

Rolle's theorem

Let f be continuous on $[a, b]$ and differentiable on (a, b) , with $a < b$. If $f(a) = f(b)$, then there is a point $x_0 \in (a, b)$ such that $f'(x_0) = 0$.

Proof

Since f is continuous on $[a, b]$, f attains both its max and min on $[a, b]$. Suppose $f(a) = f(b)$ is both max and min, then f is a constant function $f(x) = f(a)$. So $f'(x) = 0$ for all $x \in (a, b)$ and for $x_0 \in (a, b)$ in particular. Alternatively suppose, WLOG, max is different from $f(a)$. Since max is not at endpoint and $f'(x)$ exists throughout (a, b) , the maximum value of f is attained at a point $x_0 \in (a, b)$ for which $f'(x_0) = 0$, by a previous theorem.

□

MEAN Value thm (MVT)

Let f be continuous on $[a, b]$ where $a < b$ and differentiable on (a, b) . Then there exists $x_0 \in (a, b)$ such that

$$f'(x_0) = \frac{f(b) - f(a)}{b - a}.$$

Proof

Define function \underline{s} on $[a, b]$ by

$$s(x) = f(x) - f(a) - \frac{f(b) - f(a)}{b - a} (x - a).$$

\underline{s} is obviously continuous on $[a, b]$ and differentiable on (a, b) .

Note that $s(a) = s(b)$, since both equal zero. The conditions of Rolle's theorem are met, so there exists $x_0 \in (a, b)$ such that $s'(x_0) = 0$. Now, $s'(x) = f'(x) - \frac{f(b) - f(a)}{b - a}$.

Therefore,

$$f'(x_0) = \frac{f(b) - f(a)}{b - a}$$

for some $x_0 \in (a, b)$

□