

MA139 Analysis 2, Assignment 3

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Question 1

$$f(t) = \log\left(\frac{1+t}{1-t}\right) - 2t = \log(1+t) - \log(1-t) - 2t$$

Therefore

$$\begin{aligned} f'(t) &= \frac{1}{1+t} - (-1)\frac{1}{1-t} - 2 \\ &= \frac{1-t+1+t}{1-t^2} - 2 \\ &= \frac{2-2(1-t^2)}{1-t^2} \\ &= \frac{2t^2}{1-t^2} \end{aligned}$$

In the range $t \in (-1, 1)$, $t^2 \in (0, 1)$. Therefore $2t^2 > 0$ and $1 - t^2 > 0$, so $f'(t) > 0$. Therefore $f(t)$ is increasing for $t \in (-1, 1)$.

$f(0) = \log(1) - 0 = 0$ and since $f(t)$ is increasing, $f(t) \geq 0$ for $t \in [0, 1)$. Therefore $\log\left(\frac{1+t}{1-t}\right) - 2t \geq 0 \implies \log\left(\frac{1+t}{1-t}\right) \geq 2t$ for $0 \leq t < 1$ as required.

Let $t = \frac{1}{2x+1}$. Then

$$\begin{aligned} \frac{1+t}{1-t} &= \frac{1 + \frac{1}{2x+1}}{1 - \frac{1}{2x+1}} \\ &= \frac{2x+1+1}{2x+1-1} \\ &= \frac{2x+2}{2x} \\ &= 1 + \frac{1}{x} \end{aligned}$$

Therefore

$$\log\left(\frac{1+t}{1-t}\right) \geq 2t \implies \log\left(1 + \frac{1}{x}\right) \geq \frac{2}{2x+1}$$

for the condition

$$0 \leq t < 1$$

$$0 \leq \frac{1}{2x+1} < 1$$

$$0 \leq 1 < 2x+1$$

$$0 < 2x$$

$$0 < x$$

Then

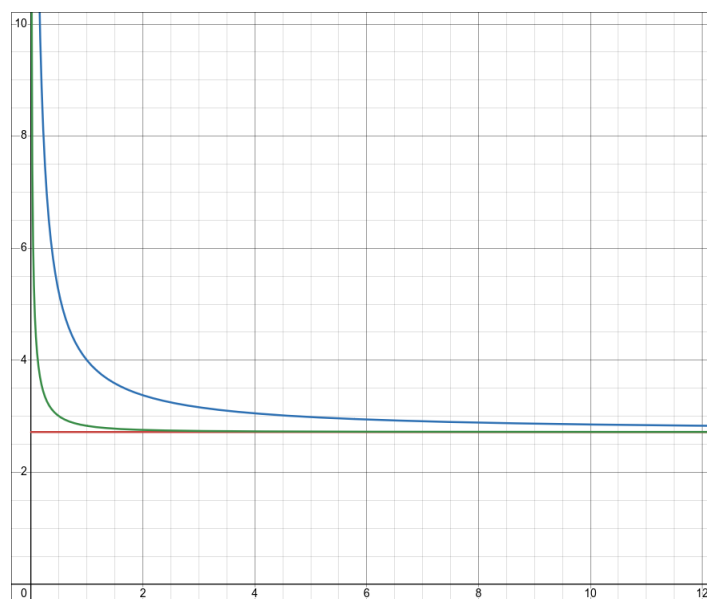
$$\log \left(1 + \frac{1}{x} \right) \geq \frac{2}{2x+1}$$

$$(2x+1) \log \left(1 + \frac{1}{x} \right) \geq 2$$

$$\left(x + \frac{1}{2}\right) \log \left(1 + \frac{1}{x} \right) \geq 1$$

$$\log \left(\left(1 + \frac{1}{x} \right)^{x+\frac{1}{2}} \right) \geq 1$$

$$\left(1 + \frac{1}{x} \right)^{x+\frac{1}{2}} \geq e$$



Question 2

$$y = \frac{1}{\sqrt{x}} - \frac{1}{x} \quad x \in (0, \infty)$$

For $x \in (0, 1)$, $\sqrt{x} > x$, so $y < 0$. And for $x > 1$, $x > \sqrt{x}$, so $y > 0$. Clearly the maximum will be when $y > 0$, so $x > 1$.

The derivative is

$$\begin{aligned} \frac{dy}{dx} &= -\frac{1}{2}x^{-\frac{3}{2}} + x^{-2} \\ &= -\frac{1}{2\sqrt{x^3}} + \frac{1}{x^2} \end{aligned}$$

This equals 0 when $x^2 = 2\sqrt{x^3} \implies x^4 = 4x^3 \implies x = 4$. Therefore $x = 4$ is the only extremum point of the function with $x > 1$. The value at this point is

$$\frac{1}{\sqrt{4}} - \frac{1}{4} = \frac{1}{4}$$

We can evaluate the derivative at either side of $x = 4$ to show that y is increasing on the left and decreasing on the right, therefore $x = 4$ is the maximum.

$$\begin{aligned} \left. \frac{dy}{dx} \right|_{x=3} &= -\frac{1}{2\sqrt{27}} + \frac{1}{9} \\ &= -\frac{1}{6\sqrt{3}} + \frac{1}{9} \\ &= \frac{6\sqrt{3} - 9}{54\sqrt{3}} \\ &= \frac{2\sqrt{3} - 3}{18\sqrt{3}} \\ &= \frac{2 - \sqrt{3}}{18} \\ 3 < 4 &\implies \sqrt{3} < \sqrt{4} = 2 \\ \therefore \frac{2 - \sqrt{3}}{18} &> 0 \end{aligned}$$

$$\begin{aligned}\left.\frac{dy}{dx}\right|_{x=5} &= -\frac{1}{2\sqrt{125}} + \frac{1}{25} \\&= -\frac{1}{10\sqrt{5}} + \frac{1}{25} \\&= \frac{10\sqrt{5} - 25}{250\sqrt{5}} \\&= \frac{2\sqrt{5} - 5}{50\sqrt{5}} \\&= \frac{2 - \sqrt{5}}{50}\end{aligned}$$

$$5 > 4 \implies \sqrt{5} > \sqrt{4} = 2$$

$$\therefore \frac{2 - \sqrt{5}}{50} < 0$$

Therefore $x = 4$, $y = \frac{1}{4}$ is the maximum of this function.

Question 3

Let

$$f(n) = \frac{n}{t} \log \left(1 + \frac{t}{n} \right)$$

And therefore

$$\begin{aligned} f'(n) &= \frac{1}{t} \log \left(1 + \frac{t}{n} \right) + \frac{n}{t} \frac{1}{1 + \frac{t}{n}} \left(-\frac{t}{n^2} \right) \\ &= \frac{1}{t} \log \left(1 + \frac{t}{n} \right) + \frac{-nt}{t \left(1 + \frac{t}{n} \right) n^2} \\ &= \frac{1}{t} \log \left(1 + \frac{t}{n} \right) - \frac{nt}{tn^2 + t^2n} \\ &= \frac{1}{t} \log \left(1 + \frac{t}{n} \right) - \frac{1}{n+t} \end{aligned}$$

Since we only care about what happens as $n \rightarrow \infty$, we can choose to only consider $n > 0$. We will split t into two cases, $t > 0$ and $t < 0$.

Since when $t > 0$, $f(n) < 1$ and $f(n)$ is increasing, we must have $\lim_{n \rightarrow \infty} f(n) = 1$, as required.

Since when $t < 0$, $f(n) > 1$ and $f(n)$ is decreasing, we must have $\lim_{n \rightarrow \infty} f(n) = 1$, as required.

From the previous result, we get

$$\log \left(\left(1 + \frac{t}{n} \right)^n \right) \rightarrow t$$

We want to “apply exp to both sides” to get the desired result. We are allowed to do this because exp is a monotonic function, so it preserves limits.