Week 9: The natural logarithm and exponential functions

October 2 - October 5, 2012

- 1 The natural logarithm & exponential
 - The natural logarithm
 - The exponential function





- 1 The natural logarithm & exponential
 - The natural logarithm
 - The exponential function

Definition

The function In with domain $(0, \infty)$ is defined by the formula

$$\ln(x) = \int_1^x \frac{1}{t} dt.$$

Definition

The function In with domain $(0, \infty)$ is defined by the formula

$$\ln(x) = \int_1^x \frac{1}{t} dt.$$

By interpreting In as the area under a curve, we can see that:

Definition

The function In with domain $(0, \infty)$ is defined by the formula

$$\ln(x) = \int_1^x \frac{1}{t} dt.$$

By interpreting In as the area under a curve, we can see that:

• $\ln x > 0$ if x > 1 and $\ln 1 = 0$,

Definition

The function In with domain $(0,\infty)$ is defined by the formula

$$\ln(x) = \int_1^x \frac{1}{t} dt.$$

By interpreting In as the area under a curve, we can see that:

- $\ln x > 0$ if x > 1 and $\ln 1 = 0$,
- $\ln x < 0$ if 0 < x < 1.

Definition

The function In with domain $(0,\infty)$ is defined by the formula

$$\ln(x) = \int_1^x \frac{1}{t} dt.$$

By interpreting In as the area under a curve, we can see that:

- $\ln x > 0$ if x > 1 and $\ln 1 = 0$,
- $\ln x < 0$ if 0 < x < 1.

We have the following (familiar) properties of the logarithm:

Definition

The function In with domain $(0,\infty)$ is defined by the formula

$$\ln(x) = \int_1^x \frac{1}{t} dt.$$

By interpreting In as the area under a curve, we can see that:

- $\ln x > 0$ if x > 1 and $\ln 1 = 0$,
- $\ln x < 0$ if 0 < x < 1.

We have the following (familiar) properties of the logarithm:

(i) ln(xy) = ln(x) + ln(y) for all positive real numbers x and y.

Definition

The function In with domain $(0,\infty)$ is defined by the formula

$$\ln(x) = \int_1^x \frac{1}{t} dt.$$

By interpreting In as the area under a curve, we can see that:

- $\ln x > 0$ if x > 1 and $\ln 1 = 0$,
- $\ln x < 0$ if 0 < x < 1.

We have the following (familiar) properties of the logarithm:

- (i) ln(xy) = ln(x) + ln(y) for all positive real numbers x and y.
- (ii) $\ln \left(\frac{x}{y} \right) = \ln(x) \ln(y)$ for all positive real numbers x and y.

Definition

The function In with domain $(0,\infty)$ is defined by the formula

$$\ln(x) = \int_1^x \frac{1}{t} dt.$$

By interpreting In as the area under a curve, we can see that:

- $\ln x > 0$ if x > 1 and $\ln 1 = 0$,
- $\ln x < 0$ if 0 < x < 1.

We have the following (familiar) properties of the logarithm:

- (i) ln(xy) = ln(x) + ln(y) for all positive real numbers x and y.
- (ii) $\ln \left(\frac{x}{y} \right) = \ln(x) \ln(y)$ for all positive real numbers x and y.
- (iii) $\ln(x^r) = r \ln(x)$ whenever r is a rational number and x is a positive real number.

(a) $\lim_{x \to \infty} \ln x = \infty$.

- (a) $\lim_{x \to \infty} \ln x = \infty$.
- (b) $\lim_{x\to 0^+} \ln x = -\infty$.

- (a) $\lim_{x \to \infty} \ln x = \infty$.
- (b) $\lim_{x\to 0^+} \ln x = -\infty$.

Also, if $y = \ln x$ and x > 0,

$$\frac{dy}{dx} = \frac{1}{x} > 0 \quad \text{and} \quad \frac{d^2y}{dx^2} = -\frac{1}{x^2} < 0.$$

- (a) $\lim_{x \to \infty} \ln x = \infty$.
- (b) $\lim_{x\to 0^+}^{x\to \infty} \ln x = -\infty$.

Also, if $y = \ln x$ and x > 0,

$$\frac{dy}{dx} = \frac{1}{x} > 0$$
 and $\frac{d^2y}{dx^2} = -\frac{1}{x^2} < 0$.

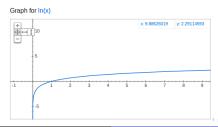
Hence $\ln x$ is increasing and concave downward. Also, $\ln 1 = 0$ and $\ln x$ is continuous, so the graph looks like this:

- (a) $\lim_{x \to \infty} \ln x = \infty$.
- (b) $\lim_{x \to 0^+}^{x \to \infty} \ln x = -\infty$.

Also, if $y = \ln x$ and x > 0,

$$\frac{dy}{dx} = \frac{1}{x} > 0$$
 and $\frac{d^2y}{dx^2} = -\frac{1}{x^2} < 0$.

Hence $\ln x$ is increasing and concave downward. Also, $\ln 1 = 0$ and $\ln x$ is continuous, so the graph looks like this:



Important definition. By the intermediate value theorem, there is a number where $\ln x$ equals 1. We denote this number by e (for "Euler"). It is (in my opinion) perhaps the most important number in mathematics. It is irrational, and **approximately** equal to 2.718.

Important definition. By the intermediate value theorem, there is a number where $\ln x$ equals 1. We denote this number by e (for "Euler"). It is (in my opinion) perhaps the most important number in mathematics. It is irrational, and **approximately** equal to 2.718.

Example. Differentiate the function given by $y = \ln(\sin x)$.

Remarks.

• In general, $\frac{d}{dx} \ln(g(x)) = \frac{g'(x)}{g(x)}$.

Remarks.

- In general, $\frac{d}{dx} \ln(g(x)) = \frac{g'(x)}{g(x)}$.
- Note that when we consider function like ln(g(x)), we are assuming that this composite function is defined on some interval I such that the range of g, when restricted to I, lies in the domain of definition of ln. The book does not emphasize this, which can be somewhat confusing.

Remarks.

- In general, $\frac{d}{dx} \ln(g(x)) = \frac{g'(x)}{g(x)}$.
- Note that when we consider function like ln(g(x)), we are assuming that this composite function is defined on some interval I such that the range of g, when restricted to I, lies in the domain of definition of ln. The book does not emphasize this, which can be somewhat confusing.

Example. Suppose f is defined by $f(x) = \ln |x|$. What is f'(x)?

We record this formula:

$$\frac{d}{dx}\ln|x| = \frac{1}{x}.$$

Hence, we obtain the formula

$$\int \frac{1}{x} dx = \ln|x| + C.$$

We record this formula:

$$\frac{d}{dx}\ln|x| = \frac{1}{x}.$$

Hence, we obtain the formula

$$\int \frac{1}{x} dx = \ln|x| + C.$$

More generally, we can use the chain rule to derive:

$$\frac{d}{dx}\ln|f(x)| = \frac{f'(x)}{f(x)}$$

We record this formula:

$$\frac{d}{dx}\ln|x| = \frac{1}{x}.$$

Hence, we obtain the formula

$$\int \frac{1}{x} dx = \ln|x| + C.$$

More generally, we can use the chain rule to derive:

$$\frac{d}{dx}\ln|f(x)| = \frac{f'(x)}{f(x)}$$

hence,

$$\int \frac{f'(x)}{f(x)} dx = \ln|f(x)| + C$$

provided that f is differentiable and restricted to an interval I where it is nonzero.

Example. Evaluate $\int \frac{x}{x^2+1} dx$

Example. Evaluate $\int \frac{x}{x^2+1} dx$

Example. Evaluate $\int \tan x \, dx$.

Example. Evaluate $\int \frac{x}{x^2+1} dx$

Example. Evaluate $\int \tan x \, dx$. (This example appears in the book on Page 259. Note that although the book doesn't specify the domain of x, it is assumed to be an interval I where $\tan x$ is defined.)

Logarithmic differentiation

By taking the logarithm, any problem involving powers, products and quotients can be transformed into a problem involving products, sums and differences. This is a powerful strategy if it is easy to manipulate the resulting logarithms, as is the case with differentiation.

Logarithmic differentiation

By taking the logarithm, any problem involving powers, products and quotients can be transformed into a problem involving products, sums and differences. This is a powerful strategy if it is easy to manipulate the resulting logarithms, as is the case with differentiation.

Example. Find
$$\frac{dy}{dx}$$
 if $y = \left(\frac{(3x^2+4)(x+2)}{x^3+5x}\right)^{3/5}$ and $x > 0$.

Since $\frac{d}{dx} \ln x = \frac{1}{x} > 0$ on $(0, \infty)$, $\ln x$ is an increasing differentiable function, hence it has a differentiable inverse, which we denote by exp. The domain of exp is \mathbb{R} and the range of exp is $(0, \infty)$.

Since $\frac{d}{dx} \ln x = \frac{1}{x} > 0$ on $(0, \infty)$, $\ln x$ is an increasing differentiable function, hence it has a differentiable inverse, which we denote by exp. The domain of exp is $\mathbb R$ and the range of exp is $(0, \infty)$.

The graph of exp.

Reflect the graph of In about the line y = x.

Since $\frac{d}{dx} \ln x = \frac{1}{x} > 0$ on $(0, \infty)$, $\ln x$ is an increasing differentiable function, hence it has a differentiable inverse, which we denote by exp. The domain of exp is $\mathbb R$ and the range of exp is $(0, \infty)$.

The graph of exp.

Reflect the graph of In about the line y = x.

Notice that

• $\exp(0) = 1$ since $\ln(1) = 0$.

Since $\frac{d}{dx} \ln x = \frac{1}{x} > 0$ on $(0, \infty)$, $\ln x$ is an increasing differentiable function, hence it has a differentiable inverse, which we denote by exp. The domain of exp is $\mathbb R$ and the range of exp is $(0, \infty)$.

The graph of exp.

Reflect the graph of In about the line y = x.

Notice that

- $\exp(0) = 1$ since $\ln(1) = 0$.
- $\exp(1) = e \text{ since } \ln(e) = 1.$

Since $\frac{d}{dx} \ln x = \frac{1}{x} > 0$ on $(0, \infty)$, $\ln x$ is an increasing differentiable function, hence it has a differentiable inverse, which we denote by exp. The domain of exp is $\mathbb R$ and the range of exp is $(0, \infty)$.

The graph of exp.

Reflect the graph of In about the line y = x.

Notice that

- $\exp(0) = 1$ since $\ln(1) = 0$.
- $\exp(1) = e \text{ since } \ln(e) = 1.$
- $\exp(\ln(x)) = x$ and $\ln(\exp(x)) = x$.

Recall that if r is a rational number, then

$$\ln(e^r) = r \ln(e) = r$$

$$\ln(e^r) = r \ln(e) = r$$

Since In and exp are inverses, this means that $exp(r) = e^r$.

$$\ln(e^r) = r \ln(e) = r$$

Since In and exp are inverses, this means that $exp(r) = e^r$.

Now e^x is currently defined only when x is *rational*, and by the above, it agrees with $\exp(x)$. But $\exp(x)$ is defined for all **real** x, not just all rational x.

$$\ln(e^r) = r \ln(e) = r$$

Since In and exp are inverses, this means that $exp(r) = e^r$.

Now e^x is currently defined only when x is rational, and by the above, it agrees with $\exp(x)$. But $\exp(x)$ is defined for all $real\ x$, not just all rational x. So we $define\ e^x = \exp(x)$ for all irrational x also! Now e^x makes sense for all $x \in \mathbb{R}$. Therefore,

$$e^x = y$$
 and $\ln y = x$.

$$\ln(e^r) = r \ln(e) = r$$

Since In and exp are inverses, this means that $\exp(r) = e^r$.

Now e^x is currently defined only when x is rational, and by the above, it agrees with $\exp(x)$. But $\exp(x)$ is defined for all $real\ x$, not just all rational x. So we $define\ e^x = \exp(x)$ for all irrational x also! Now e^x makes sense for all $x \in \mathbb{R}$. Therefore,

$$e^x = y$$
 and $\ln y = x$.

Also, the cancellation equations $\exp(\ln(x)) = x$ and $\ln(\exp(x)) = x$ become

$$e^{\ln x} = x$$
 and $\ln(e^x) = x$.

The first cancellation formula requires x > 0, but the second holds for all x.

(a) $\ln \sqrt{e}$

- (a) $\ln \sqrt{e}$ (b) $e^{3 \ln 2}$

- (a) $\ln \sqrt{e}$
- (b) $e^{3 \ln 2}$ (c) $e^{x + \ln x}$

- (a) $\ln \sqrt{e}$
- (b) $e^{3 \ln 2}$ (c) $e^{x + \ln x}$

Solve each equation for x:

- (a) $\ln \sqrt{e}$
- (b) $e^{3 \ln 2}$ (c) $e^{x + \ln x}$

Solve each equation for x:

(d)
$$2^{x-5} = 3$$

- (a) $\ln \sqrt{e}$
- (b) $e^{3 \ln 2}$
- (c) $e^{x+\ln x}$

Solve each equation for x:

- (d) $2^{x-5} = 3$
- (e) $\ln x + \ln(x 1) = 1$

• $e^x > 0$ for all x.

- $e^x > 0$ for all x.
- $\bullet \lim_{x\to -\infty} e^x = 0.$

- $e^x > 0$ for all x.
- $\bullet \lim_{x \to -\infty} e^x = 0.$
- $\bullet \lim_{x\to\infty}e^x=\infty.$

- $e^x > 0$ for all x.
- $\bullet \lim_{x \to -\infty} e^x = 0.$
- $\lim_{x\to\infty} e^x = \infty$.

- $e^x > 0$ for all x.
- $\bullet \lim_{x\to -\infty} e^x = 0.$
- $\lim_{x\to\infty} e^x = \infty$.

$$e^{x+y} = e^x e^y$$

- $e^x > 0$ for all x.
- $\bullet \lim_{x \to -\infty} e^x = 0.$
- $\bullet \lim_{x\to\infty} e^x = \infty.$

- $e^{x-y} = \frac{e^x}{e^y}$

- $e^x > 0$ for all x.
- $\lim_{x\to\infty} e^x = \infty$.

- $e^{x+y} = e^x e^y$
- $e^{x-y} = \frac{e^x}{e^y}$
- **3** $(e^x)^r = e^{rx}$.