

Theorem. Let $f : A \mapsto \mathbb{R}$ and $c \in A$. Then f is differentiable at c if there exists $\phi : A \mapsto \mathbb{R}$, continuous at c , such that for $x \in A$

$$f(x) = f(c) + (x - c)\phi(x).$$

In this case, $\phi(c) = f'(c)$.

Proof. Let f be differentiable at c . Define

$$\phi(x) = \begin{cases} \frac{f(x)-f(c)}{x-c}, & x \neq c \\ f'(c), & x = c \end{cases}$$

Then

$$\lim_{x \rightarrow c} \phi(x) = \lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c} = f'(c) = \phi(c),$$

so ϕ is continuous at a and

$$f(c) + (x - c)\phi(x) = f(c) + (x - c)\frac{f(x) - f(c)}{x - c} = f(x).$$

On the other hand, if for some ϕ continuous at c ,

$$f(x) = f(c) + (x - c)\phi(x),$$

then, for $x \neq c$

$$\lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c} = \lim_{x \rightarrow c} \phi(x) = \phi(c),$$

so f is differentiable at c and $f'(c) = \phi(c)$. □

Corollary. If $f : A \mapsto \mathbb{R}$ is differentiable at $c \in A$, it is continuous at c .

Proof. If f is differentiable at c then for some $\phi : A \mapsto \mathbb{R}$, continuous at c , $f(x) = f(c) + (x - c)\phi(x)$. Just f is an algebraic combination of a constant $f(c)$ and two functions continuous at c : $(x - c)$ and $\phi(x)$. Thus it is also continuous. □