

Example of a continuous function,  $f(0) > f(1)$ , but for no interval is  $f$  decreasing on the interval:

Let  $\{(a_n, b_n)\}_{n=1}^{\infty}$  enumerate subintervals of  $[0, 1]$  with rational endpoints, and let  $f_0: [0, 1] \rightarrow \mathbb{R}$  be  $f_0(x) = 1 - x$ .

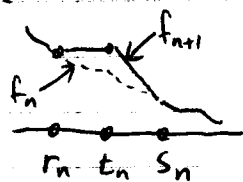
Given  $f_n: [0, 1] \rightarrow \mathbb{R}$ , define  $f_{n+1}$  as follows:

If  $f_n$  is not strictly decreasing on  $(a_n, b_n)$ , put  $f_{n+1} = f_n$ .

If  $f_n$  is strictly decreasing on  $(a_n, b_n)$ , find  $r_n, s_n$  with  $a_n < r_n < s_n < b_n$  and  $f_n(r_n) - f_n(s_n) < 2^{-(n+1)}$ . Let  $t_n = (r_n + s_n)/2$ .

Let

$$f_{n+1}(x) = \begin{cases} f_n(x) & \text{if } x < r_n \text{ or } x \geq s_n \\ f_n(r_n) & \text{if } r_n \leq x \leq t_n \\ f_n(s_n) + \frac{f_n(r_n) - f_n(s_n)}{t_n - s_n} (x - s_n) & \text{if } t_n \leq x \leq s_n \end{cases}$$



Note: ①  $f_{n+1}$  is continuous; ② if  $f_n$  nondecreasing on some  $[r, s]$ ,

Then  $f_i|_{[r, s]} = f_n|_{[r, s]} \quad \forall i > n$  ③  $\sup_{x \in [0, 1]} |f_{n+1}(x) - f_n(x)| \leq 2^{-(n+1)}$

④ For any  $x$ ,  $\{f_n(x)\}_n$  is a Cauchy sequence

From ④,  $f(x) = \lim_{n \rightarrow \infty} f_n(x)$  exists for all  $x$ . From ③ one can

show that  $f$  is continuous. If (for a contradiction)  $f$  is decreasing on some  $(a, b)$ , then  $f$  is decreasing on some  $(a_n, b_n)$ .

If  $f_n \downarrow$  on  $(a_n, b_n)$  then  $f = f_{n+1} = \text{constant on } [r_n, t_n], \Rightarrow \in$ .

If  $f_n \nmid$  on  $(a_n, b_n)$  then  $\exists m+1$  smallest with  $f_{m+1}$  not decreasing on  $(a_n, b_n)$

Then for some  $r < s$ ,  $a_n < r < s < b_n$ ,  $f_{m+1}(r) \leq f_{m+1}(s)$  but  $f_m \downarrow$  on  $(a_n, b_n)$

Then  $[r, s] \subseteq [r_{m+1}, t_{m+1}]$ , so  $f_{m+1} = \text{constant on } [r, s]$ ,

so  $f = \text{constant on } [r, s], \Rightarrow \in$ .