## 18.01 Problem Set Solutions Problem Set 3

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Link to Problem Set: Problem Set 3

1. (a) According to the Mean Value theorem

$$\frac{f(x) - f(0)}{x - 0} = f'(x)$$

$$f(x) = f(0) + f'(x)x$$

Since f(0) = 0, we can rewrite this as

$$f(x) = f'(x)x$$

From the questions we know that  $x \ge 0$  and  $f'(x) \ge 0$ .

So 
$$f'(x)x \ge 0$$
  
So  $f(x) \ge 0$ 

(b)

$$f(x) = x - \ln(x+1)$$

Here  $x \ge 0$ 

$$f'(x) = \frac{d}{dx}x - \frac{d}{dx}\ln(x+1)$$
$$= 1 - \frac{1}{x+1}$$
$$\frac{x}{x+1}$$

Here  $\frac{x}{x+1} < 0$  when

$$x < (x+1) \cdot 0 = x < 0$$

This is not possible as  $x \ge 0$  So the derivative is always positive. By the previous theorem, this means that  $f(x) \ge 0$  Therfore

$$x - \ln(x + 1 \ge 0)$$

$$x \ge \ln(x+1)$$

which is the same as saying

$$\ln\left(x+1\right) \le x$$

(c) 
$$f(x) = \ln(1+x) - x + \frac{x^2}{2}$$

$$f(0) = \ln(1+0) - 0 + \frac{0^2}{2} = 0$$

$$f'(x) = \frac{1}{1+x} - 1 + x$$

$$= \frac{1 - (1+x)}{1+x} + x$$

$$= \frac{1 - (1+x) + x(x+1)}{1+x} + x$$

$$= \frac{1 - 1 - x + x^2 + x}{1+x}$$

$$= \frac{x^2}{1+x}$$

 $\frac{x^2}{x+1} < 0$  whenever

$$x^2 < (x+1) \cdot 0 = 0$$

But  $x^2$  cannot be less than zero. Hence  $\frac{x^2}{x+1} \ge 0$  Hence by the aforementioned theorem  $f(x) \ge 0$ 

$$f(x) = -\ln(1+x) + x - \frac{x^2}{2} + \frac{x^3}{3}$$

$$f(0) = -\ln(1+0) + 0 - \frac{0^2}{2} + \frac{0^3}{3} = 0$$

$$f'(x) = \frac{1}{1+x} + 1 - x + x^2$$

$$= \frac{-1 + (1+x) - x(x+1) + x^2(x+1)}{1+x}$$

$$= \frac{x^3}{x+1}$$

 $\frac{x^3}{x+1} < 0$  whenever

$$\frac{x^3}{x+1} < 0$$

$$x^3 < -0$$

But  $x^3$  is only negative when x is negative. Since  $x \geq 0$  that's not possible So by  $f'(x) \ge 0$ . Hence  $f(x) \ge 0$ 

(d)

$$ln(1+x) \le x - \frac{x^2}{2} + \frac{x^3}{3} + \dots + \frac{x^{2n+1}}{2n+1} = \sum_{k=1}^{2n+1} (-1)^{k+1} \frac{x^k}{k}, x \ge 0, n \ge 0$$
$$ln(1+x) \ge x - \frac{x^2}{2} + \frac{x^3}{3} + \dots + \frac{x^{2n}}{2n} = \sum_{k=1}^{2n} (-1)^{k+1} \frac{x^k}{k}, x \ge 0, n \ge 1$$

(e) Let u = -x, then x = -u. So

$$\ln(1-u) \le -u, 0 \le u < 1$$

$$f(x) = -u - \ln(1-u)$$

$$f'(x) = -1 - (\frac{-1}{1-u})$$

$$= \frac{1}{1-u} - 1$$

$$= \frac{1 - 1(1-u)}{1-u}$$

$$= \frac{u}{1-u}$$

 $\frac{u}{1-u} < 0$  whenever

$$u < (1 - u) \cdot 0$$
$$u < 0$$

Since  $0 \le u < 1$  that is not possible. Hence f(x) is positive Therefore

$$-u - \ln(1 - u) \ge 0$$
$$-u \ge \ln(1 - u)$$
$$x \ge \ln(1 + x)$$
$$\ln(1 + x) \le x$$

- 2. (a) (From the textbook)
  - (b)  $\int \tan x \sec^2 x = \frac{1}{2} \tan^2 x$  Let  $u = \tan x$ ,  $\frac{du}{dx} = \sec^2 x$ ,  $du = \sec^2 x dx$

$$\int udu = \frac{u^2}{2} + C = \frac{tan^2x}{2} + C$$

$$\begin{split} &\int \tan x \sec^2 x = \frac{1}{2} \tan^2 x \\ &\text{Let } u = \sec x \;, \frac{du}{dx} = \sec x \tan x, du = \sec x \tan x dx \end{split}$$

$$\int u du = \frac{u^2}{2} + C = \frac{\sec^2 x}{2} + C$$

- 3. (From the textbook)
- 4. (From the textbook)
- 5. First we need to find the interval to take the Riemann Sum.

$$Interval = \frac{b-a}{n}$$
$$= \frac{1-0}{n} = \frac{1}{n}$$

So the sum is equal to

$$\sum_{i=0}^{n-1} e^{\frac{i}{n}} \frac{1}{n}$$

$$= \frac{1}{n} \sum_{i=0}^{n-1} e^{\frac{i}{n}}$$

$$= \frac{1}{n} \sum_{i=0}^{n-1} e^{(\frac{1}{n})^i}$$

Using the formula for geometric series, we get

$$= \frac{1}{n} \frac{1 - (e^{\frac{1}{n}})^n}{1 - e^{\frac{1}{n}}}$$
$$= \frac{1 - e}{n(1 - e^{\frac{1}{n}})}$$

Next we should take the limit as n approaches infinity to complete the  $\operatorname{sum}$ 

$$\lim_{n \to \infty} \frac{1 - e}{n(1 - e^{\frac{1}{n}})}$$

Using the linear approximation for  $e^x=1+x$  at x near 0. This is used because as  $n\to\infty$ ,  $\frac{1}{n}\to0$  Therefore

$$= \lim_{n \to \infty} \frac{1 - e}{n(1 - (1 + \frac{1}{n}))}$$

$$= \lim_{n \to \infty} \frac{1 - e}{n(1 - (\frac{n+1}{n}))}$$

$$= \lim_{n \to \infty} \frac{1 - e}{n(\frac{n-(n+1)}{n})}$$

$$= \lim_{n \to \infty} \frac{1 - e}{n(\frac{-1}{n})}$$

$$= \lim_{n \to \infty} \frac{1 - e}{-1}$$

$$= \lim_{n \to \infty} e - 1$$

$$= e - 1$$

6. ( Did it on paper. Too much latex even for me. Might do it someday :))