

Calculus: Integral

Trancendental Functions

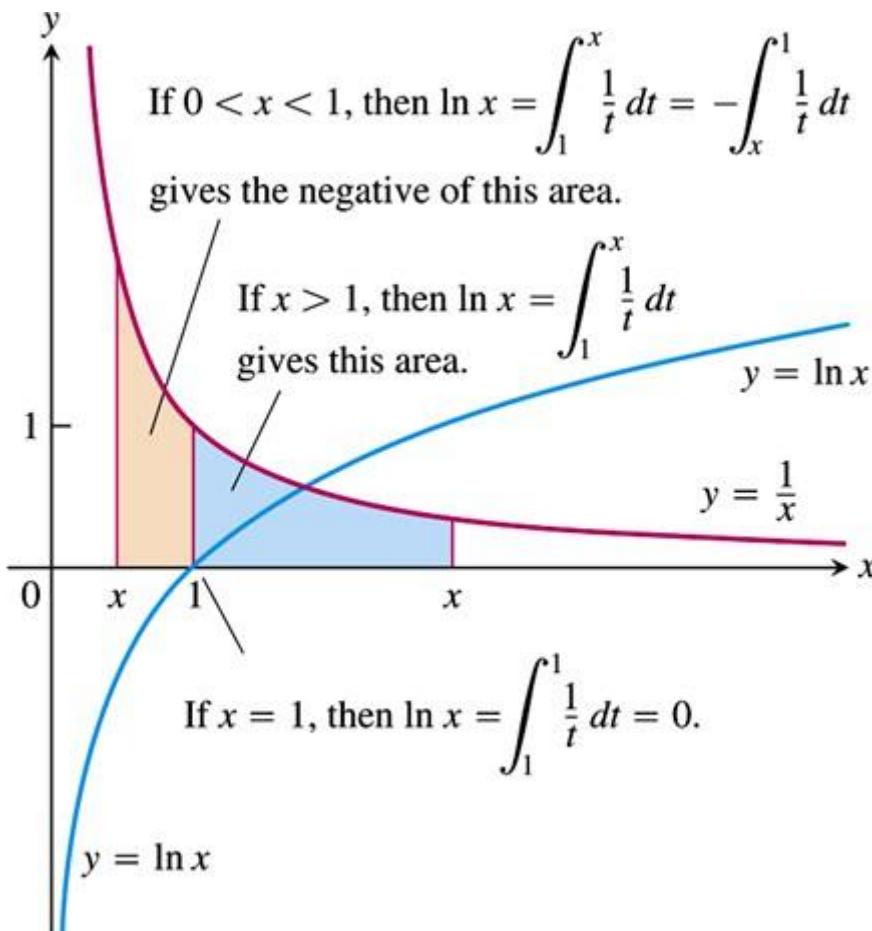
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Definition: Natural Logarithm

DEFINITION The Natural Logarithm Function

$$\ln x = \int_1^x \frac{1}{t} dt, \quad x > 0$$

- If $x > 1$, then $\ln x$ is the area under the curve $y=1/t; [1,x]$
- If $0 < x < 1$, then $\ln x$ is the negative area from x to 1.



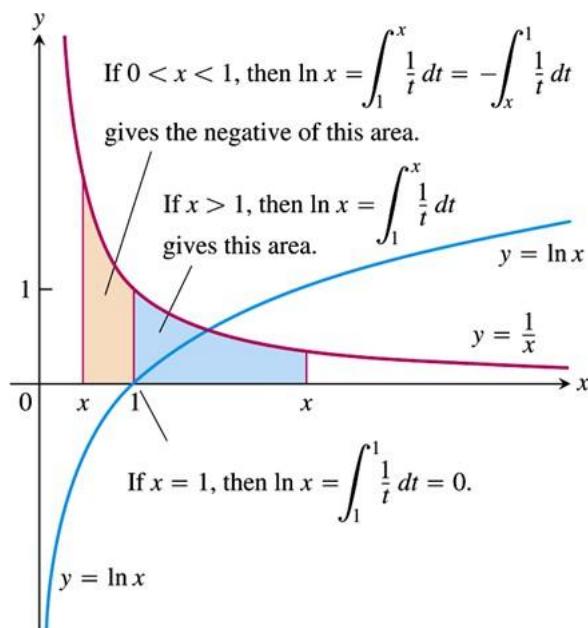

$$\ln x = \int_1^x \frac{1}{x} dx$$

TABLE 7.1 Typical 2-place values of $\ln x$

x	$\ln x$
0	undefined
0.05	-3.00
0.5	-0.69
1	0
2	0.69
3	1.10
4	1.39
10	2.30

Definition: number e

- Number e is a number in the domain of the natural logarithm which satisfies
$$\ln e = 1$$
- The blue area = 1, if $x = e$



Integral

- If u is a differentiable function and never zero, then

$$\int \frac{1}{u} du = \ln |u| + C.$$

- Exercises:

1. $\int_0^2 \frac{2x}{x^2 - 5} dx$

2. $\int \tan x dx$

3. $\int \cot x dx$

4. $\int \cot 5x dx$

Exponential: e^x

$$\int e^u du = e^u + C.$$

- Exercises

$$1. \int_{\ln 2}^{\ln 3} e^x dx$$

$$2. \int 8e^{(x+1)} dx$$

$$3. \int \frac{e^{\sqrt{s}}}{\sqrt{s}} ds$$

$$4. \int 2e^x \cosec e^x dx$$



Initial value problem

$$e^y \frac{dy}{dx} = 2x; \quad x > \sqrt{3}; \quad y(2) = 0$$

answer :

$$\int e^y dy = \int 2x dx$$

$$e^y = x^2 + C$$

we use initial value $y(2) = 0$

$$C = e^0 - 2^2 = 1 - 4 = -3$$

Solution :

$$e^y = x^2 - 3 \quad \text{or} \quad y = \ln(x^2 - 3)$$

Example of Initial value problem

- $\frac{dy}{dx} = \frac{1}{2\sqrt{x}}, y(4) = 0$

1. Solve differential equation

$$\frac{dy}{dx} = \frac{1}{2\sqrt{x}}$$

$$y = \sqrt{x} + C$$

2. Evaluate C

$$\begin{aligned}y(4) &= \sqrt{4} + C = 0 \\C &= -2\end{aligned}$$

3. Solution $y = \sqrt{x} - 2$

Exercises initial value problem

1. Find the curve $y=f(x)$ that passes through the point $(9,4)$. The curve has slope at each point is $3\sqrt{x}$
2. $\frac{dy}{dx} = \cos x + \sin x, y(\pi) = 1$
3. $\frac{d^2y}{dx^2} = \frac{3t}{8}, \frac{dy(4)}{dx} = 3$ and $y(4) = 4$

a^x and $\log_a x$

- Derivation

$$\frac{d}{dx} a^u = a^u \ln a \frac{du}{dx}.$$

$$\log_a x = \frac{1}{\ln a} \cdot \ln x = \frac{\ln x}{\ln a}$$

- Integral

$$\int a^u du = \frac{a^u}{\ln a} + C.$$

Exercises

$$1. \int \frac{\log_3 x}{3x} dx = \int \frac{\ln x}{3x \ln 3} dx$$

$$2. \int 5^x dx$$

$$3. \int \frac{2^{\ln x}}{x} dx$$

$$4. \int \frac{\ln 2 \log_2 x}{x} dx$$

$$5. \int \frac{dx}{x \log_8 x}$$