

**Theorem 1** (Mean Value Theorem). *Let  $f : [a, b] \rightarrow \mathbb{R}$  be a function that is continuous on the closed interval  $[a, b]$  and differentiable on the open interval  $(a, b)$ . Then there exists some  $c \in (a, b)$  such that:*

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

*Proof.* Define the auxiliary function:

$$g(x) = f(x) - \left( \frac{f(b) - f(a)}{b - a} \right) (x - a)$$

Notice that  $g$  is continuous on  $[a, b]$  and differentiable on  $(a, b)$ , because  $f$  is and the other terms are polynomials. Moreover,

$$g(a) = f(a)$$

$$g(b) = f(b) - \left( \frac{f(b) - f(a)}{b - a} \right) (b - a) = f(b) - (f(b) - f(a)) = f(a)$$

Thus,  $g(a) = g(b)$ . By Rolle's Theorem, there exists some  $c \in (a, b)$  such that  $g'(c) = 0$ .

Calculating  $g'(x)$ :

$$g'(x) = f'(x) - \left( \frac{f(b) - f(a)}{b - a} \right)$$

Setting  $g'(c) = 0$  gives:

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

as desired. □