

Define  $g(x) = f\left(x + \frac{1}{n}\right) - f(x)$

$$g(0) = f\left(\frac{1}{n}\right) - f(0)$$

$$g\left(\frac{1}{n}\right) = f\left(\frac{2}{n}\right) - f\left(\frac{1}{n}\right)$$

$$g\left(\frac{2}{n}\right) = f\left(\frac{3}{n}\right) - f\left(\frac{2}{n}\right)$$

Continuing evaluating  $g(k/n)$

$$g\left(1 - \frac{2}{n}\right) = f\left(1 - \frac{1}{n}\right) - f\left(1 - \frac{2}{n}\right)$$

$$g\left(1 - \frac{1}{n}\right) = f(1) - f\left(1 - \frac{1}{n}\right)$$

$$\sum_{k=0}^{n-1} g\left(\frac{k}{n}\right) = 0$$

If  $g\left(\frac{k}{n}\right) = 0$  for any  $k$  we are done

If not  $g\left(\frac{k_1}{n}\right)$  and  $g\left(\frac{k_2}{n}\right)$  must have opposite signs for some  $k_1$  and  $k_2$

This means there is a  $c$  in  $[k_1, k_2]$  such that  $g(c) = 0$

i.e. there is a  $c$  such that  $f(c+1) - f(c) = 0$  and the result follows