

An absolutely continuous function whose inverse function is not absolutely continuous

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Abstract. We construct a strictly increasing function $f: [0, 1] \rightarrow [0, 1]$ such that $f(0) = 0$, $f(1) = 1$, f is absolutely continuous, and f^{-1} is not absolutely continuous. Functions of this type are very scarce in the literature.

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1 Introduction

Throughout this paper, λ denotes the Lebesgue measure on the real line \mathbb{R} , and "a.e." means " λ -almost everywhere". We recall that a function $f: [a, b] \rightarrow \mathbb{R}$ is said to be *absolutely continuous* if for each $\varepsilon > 0$ there exists $\delta > 0$ such that $\sum_{i=1}^n |f(b_i) - f(a_i)| < \varepsilon$ whenever $]a_1, b_1[, \dots,]a_n, b_n[$ are pairwise disjoint subintervals of $[a, b]$ for which $\sum_{i=1}^n (b_i - a_i) < \delta$. It turns out that any absolutely continuous function f on $[a, b]$ is continuous, and has a finite derivative f' on $[a, b]$. Moreover,

$$f(x) - f(a) = \int_a^x f'(t) dt, \quad x \in [a, b]. \quad (1)$$

The purpose of this note is to construct a strictly increasing function $f: [0, 1] \rightarrow [0, 1]$ such that $f(0) = 0$, $f(1) = 1$, f is absolutely continuous, and the inverse function f^{-1} is not absolutely continuous. To do this, we need the following standard result due to M. A. Zareckii (see, e.g., [1]).

Theorem. Let $f: [a, b] \rightarrow [c, d]$ be a strictly increasing function that maps $[a, b]$ onto $[c, d]$. Then the following hold:

- (i) f is absolutely continuous if and only if $\lambda(f(\{x : f'(x) = \infty\})) = 0$;
- (ii) f^{-1} is absolutely continuous if and only if $\lambda(\{x : f'(x) = 0\}) = 0$.

2 The construction

First, we construct a Cantor-like set $B \subset [0, 1]$ as follows. Remove an open interval I_{11} of length $\alpha < 1/3$ from the center of $[0, 1]$. This leaves 2 disjoint closed intervals J_{11} and J_{12} each having length $< 1/2$. This completes the first stage of the construction. If the n -th step of the construction has been completed, leaving 2^n disjoint closed intervals J_{n1}, \dots, J_{n2^n} (numbered from left to right), each of length $< 1/2^n$, we perform the $(n+1)$ -st step by removing an open interval $I_{n+1,k}$ of length α^{n+1} from the center of J_{nk} , $1 \leq k \leq 2^n$. This leaves 2^{n+1} closed intervals $J_{n+1,1}, \dots, J_{n+1,2^{n+1}}$ each of length $< 1/2^{n+1}$. Denote $A_n = \bigcup_{k=1}^{2^{n-1}} I_{nk}$, $n \geq 1$, $A = \bigcup_{n \geq 1} A_n$, and $B = [0, 1] - A$. We have $\lambda(A_n) = 2^{n-1}\alpha^n$, $n \geq 1$, and so

$$\lambda(A) = \sum_{n \geq 1} \lambda(A_n) = \frac{\alpha}{1 - 2\alpha} < 1.$$

Therefore, the Cantor-like set B has positive Lebesgue measure.

Further, we define recursively a sequence (f_n) of continuous, piecewise linear, strictly increasing functions on $[0, 1]$ ($f_n(0) = 0$, $f_n(1) = 1$) by way of the next algorithm:

(a) Set $J_{n1} = [0, a_n]$. The graph of f_n on J_{n1} is the straight line joining the points $(0, 0)$ and (a_n, α^n) , and the graph of f_n on I_{n1} is the straight line joining the points (a_n, α^n) and $(a_n + \alpha^n, \alpha^n + \alpha^n/\lambda(A))$;

(b) For $1 \leq m \leq n$, define

$$f_n(a_m + \alpha^m + x) = \alpha^m + \frac{\alpha^m}{\lambda(A)} + f_n(x), \quad x \in J_{m2},$$

i.e. the graph of f_n on J_{m2} is a translation of the graph of f_n on J_{m1} ;

(c) For $1 \leq m < n$, $f_n = f_m$ on I_{m1} .

Notice that the graph of f_n is symmetric about the center of the square $[0, 1] \times [0, 1]$. For any $n \geq 1$, on account of (b) and (c), we have

$$f_{n+1}(x) = f_n(x), \quad x \in \bigcup_{m=1}^n A_m, \quad (2)$$

and so, for each $p \geq 1$,

$$f_{n+p}(x) = f_n(x), \quad x \in \bigcup_{m=1}^n A_m. \quad (3)$$

From (a), (b) and (2), we see that

$$|f_{n+1} - f_n| < \alpha^n, \quad n \geq 1,$$

and so (f_n) is a Cauchy sequence of continuous, strictly increasing functions. Thus there exists a continuous, nondecreasing function $f : [0, 1] \rightarrow [0, 1]$ such that (f_n) converges uniformly to f ($f(0) = 0$, $f(1) = 1$). For any $n \geq 1$, upon letting $p \rightarrow \infty$ in (3), we get

$$f(x) = f_n(x), \quad x \in \bigcup_{m=1}^n A_m. \quad (4)$$

As each f_n is strictly increasing, (4) implies that $f(x_1) < f(x_2)$ whenever $x_1, x_2 \in A$ and $x_1 < x_2$. Actually f is strictly increasing. For, if $x, x' \in [0, 1]$ and $x < x'$, then exists $[x_1, x_2] \subset A$ such that $x \leq x_1 < x_2 \leq x'$.

Finally, we show that f is absolutely continuous, while f^{-1} is not absolutely continuous. Whatever $n \geq 1$, in view of (a) and (b), we have

$$\lambda(f_n(I_{nk})) = \lambda(f_n(I_{n1})) = \frac{\alpha^n}{\lambda(A)}, \quad 1 \leq k \leq 2^{n-1},$$

and so

$$\lambda(f_n(A_n)) = \sum_{k=1}^{2^{n-1}} \lambda(f_n(I_{nk})) = \frac{2^{n-1}\alpha^n}{\lambda(A)}.$$

Therefore, applying (4), we obtain

$$\lambda(f(A)) = \sum_{n \geq 1} \lambda(f_n(A_n)) = \frac{1}{\lambda(A)} \sum_{n \geq 1} 2^{n-1}\alpha^n = 1. \quad (5)$$

On the other hand, for each $n \geq 1$, we have

$$f'_n(x) = \frac{1}{\lambda(A)}, \quad x \in A_n,$$

and so

$$f'(x) = \frac{1}{\lambda(A)}, \quad x \in A. \quad (6)$$

From (5), (6) and part (i) of Zareckii's theorem, it follows that f is absolutely continuous. Consequently, in view of (1) and (6), we may write

$$1 = \int_0^1 f'(x) dx = \int_A f'(x) dx + \int_B f'(x) dx = 1 + \int_B f'(x) dx,$$

and so $f' = 0$ a.e. on B . As $\lambda(B) > 0$, part (ii) of Zareckii's theorem shows that f^{-1} is not absolutely continuous.

References

- [1] P. I. NATANSON: Theory of Functions of a Real Variable, Ungar, New York, 1955.