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Nowhere Differentiable Functions :

$$T(x) = \begin{cases} 1 & \text{if } x = 0, \\ q^{-1} & \text{if } x \text{ is rational with } x = p/q, \gcd(p, q) = 1, \\ 0 & \text{if } x \text{ is irrational.} \end{cases}$$

Thomae's-type functions



Let $\theta>0$, $T_{\theta}(x)=\left\{\begin{array}{ll}1&\text{if }x=0,\\q^{-\theta}&\text{if }x\text{ is rational with }x=p/q,\gcd(p,q)=1,\\0&\text{if }x\text{ is irrational.}\end{array}\right.$

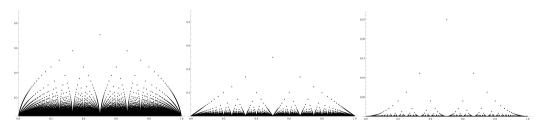


Figure 1: Representation of the function T_{θ} on (0,1) for $\theta=1/2,1$ and 2.

Periodicity



Proposition

The Thomae function is periodic with period 1.

Proof.

- If x is irrational, so is x + 1.
- If x = p/q, then $x + 1 = \frac{p+q}{q}$. But, p and q coprime implies (p+q) and q coprime, hence the conclusion.

Rational-Irrational Dichotomy



Proposition

The function T_{θ} is discontinuous at rational points and continuous at irrational points.

Proof.

- ▶ If *x* is rational, let *s* be an irrational number, and define $x_j = x + s/j$ for $j \in \mathbb{N}$. Clearly $x_j \to x$, but since x_j is irrational for all j, $T_{\theta}(x_j) \not\to T_{\theta}(x)$.
- If x is irrational, assume $x \in (0, 1)$. Given $\varepsilon > 0$, choose $n \in \mathbb{N}$ be such that $n^{-\theta} < \varepsilon$. For $j \in \{1, \dots, n\}$, define $m_j = \sup\{m \in \mathbb{N}_0 : m < jx\}$, and set

$$\delta_j = \inf\{|x - \frac{m_j}{j}|, |x - \frac{m_j + 1}{j}|\}.$$

Let $\delta = \inf_{1 \le j \le n} \delta_j$. If y = p/q is rational and $y \in (x - \delta, x + \delta)$, then q > n, so $T_\theta(y) < n^{-\theta} < \varepsilon$. If y is irrational, $T_\theta(y) = 0 < \varepsilon$. Thus, $|x - y| < \delta$ implies $|T_\theta(x) - T_\theta(y)| < \varepsilon$, proving that T_θ is continuous at x.



Proposition

Let f be a function on \mathbb{R} that is positive on the rationals and 0 on the irrationals. Then, there is an uncountable dense set of irrationals on which f is not differentiable.

Proof.

Let (r_j) be an enumeration of the rationals and let $x_1 \in \mathbb{Q}$. Find a closed interval I_1 such that for all $x \in I_1$,

$$f(x_1) \geq |x_1 - x|.$$

Having defined I_n and x_n , define x_{n+1} and I_{n+1} such that:

$$I_{n+1} \subset I_n$$
, $\mathcal{L}(I_{n+1}) < \frac{1}{n}$, $r_j \notin I_{n+1}$ for $j = 1, \dots, n$, $x_{n+1} \in I_{n+1} \cap \mathbb{Q}$

and for all $x \in I_{n+1}$,

$$f(x_{n+1}) \geq |x_{n+1} - x|.$$

The intervals $(I_n)_{n=1}^{\infty}$ are nested nonempty intervals whose diameters converge to zero.



Proof (continued).

Thus,

$$\bigcap_{n=1}^{\infty} I_n = \{a\}$$

where $x_j \to a$ and $a \notin \mathbb{Q}$. If f were differentiable at a, then by irrational approximation of a, the derivative would have to be zero. However, since $a \in I_i$,

$$\frac{|f(x_j) - f(a)|}{|x_j - a|} = \frac{f(x_j)}{|x_j - a|} \ge 1$$

for all $j \in \mathbb{N}$. Thus, f is not differentiable at a. A look at our construction shows that the set A of all points found in this manner is dense.



Proposition

Let $(a_j)_j$ be a sequence of $\mathbb{R} \setminus \mathbb{Q}$. Then there exists a function that is positive on the rationals, zero on the irrationals, and differentiable at each point a_j .

Proof.

For all j, define $g_j(n) = \min \left\{ \left| \frac{m}{n} - a_j \right| : m \text{ and } n \text{ are coprime} \right\}$ and $g(n) = \min_{j \le n} g_j(n)$. The function

$$f(x) = \begin{cases} 0 & \text{if } x \in \mathbb{R} \setminus \mathbb{Q}, \\ (g(n))^2 & \text{if } x = \frac{m}{n} \text{ with } m \text{ and } n \text{ coprime}, \\ 1 & \text{if } x = 0, \end{cases}$$

is differentiable on $\{a_j: j \in \mathbb{N}\}$. To see this, fix $j \in \mathbb{N}$. For m and n coprime with $n \geq j$,

$$\frac{|f(m/n) - f(a_j)|}{|m/n - a_j|} = \frac{f(m/n)}{|m/n - a_j|} \le \frac{(g(n))^2}{g_j(n)} \le \frac{(g_j(n))^2}{g_j(n)} = g_j(n) \xrightarrow[n \to \infty]{} 0.$$

Rational Approximations



$$au(x)=\sup\left\{u:\exists ext{ an infinity of coprime pairs } (p,q)\in\mathbb{Z} imes\mathbb{N}:\left|x-rac{p}{q}
ight|<rac{1}{q^u}
ight\}.$$

Dirichlet's Theorem

Let x be a real number and n a positive integer. Then there is a rational number p/q with $0 < q \le n$, satisfying

$$\left|x-\frac{p}{q}\right|\leq \frac{1}{(n+1)q}.$$

Corollary

Given any real number x, there exists a rational number p/q such that

$$\left|x-\frac{p}{q}\right|<\frac{1}{q^2}.$$

Rational Approximations



Theorem

Let $x \in \mathbb{R} \setminus \mathbb{Q}$, then there are infinitely many rational numbers p/q such that

$$\left|x-\frac{p}{q}\right|<\frac{1}{q^2}.$$

Hurwitz's Theorem

(i) Let $x \in \mathbb{R} \setminus \mathbb{Q}$, there are infinitely many rational numbers p/q such that

$$\left|x-\frac{p}{q}\right|<\frac{1}{\sqrt{5}\,q^2}.$$

(ii) If $\sqrt{5}$ is replaced by $C > \sqrt{5}$, then there are irrational numbers x for which statement (i) does not hold.

Rational Approximations



Theorem

Let $\varepsilon > 0$. For almost every $x \in [0, 1]$, there exist only finitely many rational numbers p/q such that

$$\left|x-\frac{p}{q}\right|<\frac{1}{q^{2+\varepsilon}}.$$

Proof.

Set

$$A_q = [0,1] \cap \bigcup_{p=0}^q [rac{p}{q} - rac{1}{q^{2+arepsilon}}, rac{p}{q} - rac{1}{q^{2+arepsilon}}].$$

We want to show that $\mathcal{L}(\bigcap_{q\geq 1}\bigcup_{k\geq q}A_k)=0$. Since $\mathcal{L}(A_q)\leq \sum_{p=0}^q\frac{2}{q^{2+\varepsilon}}=\frac{2(q+1)}{q^{2+\varepsilon}}$, we get $\sum_q\mathcal{L}(A_q)<\infty$ et we conclude by Borel-Cantelli.



Proposition

For $\theta \in (0, 2]$, T_{θ} is not differentiable at any point.

Proof.

Let x be an irrational number. By Hurwitz's Theorem, there exists a sequence $(x_j)_{j\in\mathbb{N}}$ of rational numbers converging to x, such that $x_j=p_j/j$ with p_j and j coprime and $|x-x_j|<\frac{1}{\sqrt{5}j^2}$. Then

$$\left|\frac{T_{\theta}(x)-T_{\theta}(x_j)}{x-x_j}\right|>\frac{j^{-\theta}}{1/(\sqrt{5}j^2)}=\sqrt{5}j^{2-\theta}.$$

This ensures that $DT_{\theta}(x)$ cannot be equal to zero. However, by irrational approximation, if $DT_{\theta}(x)$ exists, it must be zero.



We put $T_{\theta}(0) = 1$ in order to have the periodicity. Consider

$$\widetilde{T}_{\theta}(x) = \begin{cases} q^{-\theta} & \text{if } x \text{ is rational with } x = p/q, \gcd(p,q) = 1, \\ 0 & \text{if } x \text{ is irrational or } x = 0. \end{cases}$$

As one might expect, \widetilde{T}_{θ} becomes continuous at 0 and the dichotomy no longer holds. A more interesting fact is that \widetilde{T}_{θ} becomes differentiable at 0 for $\theta > 1$.



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As one might expect, \widetilde{T}_{θ} becomes continuous at 0 and the dichotomy no longer holds. A more interesting fact is that \widetilde{T}_{θ} becomes differentiable at 0 for $\theta > 1$. Indeed, if the derivative at 0 exists, it must be equal to 0. Thus, we must show that if $\varepsilon > 0$, there exists a $\delta > 0$ such that

$$x \in (-\delta, \delta) \implies \left| \frac{\widetilde{T}_{\theta}(x) - \widetilde{T}_{\theta}(0)}{x - 0} \right| = \left| \frac{\widetilde{T}_{\theta}(x)}{x} \right| < \varepsilon.$$

If x is irrational, then this difference quotient is equal to $0<\varepsilon$. Suppose x is a nonzero rational number. There exists a positive integer n such that $\frac{1}{n^{\theta-1}}<\varepsilon$. There exists a $\delta>0$ such that every nonzero rational number in the interval $(-\delta,\delta)$ has denominator q>n. Thus, if $x=\frac{\rho}{a}$ with $\gcd(p,q)=1$, then for $|x|<\delta$ we have q>n, and hence:

$$\left|\frac{\widetilde{T}_{\theta}(x)}{x}\right| = \left|\frac{q^{-\theta}}{p/q}\right| = \left|\frac{1}{pq^{\theta-1}}\right| < \varepsilon.$$

Therefore, the difference quotient is less than ε for all $x \in (-\delta, \delta)$, and the derivative of \widetilde{T}_{θ} at 0 exists and equals 0.

Regularity of T_{θ}



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Regularity of T_{θ}



- $ightharpoonup T_{\theta}$ is discontinuous at rational points and continuous at irrational points.
- For $\theta \in (0, 2]$, T_{θ} is not differentiable at any point.
- ightharpoonup Exact regularity of T_{θ} at each of its points?

Pointwise Regularity



Let $x_0 \in \mathbb{R}^d$, $\alpha > 0$, a function $f \in L^\infty_{loc}$ is in $\Lambda^\alpha(x_0)$ if there exist a constant C > 0 and a polynomial P of degree strictly smaller than α such that

$$||f - P||_{L^{\infty}(B(x_0,r))} \le Cr^{\alpha}$$

for sufficiently small r.

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Hölder-exponent

$$h_f(x_0) := \sup\{\alpha > 0 : f \in \Lambda^{\alpha}(x_0)\}.$$

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$$h_f(x_0) := \sup\{\alpha > 0 : f \in \Lambda^{\alpha}(x_0)\}.$$

Hölder-spectrum

$$d_f(h) = \dim_{\mathcal{H}}(\{x \in \mathbb{R}^d : h_f(x) = h\}).$$

Pointwise Regularity of T_{θ}



Theorem

Let $\theta > 0$; then

$$h_{T_{ heta}}(x) = \left\{ egin{array}{ll} 0 & ext{if } x \in \mathbb{Q}, \ heta/ au(x) & ext{otherwise,} \end{array}
ight.$$

where

$$au(x)=\sup\left\{u:\exists ext{ an infinity of coprime pairs } (p,q)\in\mathbb{Z} imes\mathbb{N}:\left|x-rac{p}{q}
ight|<rac{1}{q^u}
ight\}.$$

- If θ < 2, T_{θ} is nowhere differentiable.
- $ightharpoonup T_2$ is nowhere differentiable and $h_{T_2} = 1$ almost everywhere!
- ▶ When $\theta > 2$, T_{θ} is differentiable at x_0 when $\tau(x_0) < \theta$. For example, T_{θ} is differentiable at algebraic irrationals numbers, e, π, π^2 , $\ln(2)$.

We consider $\theta \leq 2$. Since T_{θ} is not continuous at rational numbers, we can suppose that $x \in (0,1)$ is irrational. If $y \in (0,1)$ is also irrational, we naturally have $T_{\theta}(x) - T_{\theta}(y) = 0$. Let $\tau(x) < \infty$, $\varepsilon > 0$ and $\kappa > 0$ such that $\kappa(\theta/\tau(x) - \varepsilon) < \varepsilon \tau(x)$, if $y_n = \frac{p_n}{q_n} \in (0,1)$ with p_n and q_n coprime, then there exists $N \in \mathbb{N}$ such that for all for all $n \geq N$, one has

$$\frac{|T_{\theta}(y_n) - T_{\theta}(x)|}{|y_n - x|^{\theta/\tau(x) - \varepsilon}} = \frac{1/q_n^{\theta}}{|y_n - x|^{\theta/\tau(x) - \varepsilon}} \le q_n^{-\theta} q_n^{(\tau(x) + \kappa)(\theta/\tau(x) - \varepsilon)},$$

so that $T_{\theta} \in \Lambda^{\theta/\tau(x)-\varepsilon}(x)$.

Proof.

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$$\frac{|T_{\theta}(y_n) - T_{\theta}(x)|}{|y_n - x|^{\theta/\tau(x) - \varepsilon}} = \frac{1/q_n^{\theta}}{|y_n - x|^{\theta/\tau(x) - \varepsilon}} \le q_n^{-\theta} q_n^{(\tau(x) + \kappa)(\theta/\tau(x) - \varepsilon)},$$

so that $T_{\theta} \in \Lambda^{\theta/\tau(x)-\varepsilon}(x)$. If $\theta/\tau(x)=1$ (which can only occur when $\theta=2$), it follows that $h_{T_{\theta}}(x)$ is equal to 1, as T_{θ} is not differentiable at x. Otherwise, let $\varepsilon>0$ be such that $\varepsilon+\theta/\tau(x)<1$ and consider the convergents p_j/q_j of x. For sufficiently large j, we have

$$\frac{|T_{\theta}(x)-T_{\theta}(p_j/q_j)|}{|x-p_j/q_j|^{\frac{\theta}{\tau(x)}+\varepsilon}} = \frac{q_j^{-\theta}}{|x-p_j/q_j|^{\frac{\theta}{\tau(x)}+\varepsilon}} \geq \frac{q_j^{(\tau(x)-\varepsilon)(\frac{\theta}{\tau(x)}+\varepsilon)}}{q_j^{\theta}} = q_j^{\beta\varepsilon},$$

with $\beta_{\varepsilon} > 0$. As $q_i \to \infty$, we get $T_{\theta} \not\in \Lambda^{\frac{\theta}{\tau(x)} + \varepsilon}(x)$.



Let $A \subset \mathbb{R}$, if $\varepsilon > 0$, $\gamma \in \mathbb{R}$ and $\delta \in [0, 1]$, we set

$$\mathcal{H}_{\varepsilon}^{\delta,\gamma} = \inf_{\mathcal{R}} \left(\sum_{i} \operatorname{diam}(A_{i})^{\delta} \left| \log(\operatorname{diam}(A_{i})) \right|^{\gamma} \right),$$

where the infimum is taken over all coverings R of A by bounded sets $\{A_i\}_{i\in\mathbb{N}}$ whose diameter is less than ε .

For all $\delta \in [0,1]$ and $\gamma \in \mathbb{R}$, we define the (δ,γ) -Hausdorff outer measure of A by

$$\mathcal{H}^{\delta,\gamma}(A) = \lim_{\varepsilon \to 0^+} \mathcal{H}^{\delta,\gamma}_{\varepsilon}.$$



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We set

$$dim_{\mathcal{H}}(\textbf{A})=inf\{\delta\geq 0: \mathcal{H}^{\delta,0}(\textbf{A})=0\}=sup\{\delta\geq 0: \mathcal{H}^{\delta,0}(\textbf{A})=\infty\}.$$



Jarnik's Theorem

Let $a, b \in \mathbb{R}$ with a < b. For all $\tau > 2$, we set

$$E_{ au} = \left\{ x \in [a,b] : \left| x - rac{p}{q}
ight| \leq rac{1}{q^{ au}} ext{ for an infinity of coprime pairs } (p,q)
ight\}.$$

Then

$$\dim_{\mathcal{H}}(E_{ au})=rac{2}{ au} \quad ext{and} \quad \mathcal{H}^{2/ au,2}(E_{ au})>0.$$



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Then

$$\dim_{\mathcal{H}}(E_{\tau}) = rac{2}{\tau} \quad ext{and} \quad \mathcal{H}^{2/\tau,2}(E_{\tau}) > 0.$$

Theorem

The Hölder-spectrum is given by

$$d_{T_{\theta}}(h) = \left\{ egin{array}{ll} rac{2h}{ heta} & ext{if } h \in [0, heta/2], \\ -\infty & ext{otherwise.} \end{array}
ight.$$

Let $t \in [2, \infty]$, one has

$$F_t = \bigcap_{\tau < t} E_\tau \setminus \bigcup_{\tau > t} E_\tau.$$

Therefore, for all $\tau < t$.

$$\dim_{\mathcal{H}}(F_t) \leq \dim_{\mathcal{H}}(E_{\tau}) = \frac{2}{\tau}.$$

But, F_t contains the set $G_t = E_t \setminus \bigcup_{\tau > t} E_\tau$. Since the sets E_τ are nested decreasingly, the union $\bigcup_{\tau > t} E_\tau$ can be rewritten as a countable union. By Jarník's theorem, this union consists of sets of zero $\mathcal{H}^{2/t,2}$ -measure. Therefore, we have

$$\mathcal{H}^{2/t,2}(F_t) \geq \mathcal{H}^{2/t,2}(G_t) = \mathcal{H}^{2/t,2}(E_t) > 0.$$

By consequence,

$$\dim_{\mathcal{H}}(F_t) = \frac{2}{t}.$$



We consider continuous functions $\phi:(0,1)\to(0,\infty)$ such that

$$0<\underline{\phi}(t):=\inf_{s<1}\frac{\phi(ts)}{\phi(s)}\leq\overline{\phi}(t):=\sup_{s<1}\frac{\phi(ts)}{\phi(s)}<\infty,$$

for any t < 1. The *lower* and *upper indices* of ϕ are defined by

$$\underline{s}(\phi) = \lim_{t \to 0} \frac{\log \underline{\phi}(t)}{\log t}$$
 and $\overline{s}(\phi) = \lim_{t \to 0} \frac{\log \overline{\phi}(t)}{\log t}$.



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We define

$$T_{\phi}(x) = \left\{ egin{array}{ll} 1 & ext{if } x = 0, \\ \phi(1/q) & ext{if } x = p/q, \\ 0 & ext{if } x ext{is irrational,} \end{array}
ight.$$

where $\underline{s}(\phi) = \overline{s}(\phi) = \theta \in (0, 2]$.



For example, one can consider

$$T_{\log}(x) = \left\{ egin{array}{ll} 1 & ext{if } x = 0, \\ rac{\log(q)}{q} & ext{if } x = p/q, \\ 0 & ext{if } x ext{ is irrational.} \end{array}
ight.$$

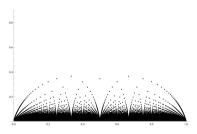


Figure 2: Representation of the function T_{log} on (0,1).



- What about $\underline{s}(\phi) < \overline{s}(\phi)$?
- Negatives indices?
- ► Interchange the dichotomy ?

Different indices



For example, define

$$\phi(t) = \left\{ egin{array}{ll} t^{lpha} & ext{if } t \in (0,s], \ t^{eta} & ext{if } t \in (s,1). \end{array}
ight.$$

 \sim Only few particular points. A more complex example: consider the increasing sequence $(j_n)_n$ defined by

$$\begin{cases} j_0 = 0, \\ j_1 = 1, \\ j_{2n} = 2j_{2n-1} - j_{2n-2}, \\ j_{2n+1} = 2^{j_{2n}}. \end{cases}$$

Then, define

$$\sigma_j := \begin{cases} 2^{j_{2n}} & \text{if } j_{2n} \le j \le j_{2n+1}, \\ 2^{j_{2n}} 4^{j-j_{2n+1}} & \text{if } j_{2n+1} \le j < j_{2n+2}. \end{cases}$$

The sequence σ oscillates between $(j)_i$ and $(2^j)_i$. By setting

$$\phi(t) = \frac{1/\sigma_j - 1/\sigma_{j+1}}{2^j} (t - 2^{-j-1}) + 1/\sigma_{j+1} \quad \text{if} \quad t \in (2^{-j-1}, 2^{-j}],$$

we have $\underline{s}(\phi)=0$ and $\overline{s}(\phi)=1$. \leadsto Partial Results : $h_{\mathcal{T}_{\phi}}(x)\in [\underline{s}(\phi)/\tau(x),\overline{s}(\phi)/\tau(x)]$ if $x\in \mathbb{R}\setminus \mathbb{Q}$.





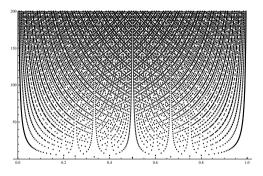


Figure 3: Representation of the function T_{-1} on (0, 1).

► Easy construction of a nowhere locally bounded function.





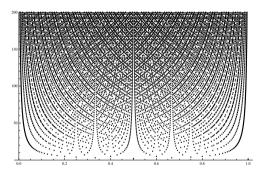


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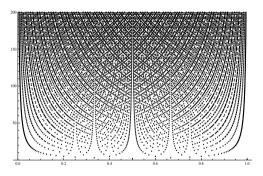


Figure 3: Representation of the function T_{-1} on (0, 1).

- Easy construction of a nowhere locally bounded function.
- ▶ $\int_{\mathbb{R}} T_{\theta}(x) dx = \int_{\mathbb{R} \setminus \mathbb{Q}} T_{\theta}(x) dx = 0$. \leadsto Notion of *p*-exponents not adapted.

Interchange the dichotomy?



Is there a function that is continuous on the rational numbers and discontinuous on the irrational numbers?

Interchange the dichotomy?



Is there a function that is continuous on the rational numbers and discontinuous on the irrational numbers ? \rightsquigarrow No, since the set of discontinuities of a function $\mathbb{R} \to \mathbb{R}$ is always a F_{σ} -set.

Interchange the dichotomy?



Is there a function that is continuous on the rational numbers and discontinuous on the irrational numbers ? \rightsquigarrow No, since the set of discontinuities of a function $\mathbb{R} \to \mathbb{R}$ is always a F_{σ} -set. Starting from a F_{σ} subset of \mathbb{R} , $A := \bigcup_{\sigma} F_{\sigma}$, we define

$$T_A(x) = \begin{cases} 1/n & \text{if } x \text{ rational and } n \text{ is minimal s.t. } x \in F_n, \\ -1/n & \text{if } x \text{ irrational and } n \text{ is minimal s.t. } x \in F_n, \\ 0 & \text{if } x \notin A. \end{cases}$$

The set of discontinuities of T_A is given by A.

