4.2. The mean value theorem. (Sec. 4.2 in the textbook)

Theorem 4.4 (Rolle's theorem). Let f be a function defined on [a, b]. Suppose f is continuous on [a, b], differentiable on (a, b) and f(a) = f(b). Then, there is $c \in (a, b)$ such that f'(c) = 0.

Proof. Obviously, this theorem holds for constant functions on [a, b]. For other cases, it loses no generality to assume that there is $x_0 \in (a, b)$ such that $f(x_0) > f(a)$. Since f is continuous on [a, b], the extremum value theorem implies the existence of $c \in [a, b]$ such that f has its global maximum at $c \in [a, b]$. As $f(x_0) > f(a) = f(b)$, it must be the case that $c \in (a, b)$. By the differentiability of f on (a, b), Fermat's theorem implies f'(c) = 0.

Example 4.4. Consider the roots of $f(x) = x^5 + 2x - 2$. As f is a polynomial, it is continuous and differentiable on \mathbb{R} . Note that f(1) = 1 > 0 and f(0) = -2 < 0. By the intermediate value theorem, there is $c \in (0, 1)$ such that f(c) = 0. Observe that $f'(x) = 5x^4 + 2 > 0$ for $x \in \mathbb{R}$. By Rolle's theorem, if $d \neq c$ is another root of f, then there is a constant x_0 between c and d such that $f'(x_0) = 0$, which contradicts the fact f' > 0. This implies that c is the unique root of f.

Theorem 4.5 (The mean value theorem). Let f be a function on [a,b]. Assume that f is continuous on [a,b] and differentiable on (a,b). Then, there is $c \in (a,b)$ such that $f'(c) = \frac{f(b)-f(a)}{b-a}$.

Example 4.5. Suppose f is a differentiable function on \mathbb{R} with f(0) = -1 and $f'(x) \ge 2$ for all x. To examine how large f(10) can be, we may use the mean value theorem to compute $\frac{f(10)-f(0)}{10-0} = f'(c)$ for some $c \in (0, 10)$. This implies $f(10) = f(0) + 10f'(c) \ge -1 + 10 \cdot 2 = 19$.

Remark 4.5. The mean value theorem can fail without the differentiability of f on (a, b) (see e.g. f(x) = |x| with a = -1, b = 1) or the continuity of f at a, b (see e.g. f(x) = x for $x \in (-1, 1]$ and f(-1) = 1).

Corollary 4.6. If f'(x) = 0 for $x \in (a, b)$, then f is a constant function. In particular, if g, h are differentiable on (a, b) and g' = h', then there is $c \in \mathbb{R}$ such that g = h + c on (a, b).

Proof. The second part is a simple corollary of the first part through the identity f = g - h. For the first part, assume that f' = 0 on (a, b). Fix $x_0 \in (a, b)$. When $x \in (a, x_0)$, one may apply the mean value theorem to find $y \in (x, x_0)$ such that $f(x_0) - f(x) = f'(y)(x_0 - x)$ or equivalently $f(x) = f(x_0)$. Similarly, we can show that $f(x) = f(x_0)$ for $x \in (x_0, b)$.

Example 4.6. Let $f(x) = \sin^{-1} x + \cos^{-1} x$ for $x \in [-1, 1]$. Note that

$$f\left(\frac{1}{\sqrt{2}}\right) = \sin^{-1}\frac{1}{\sqrt{2}} + \cos^{-1}\frac{1}{\sqrt{2}} = \frac{\pi}{2}, \quad f'(x) = \frac{1}{\sqrt{1-x^2}} - \frac{1}{\sqrt{1-x^2}} = 0, \quad \forall x \in (-1,1).$$

By Corollary 4.6, $f(x) = \pi/2$ for $x \in (-1, 1)$. Since f is continuous on [-1, 1], we have

$$f(-1) = \lim_{x \to (-1)^+} f(x) = \frac{\pi}{2}, \quad f(1) = \lim_{x \to 1^-} f(x) = \frac{\pi}{2}$$

Thus, $f = \pi/2$ on [-1, 1].