DIFFERENTIABILITY OF THE REMAINDER TERM IN TAYLOR'S FORMULA

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1. Introduction. Taylor's formula with exact remainder may be written

(1)
$$f(x) = f(0) + \frac{f'(0)}{1!}x + \cdots + \frac{f^{(n-1)}(0)}{(n-1)!}x^{n-1} + \frac{1}{n!}x^n f_n(x),$$

where

(2)
$$f_n(x) = \frac{n}{x^n} \int_0^x (x - t)^{n-1} f^{(n)}(t) dt \qquad (x \neq 0).$$

The main object of the paper (Theorem 1) is to show that if f is of class C^{n+p} (i.e., it has continuous derivatives through the order n + p), then f_n is of class C^p , but not necessarily of higher class. The condition that f be of class C^{n+p} may be expressed purely in terms of f_n (Theorem 2). A generalization is given to several dimensions (Theorem 3). The functions are always assumed defined in a neighborhood of the origin. The second theorem will be used in the following note; the results of both papers are essential in studying the singularities of certain mappings (see the next following paper).

2. Properties of the remainder term. We prove

THEOREM 1. Let $1 \le n \le n + p$, let f be of class C^{n+p} (in a region about the origin), and let (1) and (2) hold. Set $f_n(0) = f^{(n)}(0)$. Then f_n is of class C^p , and of class C^{n+p} for $x \ne 0$. Its derivatives are, for $k = 0, \dots, p$,

(3)
$$f_n^{(k)}(x) = \frac{n}{x^{n+k}} \int_0^x (x-t)^{n-1} t^k f^{(n+k)}(t) dt \qquad (x \neq 0),$$

(4)
$$f_n^{(k)}(0) = \frac{n!k!}{(n+k)!} f^{(n+k)}(0).$$

Furthermore,

(5)
$$\lim_{x \to 0} x^k f_n^{(p+k)}(x) = 0 \qquad (k = 1, \dots, n).$$

See also Corollary 2 below.

We require two formulas, assuming ϕ differentiable.

(6)
$$\int_0^x t^{k+1} \phi'(t) dt = x^{k+1} \phi(x) - (k+1) \int_0^x t^k \phi(t) dt;$$

Received July 28, 1942; presented to the American Mathematical Society September 8, 1942.