

Approximately derivative in a vector lattice

TOSHIHARU KAWASAKI

February 7, 2014

ABSTRACT. In previous paper we defined the derivative of mappings from a vector lattice into a complete vector lattice. In this paper we define an approximately derivative of mappings from a vector lattice into a complete vector lattice. Moreover we consider a relation between these two derivatives.

1 Introduction The purpose of our researches is to consider some derivatives and some integrals of mappings in vector spaces and to study their relations, for instance, the fundamental theorem of calculus, inclusive relations between integrals and so on; see [9–17].

When we consider extending from restricted Denjoy integral to improper Denjoy integral for real valued functions, the derivative is transposed to more general derivative, called approximately derivative. Therefore in this paper we consider approximately derivative for mappings from a vector lattice into a vector lattice.

In [15] we defined the derivative of mappings from a vector lattice into a complete vector lattice. In [12] we defined the approximately derivative in the case where the domain is finite dimension. This derivative seemed to be a subset of bounded linear mappings generally, however in [14] it was proved that the subset consists of a single point. In this paper we consider an approximately derivative of mappings from a vector lattice into a complete vector lattice. Moreover we consider a relation between these two derivatives.

In this paper we use notation and definitions in [15, 16]. Let X be a vector lattice. An element $e \in X$ is said to be a unit if $e \wedge x > 0$ for any $x \in X$ with $x > 0$. Let \mathcal{K}_X be the class of units of X . Let \mathcal{I}_X be the class of intervals of X and \mathcal{IK}_X the class of intervals $[a, b]$ with $b - a \in \mathcal{K}_X$. Let $\mathcal{L}(X, Y)$ be the class of bounded linear mappings from X into a vector lattice Y . If Y is complete, then $\mathcal{L}(X, Y)$ is also so [2, 20, 24, 25]. A subset $D \subset X$ is said to be open if for any $x \in D$ and for any $e \in \mathcal{K}_X$ there exists $\varepsilon \in \mathcal{K}_{\mathbb{R}}$ such that $[x - \varepsilon e, x + \varepsilon e] \subset D$. Let \mathcal{O}_X be the class of open subsets of X . For an interval $[a, b]$ and $e \in \mathcal{K}_X$ let

$$[a, b]^e = \{x \mid \text{there exists } \varepsilon \in \mathcal{K}_{\mathbb{R}} \text{ such that } x - a \geq \varepsilon e \text{ and } b - x \geq \varepsilon e\}.$$

Let Λ be an upward directed set. Then let $\mathcal{U}_X(\Lambda)$ be the class of $\{v_\lambda \mid \lambda \in \Lambda\}$ which satisfies the following conditions:

$$(U1) \quad v_\lambda \in X \text{ with } v_\lambda > 0;$$

$$(U2)^u \quad v_{\lambda_1} \geq v_{\lambda_2} \text{ if } \lambda_1 \leq \lambda_2;$$

$$(U3) \quad \bigwedge_{\lambda \in \Lambda} v_\lambda = 0.$$

Moreover we consider the following condition:

$$(M) \quad \text{There exists an interval function } q : \mathcal{I}_X \longrightarrow [0, \infty) \text{ such that}$$

2010 *Mathematics Subject Classification.* 46G05, 46G12.

Key words and phrases. derivative, approximately derivative, vector lattice, Riesz space.

- (M1) $q(I_1) \leq q(I_2)$ if $I_1 \subset I_2$;
(M2) $q(I) > 0$ if $I \in \mathcal{IK}_X$;
(M3) For any $x \in X$, for any $e \in \mathcal{K}_X$ and for any $\varepsilon \in \mathcal{K}_{\mathbb{R}}$ there exists $\delta \in \mathcal{K}_{\mathbb{R}}$ such that $q([x, x + \delta e]) \leq \varepsilon$ and $q([x - \delta e, x]) \leq \varepsilon$.

Example 1.1. Let X be a Banach lattice, that is, it satisfies that $|a| \leq |b|$ implies $\|a\| \leq \|b\|$. Suppose that $\mathcal{K}_X \neq \emptyset$. For any $a, b \in X$ with $a \leq b$ let $q([a, b]) = \|b - a\|$. Then X endowed with q satisfies (M). Indeed, if $[a, b] \subset [c, d]$, then $0 \leq b - a \leq d - c$ and hence $q([a, b]) = \|b - a\| \leq \|d - c\| = q([c, d])$. If $b - a \in \mathcal{K}_X$, then $a \neq b$ and hence $q([a, b]) = \|b - a\| > 0$. Moreover for any $x \in X$, for any $e \in \mathcal{K}_X$ and for any $\varepsilon \in \mathcal{K}_{\mathbb{R}}$, taking $\delta \leq \frac{\varepsilon}{\|e\|}$, then it holds that $q([x, x + \delta e]) = \delta \|e\| \leq \varepsilon$ and $q([x - \delta e, x]) = \delta \|e\| \leq \varepsilon$. For instance, since $C(K)$, where K is a compact Hausdorff space, and L^p , which $1 \leq p \leq \infty$, are Banach lattices with unit, these spaces endowed with the above q satisfy (M).

Example 1.2. Let $X = \mathbb{R}^d \times X_1$, where X_1 is any vector lattice with unit. For any $a = ((a_1, \dots, a_d), a')$, $b = ((b_1, \dots, b_d), b') \in X$ we define $a \leq b$ whenever $a_i \leq b_i$ for any $i = 1, \dots, d$ and $a' \leq b'$. Then $\mathcal{K}_X = \{((e_1, \dots, e_d), e') \mid e_i > 0 \text{ for any } i = 1, \dots, d \text{ and } e' \in \mathcal{K}_{X_1}\}$. Moreover for any $a = ((a_1, \dots, a_d), a')$, $b = ((b_1, \dots, b_d), b') \in X$ with $a \leq b$ let $q([a, b]) = \prod_{i=1}^d (b_i - a_i)$. Then X endowed with q satisfies (M). Indeed, if $[a, b] \subset [c, d]$, then $b_i - a_i \leq d_i - c_i$ for any $i = 1, \dots, d$ and hence $q([a, b]) \leq q([c, d])$. If $b - a \in \mathcal{K}_X$, then $a_i < b_i$ for any $i = 1, \dots, d$ and hence $q([a, b]) > 0$. Moreover for any $x \in X$, for any $e = ((e_1, \dots, e_d), e') \in \mathcal{K}_X$ and for any $\varepsilon \in \mathcal{K}_{\mathbb{R}}$, taking $\delta \leq \frac{\varepsilon}{\prod_{i=1}^d e_i}$, then it holds that $q([x, x + \delta e]) = \delta \prod_{i=1}^d e_i \leq \varepsilon$ and $q([x - \delta e, x]) = \delta \prod_{i=1}^d e_i \leq \varepsilon$. For instance, since \mathbb{R}^S , where S is an arbitrary nonempty set, is such a space, this space endowed with the above q satisfies (M).

In general a lot of interval functions satisfying (M) in X can be considered. Hereafter in the case of $X = \mathbb{R}^d$ we always consider the Lebesgue measure as an interval function q .

2 Definitions

Definition 2.1. Let X be a vector lattice with unit, $x_0 \in D \in \mathcal{O}_X$ and $E \subset D$. Suppose that X satisfies (M).

x_0 is said to be a right density point of E if for any $e \in \mathcal{K}_X$ and for any $\varepsilon \in \mathcal{K}_{\mathbb{R}}$ there exists $e_1 \in \mathcal{K}_X$ such that for any $h \in \mathcal{K}_X$ with $0 < h \leq e_1$ there exists $\{[a_k, b_k] \mid k = 1, 2, \dots\}$ which satisfies the following conditions:

$$(RDS) \quad E^C \cap [x_0, x_0 + h] \subset \bigcup_{k=1}^{\infty} [a_k, b_k]^e.$$

$$(RD) \quad \sum_{k=1}^{\infty} q([a_k, b_k]) \leq \varepsilon q([x_0, x_0 + h]).$$

x_0 is said to be a left density point of E if for any $e \in \mathcal{K}_X$ and for any $\varepsilon \in \mathcal{K}_{\mathbb{R}}$ there exists $e_1 \in \mathcal{K}_X$ such that for any $h \in \mathcal{K}_X$ with $0 < h \leq e_1$ there exists $\{[a_k, b_k] \mid k = 1, 2, \dots\}$ which satisfies the following conditions:

$$(LDS) \quad E^C \cap [x_0 - h, x_0] \subset \bigcup_{k=1}^{\infty} [a_k, b_k]^e.$$

$$(LD) \quad \sum_{k=1}^{\infty} q([a_k, b_k]) \leq \varepsilon q([x_0 - h, x_0]).$$

x_0 is said to be a density point of E if it is a right density point and a left density point.

x_0 is said to be a right dispersion point of E if for any $e \in \mathcal{K}_X$ and for any $\varepsilon \in \mathcal{K}_{\mathbb{R}}$ there exists $e_1 \in \mathcal{K}_X$ such that for any $h \in \mathcal{K}_X$ with $0 < h \leq e_1$ there exists $\{[a_k, b_k] \mid k = 1, 2, \dots\}$ which satisfies (RD) and the following condition:

$$(RDP) \quad E \cap [x_0, x_0 + h] \subset \bigcup_{k=1}^{\infty} [a_k, b_k]^e.$$

x_0 is said to be a left dispersion point of E if for any $e \in \mathcal{K}_X$ and for any $\varepsilon \in \mathcal{K}_{\mathbb{R}}$ there exists $e_1 \in \mathcal{K}_X$ such that for any $h \in \mathcal{K}_X$ with $0 < h \leq e_1$ there exists $\{[a_k, b_k] \mid k = 1, 2, \dots\}$ which satisfies (LD) and the following condition:

$$(LDP) \quad E \cap [x_0 - h, x_0] \subset \bigcup_{k=1}^{\infty} [a_k, b_k]^e.$$

x_0 is said to be a dispersion point of E if it is a right dispersion point and a left dispersion point.

Definition 2.2. Let X be a vector lattice with unit, Y a complete vector lattice, $D \in \mathcal{O}_X$ and F a mapping from D into Y . Suppose that X satisfies (M).

For any $l \in \mathcal{L}(X, Y)$ and for any right density point x_0 of $\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\}$ let

$$\begin{aligned} E_{sup}^+(l; F, x_0) &= \{x \mid x \in D, x - x_0 \in \mathcal{K}_X, F(x) - F(x_0) \not\prec l(x - x_0)\}, \\ L_{sup}^+(F, x_0) &= \left\{ l \mid \begin{array}{l} l \in \mathcal{L}(X, Y), \\ x_0 \text{ is a right dispersion point of } E_{sup}^+(l; F, x_0) \end{array} \right\} \end{aligned}$$

and $o\text{-}\overline{AD}^+ F(x_0)$ the class of $l \in \mathcal{L}(X, Y)$ which satisfies the following conditions:

$$(a\text{-S1}_R) \quad \text{For any } l' \in \mathcal{L}(X, Y) \text{ with } l' > 0 \text{ there exists } l'' \in L_{sup}^+(F, x_0) \text{ such that } l \leq l'' < l + l'.$$

$$(a\text{-S2}_R) \quad l'' \not\prec l \text{ for any } l'' \in L_{sup}^+(F, x_0).$$

Let

$$\begin{aligned} E_{inf}^+(l; F, x_0) &= \{x \mid x \in D, x - x_0 \in \mathcal{K}_X, F(x) - F(x_0) \not\succ l(x - x_0)\}, \\ L_{inf}^+(F, x_0) &= \left\{ l \mid \begin{array}{l} l \in \mathcal{L}(X, Y), \\ x_0 \text{ is a right dispersion point of } E_{inf}^+(l; F, x_0) \end{array} \right\} \end{aligned}$$

and $o\text{-}\underline{AD}^+ F(x_0)$ the class of $l \in \mathcal{L}(X, Y)$ which satisfies the following conditions:

$$(a\text{-I1}_R) \quad \text{For any } l' \in \mathcal{L}(X, Y) \text{ with } l' > 0 \text{ there exists } l'' \in L_{inf}^+(F, x_0) \text{ such that } l \geq l'' > l - l'.$$

$$(a\text{-I2}_R) \quad l'' \not\succ l \text{ for any } l'' \in L_{inf}^+(F, x_0).$$

For any $l \in \mathcal{L}(X, Y)$ and for any left density point x_0 of $\{x \mid x \in D, x_0 - x \in \mathcal{K}_X\}$ let

$$\begin{aligned} E_{sup}^-(l; F, x_0) &= \{x \mid x \in D, x_0 - x \in \mathcal{K}_X, F(x_0) - F(x) \not\prec l(x_0 - x)\}, \\ L_{sup}^-(F, x_0) &= \left\{ l \mid \begin{array}{l} l \in \mathcal{L}(X, Y), \\ x_0 \text{ is a left dispersion point of } E_{sup}^-(l; F, x_0) \end{array} \right\} \end{aligned}$$

and $o\text{-}\overline{AD}^- F(x_0)$ the class of $l \in \mathcal{L}(X, Y)$ which satisfies the following conditions:

$$(a\text{-S1}_L) \quad \text{For any } l' \in \mathcal{L}(X, Y) \text{ with } l' > 0 \text{ there exists } l'' \in L_{sup}^-(F, x_0) \text{ such that } l \leq l'' < l + l'.$$

$$(a\text{-S2}_L) \quad l'' \not\prec l \text{ for any } l'' \in L_{sup}^-(F, x_0).$$

Let

$$E_{inf}^-(l; F, x_0) = \{x \mid x \in D, x_0 - x \in \mathcal{K}_X, F(x_0) - F(x) \not\asymp l(x_0 - x)\},$$

$$L_{inf}^-(F, x_0) = \left\{ l \mid \begin{array}{l} l \in \mathcal{L}(X, Y), \\ x_0 \text{ is a left dispersion point of } E_{inf}^-(l; F, x_0) \end{array} \right\}$$

and $o\text{-}\underline{AD}^-F(x_0)$ the class of $l \in \mathcal{L}(X, Y)$ which satisfies the following conditions:

(a-I1_L) For any $l' \in \mathcal{L}(X, Y)$ with $l' > 0$ there exists $l'' \in L_{inf}^-(F, x_0)$ such that $l \geq l'' > l - l'$.

(a-I2_L) $l'' \not\asymp l$ for any $l'' \in L_{inf}^-(F, x_0)$.

F is said to be approximately right upper differentiable, approximately right lower differentiable, approximately left upper differentiable and approximately left lower differentiable at x_0 if $o\text{-}\overline{AD}^+F(x_0)$, $o\text{-}\underline{AD}^+F(x_0)$, $o\text{-}\overline{AD}^-F(x_0)$ and $o\text{-}\underline{AD}^-F(x_0)$ are not empty, respectively. If $o\text{-}\underline{AD}^+F(x_0) = o\text{-}\overline{AD}^+F(x_0) \cap o\text{-}\underline{AD}^+F(x_0)$ and $o\text{-}\underline{AD}^-F(x_0) = o\text{-}\overline{AD}^-F(x_0) \cap o\text{-}\underline{AD}^-F(x_0)$ are not empty, then F is said to be approximately right differentiable and approximately left differentiable at x_0 , respectively. If $o\text{-}ADF(x_0) = o\text{-}\underline{AD}^+F(x_0) \cap o\text{-}\underline{AD}^-F(x_0)$ is not empty, then F is said to be approximately differentiable at x_0 .

3 Properties

Theorem 3.1. *Let X be a vector lattice with unit, Y a complete vector lattice, $x_0 \in D \in \mathcal{O}_X$ and F a mapping from D into Y . Suppose that X satisfies (M).*

- (1) *If F is approximately right upper differentiable at right density point x_0 of $\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\}$, then any two different elements in $o\text{-}\overline{AD}^+F(x_0)$ are incomparable.*
- (2) *If F is approximately right lower differentiable at right density point x_0 of $\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\}$, then any two different elements in $o\text{-}\underline{AD}^+F(x_0)$ are incomparable.*
- (3) *If F is approximately left upper differentiable at left density point x_0 of $\{x \mid x \in D, x_0 - x \in \mathcal{K}_X\}$, then any two different elements in $o\text{-}\overline{AD}^-F(x_0)$ are incomparable.*
- (4) *If F is approximately left lower differentiable at left density point x_0 of $\{x \mid x \in D, x_0 - x \in \mathcal{K}_X\}$, then any two different elements in $o\text{-}\underline{AD}^-F(x_0)$ are incomparable.*

Proof. Assume that $l_1 < l_2$ for $l_1, l_2 \in o\text{-}\overline{AD}^+F(x_0)$. By (a-S1_R) for l_1 there exists $l'' \in L_{sup}^+(F, x_0)$ such that $l_1 \leq l'' < l_1 + (l_2 - l_1) = l_2$. However it is a contradiction to (a-S2_R) for l_2 , that is, $l'' \not\prec l_2$ for any $l'' \in L_{sup}^+(F, x_0)$. Therefore any two different elements in $o\text{-}\overline{AD}^+F(x_0)$ must be incomparable. The rest can be proved similarly. \square

Lemma 3.1. *Let X be a vector lattice with unit, Y a complete vector lattice, $x_0 \in D \in \mathcal{O}_X$ and F a mapping from D into Y . Suppose that X satisfies (M).*

- (1) *If $l \in L_{sup}^\pm(F, x_0)$ and $l' \in \mathcal{L}(X, Y)$ with $l' > l$, then $l' \in L_{sup}^\pm(F, x_0)$.*
- (2) *If $l \in L_{inf}^\pm(F, x_0)$ and $l' \in \mathcal{L}(X, Y)$ with $l' < l$, then $l' \in L_{inf}^\pm(F, x_0)$.*

Proof. It is clear by definition. \square

Let X be a vector lattice and $A, B \subset X$. We write $A \leq B$ if $a \leq b$ for any $a \in A$ and for any $b \in B$. Similarly we write $A < B$ and $A \not\leq B$ if $a < b$ and $a \not\leq b$, respectively, for any $a \in A$ and for any $b \in B$, and so on. Moreover we write $A \preceq B$ if for any $a \in A$ there exists $b \in B$ such that $a \leq b$ and if for any $b \in B$ there exists $a \in A$ such that $a \leq b$.

Lemma 3.2. *Let X be a vector lattice with unit, Y a complete vector lattice, $x_0 \in D \in \mathcal{O}_X$ and F a mapping from D into Y . Suppose that X satisfies (M).*

Then

$$(1) \quad L_{inf}^{\pm}(F, x_0) \cap L_{sup}^{\pm}(F, x_0) = \emptyset.$$

$$(2) \quad L_{inf}^{\pm}(F, x_0) \not\leq L_{sup}^{\pm}(F, x_0).$$

$$(3) \quad L_{inf}^{\pm}(F, x_0) \preceq L_{sup}^{\pm}(F, x_0).$$

Proof. (1) Assume that $L_{inf}^+(F, x_0) \cap L_{sup}^+(F, x_0) \neq \emptyset$. Let $l \in L_{inf}^+(F, x_0) \cap L_{sup}^+(F, x_0)$. Then x_0 is a right dispersion point of $E_{inf}^+(l; F, x_0)$ and $E_{sup}^+(l; F, x_0)$, that is, for any $e \in \mathcal{K}_X$ and for any $\varepsilon \in \mathcal{K}_{\mathbb{R}}$ there exists $e_{inf} \in \mathcal{K}_X$ such that for any $h \in \mathcal{K}_X$ with $0 < h \leq e_{inf}$ there exists $\{[a_k, b_k] \mid k = 1, 2, \dots\}$ which satisfies

$$E_{inf}^+(l; F, x_0) \cap [x_0, x_0 + h] \subset \bigcup_{k=1}^{\infty} [a_k, b_k]^e,$$

$$\sum_{k=1}^{\infty} q([a_k, b_k]) \leq \varepsilon q([x_0, x_0 + h]),$$

and there exists $e_{sup} \in \mathcal{K}_X$ such that for any $h \in \mathcal{K}_X$ with $0 < h \leq e_{sup}$ there exists $\{[c_k, d_k] \mid k = 1, 2, \dots\}$ which satisfies

$$E_{sup}^+(l; F, x_0) \cap [x_0, x_0 + h] \subset \bigcup_{k=1}^{\infty} [c_k, d_k]^e,$$

$$\sum_{k=1}^{\infty} q([c_k, d_k]) \leq \varepsilon q([x_0, x_0 + h]).$$

Let $e_1 = e_{inf} \wedge e_{sup}$. Then the above two inequalities are true for any $h \in \mathcal{K}_X$ with $0 < h \leq e_1$. Since

$$E_{inf}^+(l; F, x_0) \cup E_{sup}^+(l; F, x_0) = \{x \mid x \in D, x - x_0 \in \mathcal{K}_X\},$$

it holds that

$$(E_{inf}^+(l; F, x_0) \cup E_{sup}^+(l; F, x_0)) \cap [x_0, x_0 + h]$$

$$= \{x \mid x \in D, x - x_0 \in \mathcal{K}_X\} \cap [x_0, x_0 + h].$$

Therefore

$$\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\} \cap [x_0, x_0 + h] \subset \bigcup_{k=1}^{\infty} ([a_k, b_k]^e \cup [c_k, d_k]^e),$$

$$\sum_{k=1}^{\infty} q([a_k, b_k]) + \sum_{k=1}^{\infty} q([c_k, d_k]) \leq 2\varepsilon q([x_0, x_0 + h]).$$

It is a contradiction to that x_0 is a right density point of $\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\}$. Therefore $L_{inf}^+(F, x_0) \cap L_{sup}^+(F, x_0) = \emptyset$. It can be proved similarly that $L_{inf}^-(F, x_0) \cap L_{sup}^-(F, x_0) = \emptyset$.
 (2) Assume that $l_1 \in L_{inf}^\pm(F, x_0)$, $l_2 \in L_{sup}^\pm(F, x_0)$ and $l_1 > l_2$. By Lemma 3.1 it holds that $l_1 \in L_{sup}^\pm(F, x_0)$ and $l_2 \in L_{inf}^\pm(F, x_0)$. However it is a contradiction to (1). Therefore $L_{inf}^\pm(F, x_0) \not\asymp L_{sup}^\pm(F, x_0)$.
 (3) Let $l_1 \in L_{inf}^\pm(F, x_0)$ and $l_2 \in L_{sup}^\pm(F, x_0)$. By Lemma 3.1 it holds that $l_1 \vee l_2 \in L_{sup}^\pm(F, x_0)$ and $l_1 \leq l_1 \vee l_2$. By Lemma 3.1 it holds that $l_1 \wedge l_2 \in L_{inf}^\pm(F, x_0)$ and $l_1 \wedge l_2 \leq l_2$. Therefore $L_{inf}^\pm(F, x_0) \preceq L_{sup}^\pm(F, x_0)$. \square

Theorem 3.2. *Let X be a vector lattice with unit, Y a complete vector lattice, $x_0 \in D \in \mathcal{O}_X$ and F a mapping from D into Y . Suppose that X satisfies (M).*

- (1) *If F is approximately right upper differentiable and approximately right lower differentiable at right density point x_0 of $\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\}$, then $o\text{-}\overline{AD}^+ F(x_0) \not\prec o\text{-}\underline{AD}^+ F(x_0)$.*
- (2) *If F is approximately left upper differentiable and approximately left lower differentiable at left density point x_0 of $\{x \mid x \in D, x_0 - x \in \mathcal{K}_X\}$, then $o\text{-}\overline{AD}^- F(x_0) \not\prec o\text{-}\underline{AD}^- F(x_0)$.*

Proof. Assume that $l_1 \in o\text{-}\overline{AD}^+ F(x_0)$, $l_2 \in o\text{-}\underline{AD}^+ F(x_0)$ and $l_1 < l_2$. Let $l = \frac{1}{2}(l_1 + l_2)$. Then $l_1 < l < l_2$. By (a-S1_R) for l_1 there exists $l'_1 \in L_{sup}^+(F, x_0)$ such that $l_1 \leq l'_1 < l$. By (a-I1_R) for l_2 there exists $l'_2 \in L_{inf}^+(F, x_0)$ such that $l_2 \geq l'_2 > l$. By Lemma 3.1 l is belonging to both $L_{sup}^+(F, x_0)$ and $L_{inf}^+(F, x_0)$, however it is a contradiction to Lemma 3.2. Therefore $o\text{-}\overline{AD}^+ F(x_0) \not\prec o\text{-}\underline{AD}^+ F(x_0)$. It can be proved similarly that $o\text{-}\overline{AD}^- F(x_0) \not\prec o\text{-}\underline{AD}^- F(x_0)$. \square

Lemma 3.3. *Let X be a vector lattice with unit, Y a complete vector lattice, $x_0 \in D \in \mathcal{O}_X$, F, F_1, F_2 mappings from D into Y and $\alpha \in \mathbb{R}$. Suppose that X satisfies (M).*

Then

- (1)

$$L_{sup}^\pm(\alpha F, x_0) = \begin{cases} \alpha L_{sup}^\pm(F, x_0) & \text{if } \alpha \geq 0, \\ \alpha L_{inf}^\pm(F, x_0) & \text{if } \alpha < 0. \end{cases}$$

$$L_{inf}^\pm(\alpha F, x_0) = \begin{cases} \alpha L_{inf}^\pm(F, x_0) & \text{if } \alpha \geq 0, \\ \alpha L_{sup}^\pm(F, x_0) & \text{if } \alpha < 0. \end{cases}$$

- (2)

$$L_{sup}^\pm(F_1, x_0) + L_{sup}^\pm(F_2, x_0) \subset L_{sup}^\pm(F_1 + F_2, x_0),$$

$$L_{inf}^\pm(F_1, x_0) + L_{inf}^\pm(F_2, x_0) \subset L_{inf}^\pm(F_1 + F_2, x_0).$$

Proof. (1) is clear by definition. We show (2). Let $l_1 \in L_{sup}^+(F_1, x_0)$ and $l_2 \in L_{sup}^+(F_2, x_0)$. If

$$F_1(x) - F_1(x_0) + F_2(x) - F_2(x_0) \not\prec l_1(x - x_0) + l_2(x - x_0),$$

then

$$F_1(x) - F_1(x_0) \not\prec l_1(x - x_0) \text{ or } F_2(x) - F_2(x_0) \not\prec l_2(x - x_0).$$

Therefore

$$E_{sup}^+(l_1 + l_2; F_1 + F_2, x_0) \subset E_{sup}^+(l_1; F_1, x_0) \cup E_{sup}^+(l_2; F_2, x_0).$$

If x_0 is a right dispersion point of $E_{sup}^+(l_1; F_1, x_0)$ and of $E_{sup}^+(l_2; F_2, x_0)$, then it is right dispersion point of $E_{sup}^+(l_1 + l_2; F_1 + F_2, x_0)$. Therefore $l_1 + l_2 \in L_{sup}^+(F_1 + F_2, x_0)$. The rest can be proved similarly. \square

Theorem 3.3. *Let X be a vector lattice with unit, Y a complete vector lattice, $x_0 \in D \in \mathcal{O}_X$, F, F_1, F_2 mappings from D into Y and $\alpha \in \mathbb{R}$ with $\alpha > 0$. Suppose that X satisfies (M).*

- (1) *If F is approximately right upper differentiable at right density point x_0 of $\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\}$, then αF is also so and $o\text{-}\overline{AD}^+(\alpha F)(x_0) = \alpha o\text{-}\overline{AD}^+ F(x_0)$ and $-\alpha F$ is approximately right lower differentiable at x_0 and $o\text{-}\overline{AD}^+(-\alpha F)(x_0) = -\alpha o\text{-}\underline{AD}^+ F(x_0)$. If F is approximately right lower differentiable at x_0 , then αF is also so and $o\text{-}\underline{AD}^+(\alpha F)(x_0) = \alpha o\text{-}\underline{AD}^+ F(x_0)$ and $-\alpha F$ is approximately right upper differentiable at x_0 and $o\text{-}\underline{AD}^+(-\alpha F)(x_0) = -\alpha o\text{-}\overline{AD}^+ F(x_0)$.*
- (2) *If $F_1, F_2, F_1 + F_2$ are approximately right upper differentiable at right density point x_0 of $\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\}$, then*

$$o\text{-}\overline{AD}^+ F_1(x_0) + o\text{-}\overline{AD}^+ F_2(x_0) \not\leq o\text{-}\overline{AD}^+(F_1 + F_2)(x_0).$$

If $F_1, F_2, F_1 + F_2$ are approximately right lower differentiable at x_0 , then

$$o\text{-}\underline{AD}^+ F_1(x_0) + o\text{-}\underline{AD}^+ F_2(x_0) \not\geq o\text{-}\underline{AD}^+(F_1 + F_2)(x_0).$$

- (3) *If F is approximately left upper differentiable at left density point x_0 of $\{x \mid x \in D, x_0 - x \in \mathcal{K}_X\}$, then αF is also so and*

$$o\text{-}\overline{AD}^-(\alpha F)(x_0) = \alpha o\text{-}\overline{AD}^- F(x_0)$$

and $-\alpha F$ is approximately left lower differentiable at x_0 and

$$o\text{-}\overline{AD}^-(-\alpha F)(x_0) = -\alpha o\text{-}\underline{AD}^- F(x_0).$$

If F is approximately left lower differentiable at x_0 , then αF is also so and

$$o\text{-}\underline{AD}^-(\alpha F)(x_0) = \alpha o\text{-}\underline{AD}^- F(x_0)$$

and $-\alpha F$ is approximately left upper differentiable at x_0 and

$$o\text{-}\underline{AD}^-(-\alpha F)(x_0) = -\alpha o\text{-}\overline{AD}^- F(x_0).$$

- (4) *If $F_1, F_2, F_1 + F_2$ are approximately left upper differentiable at left density point x_0 of $\{x \mid x \in D, x_0 - x \in \mathcal{K}_X\}$, then*

$$o\text{-}\overline{AD}^- F_1(x_0) + o\text{-}\overline{AD}^- F_2(x_0) \not\leq o\text{-}\overline{AD}^-(F_1 + F_2)(x_0).$$

If $F_1, F_2, F_1 + F_2$ are approximately left lower differentiable at x_0 , then

$$o\text{-}\underline{AD}^- F_1(x_0) + o\text{-}\underline{AD}^- F_2(x_0) \not\geq o\text{-}\underline{AD}^-(F_1 + F_2)(x_0).$$

Proof. (1) and (3) are clear by definition. We show (2) and (4). Let $l_1 \in o\text{-}\overline{AD}^+ F_1(x_0)$ and $l_2 \in o\text{-}\overline{AD}^+ F_2(x_0)$. By (a-S1_R) for any $l' \in \mathcal{L}(X, Y)$ with $l' > 0$ there exist $l''_1 \in L_{sup}^+(F_1, X_0)$ and $l''_2 \in L_{sup}^+(F_2, X_0)$ such that $l_1 \leq l''_1 < l_1 + l'$ and $l_2 \leq l''_2 < l_2 + l'$. Since $F_1 + F_2$ is also approximately right upper differentiable at x_0 , by (a-S2_R) it holds that $l'' \not\leq l$ for any $l \in o\text{-}\overline{AD}^+(F_1 + F_2)(x_0)$ and for any $l'' \in L_{sup}^+(F_1 + F_2, X_0)$. Since by Lemma 3.3 $l''_1 + l''_2 \in L_{sup}^+(F_1 + F_2, x_0)$, it holds that $l_1 + l_2 \leq l''_1 + l''_2 \not\leq l$. Note that l''_1 and l''_2 can take near l_1 and l_2 enough. Therefore $l_1 + l_2 \not\leq l$. Actually assume that $l_1 + l_2 < l$. Then $l''_1 + l''_2 < l_1 + l_2 + 2l' < l$ for any $l' < \frac{1}{2}(l - l_1 - l_2)$. It is a contradiction. Therefore

$$o\text{-}\overline{AD}^+ F_1(x_0) + o\text{-}\overline{AD}^+ F_2(x_0) \not\leq o\text{-}\overline{AD}^+(F_1 + F_2)(x_0).$$

The rest can be proved similarly. □

Lemma 3.4. *Let X be a vector lattice with unit, Y a complete vector lattice, $x_0 \in D \in \mathcal{O}_X$ and F a mapping from D into Y . Suppose that X satisfies (M).*

(1) $l \in o\text{-}AD^+ F(x_0)$ if and only if l satisfies (a-S1_R) and (a-I1_R).

(2) $l \in o\text{-}AD^- F(x_0)$ if and only if l satisfies (a-S1_L) and (a-I1_L).

Proof. The necessity is clear. We show the sufficiency. We show that if $l \in \mathcal{L}(X, Y)$ satisfies (a-S1_R), then it satisfies (a-I2_R). Assume that l does not satisfy (a-I2_R). Then there exists $l'' \in L_{inf}^+(F, x_0)$ such that $l'' > l$. By (a-S1_R) there exists $l''' \in L_{sup}^+(F, x_0)$ such that $l \leq l''' < l''$. It is a contradiction to Lemma 3.2. Therefore l satisfies (a-I2_R). The rest can be proved similarly. □

Theorem 3.4. *Let X be a vector lattice with unit, Y a complete vector lattice, $x_0 \in D \in \mathcal{O}_X$ and F_1, F_2 mappings from D into Y . Suppose that X satisfies (M).*

(1) *If F_1 and F_2 are approximately right differentiable at right density point x_0 of $\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\}$, then $F_1 + F_2$ is also so and*

$$o\text{-}AD^+ F_1(x_0) + o\text{-}AD^+ F_2(x_0) = o\text{-}AD^+(F_1 + F_2)(x_0).$$

(2) *If F_1 and F_2 are approximately left differentiable at left density point x_0 of $\{x \mid x \in D, x_0 - x \in \mathcal{K}_X\}$, then $F_1 + F_2$ is also so and*

$$o\text{-}AD^- F_1(x_0) + o\text{-}AD^- F_2(x_0) = o\text{-}AD^-(F_1 + F_2)(x_0).$$

Proof. Let $l_1 \in o\text{-}AD^+ F_1(x_0)$ and $l_2 \in o\text{-}AD^+ F_2(x_0)$. For any $l' \in \mathcal{L}(X, Y)$ with $l' > 0$ there exist $l''_1 \in L_{sup}^+(F_1, x_0)$ and $l''_2 \in L_{sup}^+(F_2, x_0)$ such that $l_1 \leq l''_1 < l_1 + l'$ and $l_2 \leq l''_2 < l_2 + l'$. Since by Lemma 3.3 $l''_1 + l''_2 \in L_{sup}^+(F_1 + F_2, x_0)$, $l_1 + l_2$ satisfies (a-S1_R) for $F_1 + F_2$. Similarly $l_1 + l_2$ satisfies (a-I1_R) for $F_1 + F_2$. Therefore by Lemma 3.4 $F_1 + F_2$ is approximately right differentiable and

$$o\text{-}AD^+ F_1(x_0) + o\text{-}AD^+ F_2(x_0) \subset o\text{-}AD^+(F_1 + F_2)(x_0).$$

In the above formula we put $-F_1$ into F_1 and $F_1 + F_2$ into F_2 . Then we get

$$o\text{-}AD^+(-F_1)(x_0) + o\text{-}AD^+(F_1 + F_2)(x_0) \subset o\text{-}AD^+ F_2(x_0).$$

By Theorem 3.3

$$\begin{aligned} o-AD^+(F_1 + F_2)(x_0) &\subset o-AD^+F_2(x_0) - o-AD^+(-F_1)(x_0) \\ &= o-AD^+F_2(x_0) + o-AD^+F_1(x_0). \end{aligned}$$

Therefore

$$o-AD^+F_1(x_0) + o-AD^+F_2(x_0) = o-AD^+(F_1 + F_2)(x_0).$$

The rest can be proved similarly. \square

4 In the case of $X = \mathbb{R}^d$ Approximately derivative becomes a subset of bounded linear mappings generally. The problem that it consists of a single point is not solved. However it is true to show the following in the case where X is finite dimensional; see [14].

Lemma 4.1. *Let X and Y be vector lattices and $l \in \mathcal{L}(X, Y)$.*

If $\{x_n\}$ is relatively uniformly convergent to 0 in X , then $\{l(x_n)\}$ is also so in Y .

Proof. Since $\{x_n\}$ is relatively uniformly convergent to 0 in X , there exist $\{\varepsilon_n\} \in \mathcal{U}_{\mathbb{R}}(\mathbb{N})$ and $u \in X$ with $u > 0$ such that $|x_n| \leq \varepsilon_n u$ for any natural number n . Then there exists a monotone sequence $\{r_n\}$ of real numbers such that it is divergent to infinity and $\{r_n x_n\}$ is relatively uniformly convergent to 0. Actually there exists a monotone sequence $\{N(m)\}$ of natural numbers such that $|x_n| \leq \frac{1}{m^2} u$ if $n > N(m)$. Let

$$r_n = \begin{cases} 1 & \text{if } n \leq N(1), \\ m & \text{if } N(m) < n \leq N(m+1) \ (m = 1, 2, \dots). \end{cases}$$

Since

$$|r_n x_n| = \begin{cases} |x_n| & \text{if } n \leq N(1), \\ m|x_n| & \text{if } N(m) < n \leq N(m+1) \ (m = 1, 2, \dots), \end{cases}$$

and $m|x_n| \leq \frac{1}{m} u$, $\{r_n x_n\}$ is relatively uniformly convergent to 0 and $\{r_n\}$ is divergent to infinity. Since $\{r_n x_n\}$ is relatively uniformly convergent to 0, it is bounded. Therefore $\{r_n l(x_n)\}$ is also so, that is, there exists $v \in Y$ with $v > 0$ such that $r_n |l(x_n)| \leq v$. For m select N such that $r_{N+1} \geq m$. Then $|l(x_n)| \leq \frac{1}{r_n} v \leq \frac{1}{m} v$ for any natural number $n > N$. It means that $l(x_n)$ is relatively uniformly convergent to 0. \square

Lemma 4.2. *Let $X = \mathbb{R}^d$, Y a complete vector lattice, $x_0 \in X$ and $l \in \mathcal{L}(X, Y)$.*

Then

$$o-\overline{AD}^+l(x_0) = o-\underline{AD}^+l(x_0) = o-\overline{AD}^-l(x_0) = o-\underline{AD}^-l(x_0) = \{l\}.$$

Proof. We show that $o-\overline{AD}^+l(x_0) = \{l\}$. The rest can be proved similarly. Since $l \in o-\overline{AD}^+l(x_0)$ is clear, we show that for any element of $o-\overline{AD}^+l(x_0)$ it is equals to l . First we consider a necessary and sufficient condition for $l'' \in L_{sup}^+(l, x_0)$. Note that $\mathcal{K}_X = \{(e_1, \dots, e_d) \mid e_i > 0 \text{ for any } i\}$ and $\mathcal{L}(X, Y) \cong Y^d$.

In the case of $l'' > l$:

Since

$$E_{sup}^+(l''; l, x_0) = \{x \mid x - x_0 \in \mathcal{K}_X, l(x - x_0) \not\leq l''(x - x_0)\} = \emptyset,$$

it holds that $l'' \in L_{sup}^+(l, x_0)$.

In the case of $l'' = l$:

Since

$$E_{sup}^+(l''; l, x_0) = \{x \mid x - x_0 \in \mathcal{K}_X\},$$

it holds that for any $h \in \mathcal{K}_X$

$$E_{sup}^+(l''; l, x_0) \cap [x_0, x_0 + h] = \{x \mid x - x_0 \in \mathcal{K}_X\} \cap [x_0, x_0 + h].$$

Therefore x_0 is never a right dispersion point of $E_{sup}^+(l''; l, x_0)$. Then $l'' \notin L_{sup}^+(l, x_0)$.

In the case of $l'' \not\geq l$:

Note that for any $x \in X$ with $x > 0$ there exist $r > 0$ and $0 \leq \theta_i \leq \frac{\pi}{2}$ ($i = 1, \dots, d-1$) such that

$$\begin{aligned} x &= f(r, \theta_1, \dots, \theta_{d-1}) \\ &= r(\cos \theta_1 \cdots \cos \theta_{d-1}, \cos \theta_1 \cdots \sin \theta_{d-1}, \dots, \sin \theta_1). \end{aligned}$$

Therefore there exists $f(r_0, \theta_{1,0}, \dots, \theta_{d-1,0})$ with $r_0 > 0$, $0 \leq \theta_{i,0} \leq \frac{\pi}{2}$ ($i = 1, \dots, d-1$) such that

$$l''(f(r_0, \theta_{1,0}, \dots, \theta_{d-1,0})) \not\geq l(f(r_0, \theta_{1,0}, \dots, \theta_{d-1,0})).$$

Then there exists α_i with $0 < \alpha_i + \theta_{i,0} < \frac{\pi}{2}$, $\alpha_i \neq 0$ such that for any θ_i with $|\theta_i - \theta_{i,0}| \leq |\alpha_i|$, $0 \leq \theta_i \leq \frac{\pi}{2}$ it holds that

$$l''(f(r_0, \theta_1, \dots, \theta_{d-1})) \not\geq l(f(r_0, \theta_1, \dots, \theta_{d-1})).$$

If not, then for $\alpha_{i,1}$ with $0 < \alpha_{i,1} + \theta_{i,0} < \frac{\pi}{2}$, $\alpha_{i,1} \neq 0$ there exists $\theta_{i,1}$ with $0 < |\theta_{i,1} - \theta_{i,0}| \leq |\alpha_{i,1}|$, $0 \leq \theta_{i,1} \leq \frac{\pi}{2}$ such that

$$l''(f(r_0, \theta_{1,1}, \dots, \theta_{d-1,1})) \geq l(f(r_0, \theta_{1,1}, \dots, \theta_{d-1,1})).$$

Moreover for $\alpha_{i,2}$ with $0 < \alpha_{i,2} + \theta_{i,0} < \frac{\pi}{2}$, $0 \neq \alpha_{i,2} \leq \frac{1}{2}|\alpha_{i,1}|$ there exists $\theta_{i,2}$ with $0 < |\theta_{i,2} - \theta_{i,0}| \leq |\alpha_{i,2}|$, $0 \leq \theta_{i,2} \leq \frac{\pi}{2}$ such that

$$l''(f(r_0, \theta_{1,2}, \dots, \theta_{d-1,2})) \geq l(f(r_0, \theta_{1,2}, \dots, \theta_{d-1,2})).$$

Repeat this way, then we get a sequence $\{f(r_0, \theta_{1,k}, \dots, \theta_{d-1,k})\}$ such that it is relatively uniformly convergent to $f(r_0, \theta_{1,0}, \dots, \theta_{d-1,0})$ and

$$l''(f(r_0, \theta_{1,k}, \dots, \theta_{d-1,k})) \geq l(f(r_0, \theta_{1,k}, \dots, \theta_{d-1,k})).$$

It is a contradiction to Lemma 4.1. Therefore there exists α_i with $0 < \alpha_i + \theta_{i,0} < \frac{\pi}{2}$, $\alpha_i \neq 0$ such that for any θ_i with $|\theta_i - \theta_{i,0}| \leq |\alpha_i|$, $0 \leq \theta_i \leq \frac{\pi}{2}$ it holds that

$$l''(f(r_0, \theta_1, \dots, \theta_{d-1})) \not\geq l(f(r_0, \theta_1, \dots, \theta_{d-1})).$$

Since l'' and l are linear, the above inequality is true for any $r > 0$. Let

$$W = \left\{ f(r, \theta_1, \dots, \theta_{d-1}) \mid r > 0, |\theta_i - \theta_{i,0}| \leq |\alpha_i|, 0 \leq \theta_i \leq \frac{\pi}{2} \ (i = 1, \dots, d-1) \right\}.$$

Then $\{x \mid x - x_0 \in \mathcal{K}_X\} \cap (x_0 + W) \subset E_{sup}^+(l''; l, x_0)$. Let $El(h) = El(h_1, \dots, h_d)$ be the intersection of an ellipsoid, which radii are h_1, \dots, h_d , and $\{(x_1, \dots, x_d) \mid x_i > 0 \text{ for any } i\}$. Then $x_0 + El(h) \subset [x_0, x_0 + h]$. Since x_0 is a right density point of $\{x \mid x - x_0 \in \mathcal{K}_X\}$, that

is, for any $e \in \mathcal{K}_X$ and for any $\varepsilon \in \mathcal{K}_{\mathbb{R}}$ there exists $e_1 \in \mathcal{K}_X$ such that for any $h \in \mathcal{K}_X$ with $0 < h \leq e_1$ there exists $\{[a_k, b_k] \mid k = 1, 2, \dots\}$ which satisfies

$$\begin{aligned} \{x \mid x - x_0 \in \mathcal{K}_X\}^C \cap [x_0, x_0 + h] &\subset \bigcup_{k=1}^{\infty} [a_k, b_k]^e, \\ \sum_{k=1}^{\infty} q([a_k, b_k]) &\leq \varepsilon q([x_0, x_0 + h]), \end{aligned}$$

if x_0 is a right dispersion point of $E_{sup}^+(l''; l, x_0)$, that is,

$$\begin{aligned} E_{sup}^+(l''; l, x_0) \cap [x_0, x_0 + h] &\subset \bigcup_{k=1}^{\infty} [c_k, d_k]^e, \\ \sum_{k=1}^{\infty} q([c_k, d_k]) &\leq \varepsilon q([x_0, x_0 + h]), \end{aligned}$$

then

$$\begin{aligned} (x_0 + W) \cap (x_0 + El(h)) &\subset \left(\bigcup_{k=1}^{\infty} [a_k, b_k]^e \right) \cup \left(\bigcup_{k=1}^{\infty} [c_k, d_k]^e \right), \\ \sum_{k=1}^{\infty} q([a_k, b_k]) + \sum_{k=1}^{\infty} q([c_k, d_k]) &\leq 2\varepsilon q([x_0, x_0 + h]) \end{aligned}$$

proving that $(x_0 + W) \cap (x_0 + El(h))$ is a null set. On the other hand

$$\begin{aligned} q((x_0 + W) \cap (x_0 + El(h))) &\geq \frac{|\alpha_1 \cdots \alpha_{d-1}|}{2\pi^{d-1}} \times \frac{\pi^{\frac{d}{2}}}{\Gamma(\frac{d}{2} + 1)} \times h_1 \cdots h_d \\ &= \frac{|\alpha_1 \cdots \alpha_{d-1}|}{2\pi^{\frac{d}{2}-1} \Gamma(\frac{d}{2} + 1)} h_1 \cdots h_d \\ &= \frac{|\alpha_1 \cdots \alpha_{d-1}|}{2\pi^{\frac{d}{2}-1} \Gamma(\frac{d}{2} + 1)} q([x_0, x_0 + h]), \end{aligned}$$

where Γ is Γ -function. It is a contradiction. Therefore x_0 is never a right dispersion point of $E_{sup}^+(l''; l, x_0)$. Then $l'' \notin L_{sup}^+(l, x_0)$.

Therefore $l'' \in L_{sup}^+(l, x_0)$ if and only if $l'' > l$. Let $l_1 \in \overline{o-AD}^+ l(x_0)$. For any $l' > 0$ there exists $l'' \in L_{sup}^+(l, x_0)$ such that $l_1 \leq l'' < l_1 + l'$. Since l' is arbitrary, it holds that $l \leq l_1$, moreover by Theorem 3.1 it hold that $l_1 = l$. □

Theorem 4.1. *Let $X = \mathbb{R}^d$, Y a complete vector lattice, $x_0 \in D \in \mathcal{O}_X$ and $l \in \mathcal{L}(X, Y)$.*

- (1) *If F is approximately right differentiable at right density point x_0 of $\{x \mid x \in D, x - x_0 \in \mathcal{K}_X\}$, then $o-AD^+ F(x_0)$ consists of a single point.*
- (2) *If F is approximately left differentiable at left density point x_0 of $\{x \mid x \in D, x_0 - x \in \mathcal{K}_X\}$, then $o-AD^+ F(x_0)$ consists of a single point.*

Proof. In Theorem 3.4 (1) put $F_1 = F$ and $F_2 = -F$ and by Lemma 4.2

$$o-AD^+ F(x_0) - o-AD^+ F(x_0) = o-AD^+ 0(x_0) = \{0\}.$$

Therefore $o-AD^+ F(x_0)$ consists of a single point. Similarly it can be proved that $o-AD^- F(x_0)$ consists of a single point. □

5 Relation We consider a relation between the approximately derivative and the derivative. However it is not known any desirable relation. In this section we consider the case where $X = \mathbb{R}$ and Y is totally ordered.

Theorem 5.1. *Let $X = \mathbb{R}$, Y a complete vector lattice with total ordering, $x_0 \in D \in \mathcal{O}_X$ and F a mapping from D into Y .*

- (1) *If F is right differentiable at x_0 , then it is approximately right differentiable and $o-D^+F(x_0) = o-AD^+F(x_0)$.*
- (2) *If F is left differentiable at x_0 , then it is approximately right differentiable and $o-D^-F(x_0) = o-AD^-F(x_0)$.*

Proof. Let $l = o-D^+F(x_0)$. Then there exists $\{w_{x_0,e}\} \in \mathcal{U}_{\mathcal{L}(X,Y)}^s(\mathcal{K}_X, \geq)$ such that for any $e \in \mathcal{K}_X$ there exists $\delta_{x_0} \in \mathcal{K}_{\mathbb{R}}$ such that $|F(x_0+h) - F(x_0) - l(h)| \leq w_{x_0,e}(h)$ for any $h \in X$ with $0 < h \leq \delta_{x_0}e$. Let $l' \in \mathcal{L}(X, Y)$ with $l' > 0$. Since $\mathcal{U}_{\mathcal{L}(X,Y)}^s(\mathcal{K}_X, \geq)$ is totally ordered, there exists $e \in \mathcal{K}_X$ such that $w_{x_0,e}(h) < \frac{1}{2}l'(h)$ for any $h \in \mathcal{K}_X$ with $0 < h \leq \delta_{x_0}e$. Let $l'' = l + \frac{1}{2}l'$. Then $l \leq l'' < l + l'$ and $l'' \in L_{sup}^+(F, x_0)$. Actually since for any $h \in \mathcal{K}_X$ with $0 < h \leq \delta_{x_0}e$, $x_0 + h \in D$

$$F(x_0 + h) - F(x_0) \leq (l + w_{x_0,e})(h) < l''(h),$$

it holds that $E_{sup}^+(l''; F, x_0) \cap [x_0, x_0 + h] = \emptyset$. Therefore x_0 is a right dispersion point of $E_{sup}^+(l''; F, x_0)$. Then $l'' \in L_{sup}^+(F, x_0)$. Therefore l satisfies (a-S1_R). Similarly it can be proved that l satisfies (a-I1_R). By Lemma 3.4 F is approximately right differentiable at x_0 . By Theorem 4.1 we obtain that $o-D^+F(x_0) = o-AD^+F(x_0)$. The rest can be proved similarly. \square

References

- [1] A. Alexiewicz, *On Denjoy integrals of abstract functions*, Towarzystwo Naukowe Warszawskie (Soc. Sci. Lett. Varsovie C. R. Cl. III. Sci. Math. Phys.) **41** (1948), 97–129.
- [2] G. Birkhoff, *Lattice Theory*, American Mathematical Society, Providence, 1940.
- [3] A. Boccuto, *Differential and integral calculus in Riesz spaces*, Tatra Mountains Mathematical Publications **14** (1998), 293–323.
- [4] A. Boccuto, B. Riečan, and M. Vrabelová, *Kurzweil-Henstock Integral in Riesz Spaces*, Bentham Science Publishers, Sharjah, 2009.
- [5] R. Cristescu, *Topological Vector Spaces*, Noordhoff International Publishing, Leyden, 1977.
- [6] S. Izumi, *An abstract integral (X)*, Proceedings of the Imperial Academy of Japan **18** (1942), no. 9, 543–547.
- [7] S. Izumi, G. Sunouchi, M. Orihara, and M. Kasahara, *Denjoy integrals, I*, Proceedings of the Physico-Mathematical Society of Japan **17** (1943), 102–120 (in Japanese).
- [8] ———, *Denjoy integrals, II*, Proceedings of the Physico-Mathematical Society of Japan **17** (1943), 329–353 (in Japanese).
- [9] T. Kawasaki, *Order derivative of operators in vector lattices*, Mathematica Japonica **46** (1997), no. 1, 79–84.
- [10] ———, *On Newton integration in vector spaces*, Mathematica Japonica **46** (1997), no. 1, 85–90.
- [11] ———, *Order Lebesgue integration in vector lattices*, Mathematica Japonica **48** (1998), no. 1, 13–17.
- [12] ———, *Approximately order derivatives in vector lattices*, Mathematica Japonica **49** (1999), no. 2, 229–239.
- [13] ———, *Order derivative and order Newton integral of operators in vector lattices*, Far East Journal of Mathematical Sciences **1** (1999), no. 6, 903–926.
- [14] ———, *Uniquely determinedness of the approximately order derivative*, Scientiae Mathematicae Japonicae **57** (2003), no. 2, 373–376.

- [15] ———, *Denjoy integral and Henstock-Kurzweil integral in vector lattices, I*, Czechoslovak Mathematical Journal **59** (2009), no. 2, 381–399.
- [16] ———, *Denjoy integral and Henstock-Kurzweil integral in vector lattices, II*, Czechoslovak Mathematical Journal **59** (2009), no. 2, 401–417.
- [17] ———, *Convergence theorems for the Henstock-Kurzweil integral taking values in a vector lattice*, Scientiae Mathematicae Japonicae **75** (2012), no. 2, 223–233.
- [18] Y. Kubota, *Theory of the Integral*, Maki, Tokyo, 1977 (in Japanese).
- [19] P.-Y. Lee, *Lanzhou Lectures on Henstock Integration*, World Scientific, Singapore, 1989.
- [20] W. A. J. Luxemburg and A. C. Zaanen, *Riesz Spaces*, North-Holland, Amsterdam, 1971.
- [21] P. McGill, *Integration in vector lattices*, Journal of the London Mathematical Society. Second Series **11** (1975), 347–360.
- [22] B. Riečan and T. Neubrunn, *Integral, Measure, and Ordering*, Kluwer Academic Publishers, Dordrecht, 1997.
- [23] P. Romanovski, *Intégrale de Denjoy dans les espaces abstraits*, Recueil Mathématique (Matematicheskii Sbornik) N. S. **9** (1941), no. 1, 67–120.
- [24] H. H. Schaefer, *Banach Lattices and Positive Operators*, Springer-Verlag, Berlin / Heidelberg / New York, 1974.
- [25] B. Z. Vulikh, *Introduction to the Theory of Partially Ordered Spaces*, Wolters-Noordhoff, Groningen, 1967.

Communicated by Jun Kawabe

T. Kawasaki
College of Engineering, Nihon University, Fukushima 963–8642, Japan
E-mail: toshiharu.kawasaki@nifty.ne.jp