MA 109: Calculus I

Tutorial Solutions

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§0. Notations

- 1. $\mathbb{N} = \{1,\ 2,\ \ldots\}$ denotes the set of natural numbers.
- 2. $\mathbb{Z}=\mathbb{N}\cup\{0\}\cup\{-n:n\in\mathbb{N}\}$ denotes the set of integers.
- 3. $\ensuremath{\mathbb{Q}}$ denotes the set of rational numbers.
- 4. \mathbb{R} denotes the set of real numbers.
- 5. \subset is used for subset, not necessarily proper.

$$[0,1] \subset [0,1]$$

is correct.

6. \subsetneq is used for "proper subset."

 $\S 1$ Tutorial 1

§1. Tutorial 1

25th November, 2020

Sheet 1

2. (iv) $\lim_{n\to\infty} (n)^{1/n}$.

Define $h_n:=n^{1/n}-1.$ Then, $h_n\geq 0$ for all $n\in\mathbb{N}.$ (Why?)

Now, for n > 2, we have

$$n = (1 + h_n)^n$$

$$= 1 + nh_n + \binom{n}{2}h_n^2 + \dots + \binom{n}{n}h_n^n$$

$$\geq 1 + nh_n + \binom{n}{2}h_n^2$$

$$> \binom{n}{2}h_n^2$$

$$= \frac{n(n-1)}{2}h_n^2.$$

Thus, $h_n < \sqrt{\frac{2}{n-1}}$ for all n > 2.

Using Sandwich Theorem, we get that $\lim_{n \to \infty} \overline{h_n} = 0$ which gives us that

$$\lim_{n \to \infty} n^{1/n} = 1.$$

(Where did we use that $h_n \ge 0$?)

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3. (ii) We show that $\left\{ (-1)^n \left(\frac{1}{2} - \frac{1}{n} \right) \right\}_{n \ge 1}$ is *not* convergent.

Solution. Note that from the difference formula, we know that if $\{a_n\}$ converges, then

$$\lim_{n\to\infty} |a_{n+1} - a_n| = 0.$$

(The limit exists and equals 0.)

We show that this is not true for the given sequence. We define

$$b_n := a_{n+1} - a_n$$

where $\{a_n\}$ is the sequence given in the question.

Then, b_n is given as

$$b_n = (-1)^{n+1} \left(\frac{1}{2} - \frac{1}{n+1} \right) - (-1)^n \left(\frac{1}{2} - \frac{1}{n} \right)$$
$$= (-1)^{n+1} \left(\frac{1}{2} - \frac{1}{n+1} \right) + (-1)^{n+1} \left(\frac{1}{2} - \frac{1}{n} \right)$$
$$= (-1)^{n+1} + (-1)^n \left(\frac{1}{n+1} + \frac{1}{n} \right).$$

Thus, we have

$$|b_n| = \left|1 - \left(\frac{1}{n+1} + \frac{1}{n}\right)\right|$$
$$= \left|1 - \frac{2n+1}{n(n+1)}\right|$$

From the above, we conclude that

$$\lim_{n\to\infty}|b_n|=1.$$

This shows that a_n does not converge.

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5. (iii)
$$a_1 = \sqrt{2}, \ a_{n+1} = 3 + \frac{a_n}{2} \quad \forall n \ge 1.$$

Solution. I first describe the general idea.

The idea in these questions is to first prove a bound on a_n by induction. Then, using that bound we prove that the sequence is convergent.

Once we do that, we then know that $\lim_{n\to\infty} a_n$ exists. Since that also equals $\lim_{n\to\infty} a_{n+1}$, we can take limit on both sides of the equation and solve for the limit L.

First, we prove that the sequence is bounded above.

Claim 1. $a_n < 6$ for all $n \in \mathbb{N}$.

Proof. We shall prove this via induction. The base case n=1 is immediate as 2<6.

Assume that it holds for n = k. Then,

$$a_{k+1} = 3 + \frac{a_n}{2} < 3 + \frac{6}{2} = 6.$$

By principle of mathematical induction, we have proven the claim.

Claim 2. $a_n < a_{n+1}$ for all $n \in \mathbb{N}$.

Proof.
$$a_{n+1} - a_n = 3 - \frac{a_n}{2} = \frac{6 - a_n}{2} > 0 \implies a_{n+1} > a_n$$
.

Thus, we now know that the sequence converges. Let $L = \lim_{n \to \infty} a_n$. Then taking the limit on both sides of

$$a_{n+1} = 3 + \frac{a_n}{2}$$

gives us

$$L = 3 + \frac{L}{2},$$

which we can solve to get L=6.

 $\S 1$ Tutorial 1

7. If $\lim_{n\to\infty}a_n=L\neq 0$, show that there exists $n_0\in\mathbb{N}$ such that

$$|a_n| \ge \frac{|L|}{2}$$
 for all $n \ge n_0$.

Solution. Choose $\epsilon = \frac{|L|}{2}$. Note that this is indeed greater than 0.

By the $\epsilon-N$ definition, there exists $N\in\mathbb{N}$ such that

$$|a_n - L| < \epsilon = \frac{|L|}{2}$$

for all n > N. Using triangle inequality, we get

$$||a_n| - |L|| \le |a_n - L| < \frac{|L|}{2}.$$

Thus, we get

$$-\frac{|L|}{2} < |a_n| - |L| < \frac{|L|}{2}.$$

Adding |L| on both sides gives us

$$\frac{|L|}{2} < |a_n| < \frac{3|L|}{2}$$

for all n > N, as desired.

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9. For given sequences $\{a_n\}_{n\geq 1}$ and $\{b_n\}_{n\geq 1}$, prove or disprove the following:

- 1. $\{a_nb_n\}_{n\geq 1}$ is convergent, if $\{a_n\}_{n\geq 1}$ is convergent.
- 2. $\{a_nb_n\}_{n\geq 1}$ is convergent, if $\{a_n\}_{n\geq 1}$ is convergent and $\{b_n\}_{n\geq 1}$ is bounded.

Solution. Both the statements are false. We give one counterexample for both.

$$\begin{aligned} a_n &:= 1 & \text{for all } n \in \mathbb{N}, \\ b_n &:= (-1)^n & \text{for all } n \in \mathbb{N}. \end{aligned}$$

Clearly, $\{a_n\}_{n\geq 1}$ converges and $\{b_n\}_{n\geq 1}$ is bounded. However, the product is again the latter sequence which does not converge.

 $\S 1$ Tutorial 1

11. Let $f,g:(a,b)\to\mathbb{R}$ be functions and suppose that $\lim_{x\to c}f(x)=0$ for some $c\in[a,b]$. Prove or disprove the following statements.

- $\overline{1.} \ \overline{\lim_{x \to c} [f(x)g(x)]} = 0.$
- 2. $\lim_{x\to c}[f(x)g(x)]=0$, if g is bounded.
- 3. $\lim_{x\to c} [f(x)g(x)] = 0$, if $\lim_{x\to c} g(x)$ exists.

Solution. 1. No. Consider a=c=0 and b=1. Let f,g be defined as

$$f(x) = x, \quad g(x) = \frac{1}{x}.$$

Verify that this works as a counterexample.

2. We prove this statement. Since g is bounded, there exists M>0 such that

for all $x \in (a, b)$. Thus, we have

$$|f(x)g(x)| \le M|f(x)|$$

for all $x \in (a, b)$. Since the LHS is clearly non-negative, using Sandwich theorem proves that

$$\lim_{x \to c} |f(x)g(x)| = 0.$$

This also gives us that

$$\lim_{x \to c} f(x)g(x) = 0.$$

(Why?)

3. This is also true. We can simply use that limit of products is the product of limits if the individual limits exist.

§2. Tutorial 2

2nd December, 2020

Sheet 1

13. (ii) Discuss the continuity of the following function:

$$f(x) = \begin{cases} x \sin\left(\frac{1}{x}\right) & x \neq 0, \\ 0 & x = 0. \end{cases}$$

Solution. For $x \neq 0$, the continuity of f at x follows from the fact that f is the product and composition of continuous functions.

For x=0, we prove continuity using $\epsilon-\delta$. We show that

$$\lim_{x \to 0} f(x) = 0.$$

Since f(0) = 0, the continuity of f at 0 will follow.

To this end, let $\epsilon>0$ be given. We show that $\delta:=\epsilon$ works. Indeed, if $0<|x-0|<\delta$, then

$$|f(x) - 0| = \left| x \sin\left(\frac{1}{x}\right) \right|$$

$$\leq |x|$$

$$= |x - 0|$$

$$< \delta = \epsilon.$$

Thus, we have shown that

$$0 < |x - 0| < \delta \implies |f(x) - 0| < \epsilon,$$

proving that

$$\lim_{x \to 0} f(x) = 0 = f(0),$$

as desired.

15. Let $f(x) = x^2 \sin(1/x)$ for $x \neq 0$ and f(0) = 0. Show that f is differentiable on \mathbb{R} . Is f' a continuous function?

Solution. As earlier, differentiability of f at $x \neq 0$ follows due to product/composition rules.

Now, for $h \neq 0$, note that

$$\frac{f(0+h) - f(0)}{h} = h \sin\left(\frac{1}{h}\right).$$

As saw earlier, the limit of the above as $h \to 0$ exists and is 0. Thus, we get that f is differentiable at 0 as well with f'(0) = 0.

Thus, f is differentiable on \mathbb{R} .

Now, for $x \neq 0$, we can compute the derivative using product/chain rule. Putting this together, we get

$$f'(x) = \begin{cases} 2x \sin\left(\frac{1}{x}\right) - \cos\left(\frac{1}{x}\right) & x \neq 0, \\ 0 & x = 0. \end{cases}$$

We now show that f' is not continuous at 0. We use the sequential criterion for this. Consider the sequence

$$x_n := \frac{1}{2n\pi}, \quad n \in \mathbb{N}.$$

Clearly, we have that $x_n \to 0$ and $x_n \neq 0$. Thus, we get

$$f'(x_n) = -\cos(2n\pi) = -1.$$

Thus, we see that $f'(x_n) \to -1 \neq f'(0)$.

This shows that f' is not continuous.

18. Let $f: \mathbb{R} \to \mathbb{R}$ satisfy

$$f(x+y) = f(x)f(y)$$
 for all $x, y \in \mathbb{R}$.

If f is differentiable at 0, then show that f is differentiable at $c \in \mathbb{R}$ and f'(c) = f'(0)f(c).

Solution. Putting x=y=0, we note that $f(0)=(f(0))^2$. If f(0)=0, show that f(x)=0 for all x and conclude that the given thing is indeed true.

Now, assume that $f(0) \neq 0$. Then, f(0) = 1.

Let $c \in \mathbb{R}$ be arbitrary. For $h \neq 0$, we note that

$$\frac{f(c+h) - f(c)}{h} = \frac{f(c)f(h) - f(c)}{h}$$
$$= f(c)\frac{f(h) - 1}{h}$$
$$= f(c)\frac{f(h) - f(0)}{h}.$$

Since f is given to be differentiable at 0, the above limit as $h \to 0$ exists and equals f(c)f'(0). Thus, we see that f'(c) exists and equals f(c)f'(0).

Sheet 1 Optional

7. Let $f:(a,b)\to\mathbb{R}$ be differentiable and $c\in(a,b)$. Show that the following are equivalent:

- (i) f is differentiable at c.
- (ii) There exists $\delta>0,\ \alpha\in\mathbb{R},$ and a function $\epsilon_1:(-\delta,\delta)\to\mathbb{R}$ such that $\lim_{h\to 0}\epsilon_1(h)=0$ and

$$f(c+h) = f(c) + \alpha h + h\epsilon_1(h)$$
 for $h \in (-\delta, \delta)$.

(iii) There exists $\alpha \in \mathbb{R}$ such that

$$\lim_{h \to 0} \frac{|f(c+h) - f(c) - \alpha h|}{|h|} = 0.$$

Solution. We prove this by a usual technique in math by showing that (i) \Longrightarrow (ii) \Longrightarrow (ii) \Longrightarrow (i).

$$(i) \implies (ii)$$

First, we pick $\delta := \min\{c - a, b - c\}$. Note that $\delta > 0$ and $(c - \delta, c + \delta) \subset (a, b)$.

Now, since f is differentiable at c, f'(c) exists. We define $\alpha := f'(c) \in \mathbb{R}$. Now, we define $\epsilon_1 : (-\delta, \delta) \to \mathbb{R}$ as

$$\epsilon_1(h) := \begin{cases} \frac{f(c+h) - f(c)}{h} - \alpha & h \neq 0, \\ 0 & h = 0. \end{cases}$$

(Note that f(c+h) above makes sense because $(c-\delta,c+\delta)\subset (a,b)$.)

Now, from the definition above, it is clear that

$$f(c+h) = f(c) + \alpha h + h\epsilon_1(h)$$
 for $h \in (-\delta, \delta)$.

We only need to show that $\lim_{h\to 0} \epsilon_1(h) = 0$. However, note that, for $h \neq 0$, we have

$$\epsilon_1(h) = \frac{f(c+h) - f(c)}{h} - \alpha.$$

Since $f'(c) = \alpha$, we know that

$$\lim_{h \to 0} \frac{f(c+h) - f(c)}{h} = \alpha$$

§2 Tutorial 2

which gives us that $\epsilon_1(h) \to 0$ as $h \to 0$, as desired.

 $(ii) \implies (iii)$

Let α be as in (ii). Then, for $h \neq 0$, we note that

$$\frac{|f(c+h) - f(c) - \alpha h|}{|h|} = \frac{|h\epsilon_1(h)|}{|h|}$$
$$= |\epsilon_1(h)|.$$

Since $\lim_{h\to 0} \epsilon_1(h) = 0$, we get that $\lim_{h\to 0} |\epsilon_1(h)| = 0$, which proves the desired limit.

 $(iii) \implies (i)$

We show that the α in (iii) is the derivative of f at c. Note that we are given

$$\lim_{h \to 0} \frac{|f(c+h) - f(c) - \alpha h|}{|h|} = 0$$

or

$$\lim_{h \to 0} \left| \frac{f(c+h) - f(c)}{h} - \alpha \right| = 0.$$

The above gives us that

$$\lim_{h \to 0} \left(\frac{f(c+h) - f(c)}{h} - \alpha \right) = 0$$

or

$$\lim_{h\to 0}\left(\frac{f(c+h)-f(c)}{h}\right)=\alpha.$$

Thus, f'(c) exists and equals α .

In the above, we used the following implicitly:

$$\lim_{x \to c} f(x) = 0 \iff \lim_{x \to c} |f(x)| = 0.$$

§2 Tutorial 2

10. Show that any continuous function $f:[0,1] \rightarrow [0,1]$ has a fixed point.

Solution. We need to show that there exists $x_0 \in [0,1]$ such that $f(x_0) = x_0$. Consider $g: [0,1] \to \mathbb{R}$ defined by

$$g(x) := f(x) - x.$$

Then, showing that f has a fixed point is equivalent to showing that g has a zero.

Note that

$$g(0) = f(0) \ge 0$$

and

$$g(1) = f(1) - 1 \le 0.$$

If either of the equalities hold, then we are done. Otherwise, we have

$$g(0) > 0$$
 and $g(1) < 0$.

By intermediate value property, $g(x_0)=0$ for some $x_0\in[0,1],$ as desired. \square

Sheet 2

2 Let f be continuous on [a,b] and differentiable on (a,b). If f(a) and f(b) are of different signs and $f'(x) \neq 0$ for all $x \in (a,b)$, show that there is a unique $x_0 \in (a,b)$ such that $f(x_0) = 0$.

Solution. The existence of x_0 is given by the intermediate value theorem since 0 lies between f(a) and f(b).

We now show uniqueness. Suppose that there exists $x_1 \in (a,b)$ such that $f(x_1) = 0$ and $x_1 \neq x_0$. We show that this leads to a contraction. By LMVT, there exists c between x_0 and x_1 such that

$$f'(c) = \frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

= 0.

A contraction since $c \in (a,b)$ and we were given that $f'(x) \neq 0$ for any $x \in (a,b)$.

§2 Tutorial 2

5. Use the MVT to prove that $|\sin a - \sin b| \le |a - b|$, for all $a, b \in \mathbb{R}$. Solution. If a = b, then the inequality is clear. Suppose that $a \ne b$. Then, there exists c between a and b such that

$$\sin'(c) = \frac{\sin a - \sin b}{a - b}.$$

Note that $\sin' = \cos$ and thus,

$$\left| \frac{\sin a - \sin b}{a - b} \right| = |\cos(c)| \le 1.$$

Cross-multiplying gives us the desired result.

§3. Tutorial 2

2nd December, 2020

Sheet 2

8. In each case, find a function $f: \mathbb{R} \to \mathbb{R}$ which satisfies all the given conditions, or else show that no such function exists.

(ii)
$$f''(x) \ge 0$$
 for all $x \in \mathbb{R}$, $f'(0) = 1$, $f'(1) = 2$.
 Solution. $f(x) := x + \frac{x^2}{2}$ is one such. Justify. \Box

(iii) $f''(x) \ge 0$ for all $x \in \mathbb{R}$, f'(0) = 1, $f(x) \le 100$ for all x > 0.

Solution. Not possible.

Assume not. As f'' is nonnegative, f' must be increasing everywhere. We are given that f'(0) = 1.

Thus, given any c > 0, we know that

$$f'(c) \ge 1. \tag{*}$$

Let $x \in (0, \infty)$. By MVT, we know that there exists $c \in (0, x)$ such that

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

Thus, by (*), we have it that $f(x) \ge x + f(0)$ for all positive x.

This contradicts that $f(x) \leq 100$ for all positive x. (How?)

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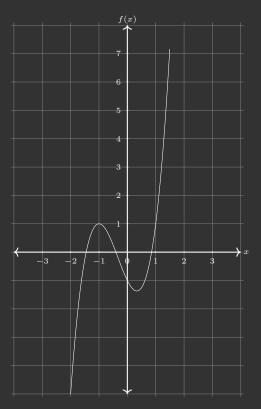
10. Sketch the following curves after locating intervals of increase/decrease, intervals of concavity upward/downward, points of local maxima/minima, points of inflection and asymptotes. How many times and approximately where does the curve cross the x-axis?

(i)
$$f(x) = 2x^3 + 2x^2 - 2x - 1$$

Solution. Note that this is a cubic and can have at most 3 roots. It is easy to locate that they're in (-2,-1), (-1,0) and (0,1) since f changes signs consecutively at -2,-1,0,1.

Moreover, f' has nice roots: -1 and 1/3.

Lastly, f'' has a root at -1/3. Using the above, we get pretty much all we want. Calculating f(-1), f(1/3) and f(-1/3) also tells us the location of the roots with respect to minima/maxima and inflection point.



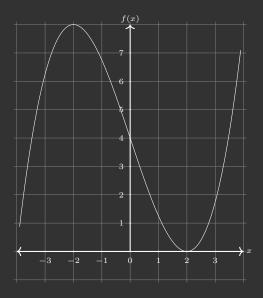
Above is the graph.

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11. Sketch a continuous curve y = f(x) having all the following properties:

$$f(-2) = 8$$
, $f(0) = 4$, $f(2) = 0$; $f'(-2) = f(2) = 0$; $f'(x) > 0$ for $|x| > 2$, $f'(x) < 0$ for $|x| < 2$; $f''(x) < 0$ for $x < 0$ and $f''(x) > 0$ for $x > 0$.

Solution. Here is the graph:



I have actually graphed a polynomial that satisfies the given properties.

Can you come up with it?

Is there a unique such polynomial?

What's the minimum degree of such a polynomial?

Is there a unique polynomial with that degree?

Suppose you have two distinct polynomials f and g that satisfy the given conditions. Can you come up with a distinct third polynomial such that it satisfies the conditions as well?

Sheet 3

1. Write down the Taylor series for $\arctan x$ about the point 0. Write down a precise remainder $R_n(x)$.

Solution. For each of notation, let $f(x) := \arctan x$ and $g(x) := \frac{1}{1+x^2}$. Note that f' = g.

Note that if $n \geq 1$, then $f^{(n)}(0) = g^{(n-1)}(0)$. For g, we have the easy Taylor expansion as

$$g(x) = 1 - x^2 + x^4 - \dots$$

which is valid for $x \in (-1, 1)$.

Thus, we easily see that

$$g^{(n)}(0) = \begin{cases} 0 & n \text{ is odd,} \\ (-1)^{n/2} n! & n \text{ is even.} \end{cases}$$

Thus,

$$f^{(n)}(0) = \begin{cases} 0 & n \text{ is even,} \\ (-1)^{(n-1)/2}(n-1)! & n \text{ is odd.} \end{cases}$$

(The above is for $n \ge 1$.) Using this, we get the (2n+1)-th Taylor polynomial as

$$P_{2n+1}(x) = \sum_{k=0}^{2n+1} \frac{f^{(n)}(0)}{n!} x^n$$

$$= f(0) + \sum_{k=1}^{2n+1} \frac{f^{(n)}(0)}{n!} x^n$$

$$= 0 + x - \frac{2!}{3!} x^3 + \dots + \frac{(-1)^n (2n)!}{(2n+1)!} x^{2n+1}$$

$$= x - \frac{x^3}{3} + \dots + \frac{(-1)^n}{2n+1} x^{2n+1}.$$

Since $f^{(2n)} = 0$, we see that

$$P_{2n}(x) = P_{2n-1}(x)$$

for $n \ge 1$.

This solves the problem for finding the Taylor polynomial. Now we solve for the remainder.

Once again, note that

$$g(t) = 1 - t^2 + t^4 - \cdots$$

For $n \ge 1$, we note that

$$g(t) = [1 - t^{2} + \dots + (-1)^{n} t^{2n}] + (-1)^{n+1} t^{2n+2} [1 - t^{2} + \dots]$$
$$= [1 - t^{2} + \dots + (-1)^{n} t^{2n}] + (-1)^{n+1} \frac{t^{2n+2}}{1 + t^{2}}$$

Integrating both sides from 0 to x gives

$$f(x) = P_{2n+1}(x) + (-1)^{n+1} \int_0^x \frac{t^{2n+2}}{1+t^2} dt.$$

Thus, the term in red is the (2n+1)-th remainder $R_{2n+1}(x)$. Conclude as before, for $R_{2n}(x)$.

2. Write down the Taylor series of the polynomial x^3-3x^2+3x-1 about the point 1.

Solution. As one can easily calculate, we have

$$f^{(n)}(1) = \begin{cases} 6 & n = 3\\ 0 & n \neq 3, \end{cases}$$

for $n \geq 0$. Thus, we get the Taylor "series" to actually be the following finite sum:

$$\frac{f^{(3)}(1)}{3!}(x-1)^3.$$

In other words, the Taylor series is simply $(x-1)^3$.

4. Consider the series $\sum_{k=0}^{\infty} \frac{x^k}{k!}$ for a fixed x. Prove that it converges as follows. Choose N>2 |x|. We see that for all n>N,

$$\frac{x^{n+1}}{(n+1)!} \le \frac{1}{2} \frac{|x|^n}{n!}.$$

It should now be relatively easy to show that the given series is Cauchy, and hence (by the completeness of \mathbb{R}), convergent.

Solution. If N > 2|x| and n > N, then

Thus, we can repeatedly use the above to get:

$$\left| \frac{x^{n+1}}{(n+1)!} \right| \le \frac{1}{2} \left| \frac{x^n}{n!} \right| \le \dots \le \frac{1}{2^{n+1-N}} \left| \frac{x^N}{N!} \right|.$$

Let
$$s_n(x) = \sum_{k=0}^n \frac{x^k}{k!}$$
.

Now, given m > n > N, we have

$$|s_m(x) - s_n(x)| = \left| \sum_{k=n+1}^m \frac{x^k}{k!} \right|$$

$$\leq \sum_{k=n+1}^m \left| \frac{x^k}{k!} \right|$$

$$= \left| \frac{x^{n+1}}{(n+1)!} \right| + \dots + \left| \frac{x^m}{m!} \right|$$

$$\leq \frac{|x|^N}{N!} \left(\frac{1}{2} + \dots + \frac{1}{2^{m-n}} \right)$$

$$\leq \frac{|x|^N}{N!}.$$

Note that given any $\epsilon>0,$ we can pick $N\in\mathbb{N}$ such that $\frac{|x|^N}{N!}<\epsilon.$ Conclude Cauchy-ness.

5. Using Taylor series, write down a series for

$$\int \frac{e^x}{x} \mathrm{d}x.$$

Solution. Note that

$$e^x = 1 + \sum_{k=1}^{\infty} \frac{x^k}{k!}.$$

Dividing by x gives

$$\frac{e^x}{x} = \frac{1}{x} + \sum_{k=1}^{\infty} \frac{x^{k-1}}{k!}.$$

Integrating both sides gives us

$$\int \frac{e^x}{x} dx = C + \log x + \sum_{k=1}^{\infty} \frac{x^k}{k \cdot k!}$$