

Theorem Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a function with a γ -Lipschitz continuous first derivative and $x_0 < x_1 \in \mathbb{R}$. Let $f(x_0) = f(x_1) = 0$, while z is a real number $x_0 < z < x_1$ such that $f'(z) = 0$. Then

$$|f'(x_0) - f'(z)| \leq \gamma \frac{x_1 - x_0}{2}.$$

Proof. By definition of Lipschitz continuity, $|f'(x_0) - f'(z)| \leq \gamma(z - x_0)$. It must also be true that

$$\int_{x_0}^z f'(t) dt = - \int_z^{x_1} f'(t) dt. \quad (1)$$

Assume by way of contradiction that $|f'(x_0) - f'(z)| > \gamma(x_1 - x_0)/2$. Define $x_{1/2} = (x_0 + x_1)/2$. Knowing γt is an upper bound for the rate of change of $f'(t)$, it can be concluded that $z > x_{1/2}$ from

$$\left| \int_{x_0}^z f'(t) dt \right| > \int_{x_0}^{x_{1/2}} \gamma t dt. \quad (2)$$

Now it must be conversely true that $x_1 - z < x_{1/2} - x_0$ and hence

$$\left| \int_z^{x_1} f'(t) dt \right| < \int_{x_0}^{x_{1/2}} \gamma t dt. \quad (3)$$

However, (2) and (3) together contradict (1). Therefore

$$|f'(x_0) - f'(z)| \leq \gamma \frac{x_1 - x_0}{2}. \quad (4)$$

□