x_0 \in X_\alpha^\sigma Z_\lambda^{\alpha\sigma\tau}$, then by (2.2)

$$f(x_0) = [f(x_0) - f_{p_\alpha^\sigma}(x_0)] + f_{p_\alpha^\sigma}(x_0) \geq -\frac{1}{\sigma} + h_\lambda^{\alpha\sigma\tau} > \alpha.$$

Since the sets X_α^σ and $Z_\lambda^{\alpha\sigma\tau}$ belong to \mathbf{H} , we have $X_0 \in \mathbf{H}$ q. e. d.

A theorem analogous to the theorem 3 can be stated also for the class \mathbf{H}^+ .

3. Let X be any metric space, \mathbf{Y} a separable metric space, \mathbf{H} the additive class α ($0 \leq \alpha < \Omega$) of Borel subsets of X . Then the family \mathbf{H}^* is identical with this of functions measurable (B) of class α . In this case we obtain from theorem 2 the necessary and sufficient condition that the limit of a convergent sequence of functions of the class α should be of the same class, given by Gageff⁶⁾.

⁵⁾ Z being any set, $f[Z]$ denotes the set of values taken by $f(x)$ for $x \in Z$.

⁶⁾ l. c. 1).

If Y is the set of all real numbers, then H^- or H^+ is the family of functions l^a or u^a (respectively) of W. H. Young. From theorem 3 we obtain:

Theorem 4. *The necessary and sufficient condition that the limit $f(x)$ of a convergent sequence $\{f_n(x)\}$ of functions of class a should be a function l^a is, that to every $\varepsilon > 0$ and m there should exist a sequence $\{X_n\}$ of sets of additive Borel class a and a sequence $\{p_n\}$ of indexes such that $X = \sum_{n=1}^{\infty} X_n$, $m < p_n$,*

$$f_{p_n}(x) - \varepsilon < f(x) \quad \text{for } x \in X_n, n=1,2,\dots$$

4. Let X be any topological (Hausdorff) space, Y a separable metric space. Let \mathbf{R} be a class of subsets of X satisfying the following conditions:

- (4.1) If $X_1 \in \mathbf{R}$, $X_2 \subset X_1$, then $X_2 \in \mathbf{R}$;
 (4.2) The sum of a sequence of sets (\mathbf{R}) is a set (\mathbf{R});
 (4.3) Sets (\mathbf{R}) do not contain open sets.

Let \mathbf{D} be the family of all functions from X to Y whose points of discontinuity γ form a set (\mathbf{R}). Denote by \mathbf{H}_1 the family of all sets which can be written in the form $G+R$ where G is open and $R \in \mathbf{R}$. This family satisfies the postulates (1.1), (1.2), (1.3).

The family \mathbf{D} is the Hausdorff class corresponding to the family \mathbf{H}_1 .

In fact, let K be an open sphere in Y , $X_0 = \bigcup_x \{f(x) \in K\}$.

Denote by R the set of points of discontinuity of f , then $X_0 = X_0(X-R) + X_0R$; $f(x)$ being continuous in $X-R$, we see that the set $X_0(X-R)$ consists only of inner points and so it is open; the set $R \in \mathbf{R}$. It is easy to show that, conversely, $\mathbf{H}_1^* \subset \mathbf{D}$.

From theorem 2 we obtain easily:

Theorem 5. *The necessary and sufficient condition that the limit $f(x)$ of a sequence $\{f_n(x)\}$ of functions (\mathbf{D}) should be a function (\mathbf{D}) is, that to every $\varepsilon > 0$ there should exist a sequence $\{G_n\}$ of open sets, a set $R \in \mathbf{R}$ and a sequence $\{p_n\}$ of indexes such that*

$$X = R + \sum_{n=1}^{\infty} G_n, \quad \text{and } (f_{p_n}(x), f(x)) < \varepsilon \quad \text{for } x \in G_n, n=1,2,\dots$$

⁷⁾ If the axiom of enumerability is not satisfied in X , continuity may be meant in the Cauchy sense.

If Y is the set of all real numbers, then \mathbf{H}_1^- is the family of all functions which are lower semicontinuous everywhere, excepted a set (\mathbf{R}). For this class we can formulate the theorem 4 analogously to the theorem 5.

Examples of classes \mathbf{R} are: sets of first category in a complete metric space, enumerable sets, sets of measure 0 in an Euclidean space. In the last case we obtain from theorem 5 the necessary and sufficient condition that the bounded limit of functions integrable (R) should be integrable (R).

5. Let X be an Euclidean space, \mathbf{H}_2 the family of sets which consist exclusively of points of density; then \mathbf{H}_2^* is the family of all approximatively continuous functions. From theorem 2 we get

Theorem 6. *The necessary and sufficient condition that the limit $f(x)$ of a convergent sequence $\{f_n(x)\}$ of approximatively continuous functions should be approximatively continuous is that to every $\varepsilon > 0$ there should exist a sequence $\{X_n\}$ of sets (\mathbf{H}_2) and a sequence $\{p_n\}$ of indexes such that*

$$X = \sum_{n=1}^{\infty} X_n \quad \text{and } (f_{p_n}(x), f(x)) < \varepsilon \quad \text{for } x \in X_n, n=1,2,\dots$$

If Y is the set of real numbers, we obtain from theorem 3 a generalization of the preceding result, for approximatively lower semicontinuous functions.