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Fréchet directional differentiability and Fréchet differentiability

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Abstract: Zajíček has recently shown that for a lower semi-continuous real-valued function on an Asplund space, the set of points where the function is Fréchet sub-differentiable but not Fréchet differentiable is first category. We introduce another variant of Fréchet differentiability, called Fréchet directional differentiability, and show that for any real-valued function on a normed linear space, the set of points where the function is Fréchet directionally differentiable but not Fréchet differentiable is first category.

Keywords: Gâteaux and Fréchet subdifferentiability, directional differentiability, strict and intermediate differentiability

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