

5.3.

- $f$  is differentiable
- $b$  is a turning point (i.e. a maximum or a minimum)

Assume that  $b$  is a maximum, then,

$$\Rightarrow f(b) \geq f(x) \text{ for } x \in [b-\delta, b+\delta]$$

Recall Proposition 2.1. (subsection 2.3.1)

The following two statements are equivalent:

1.  $f$  is differentiable at  $b$  with derivative  $f'(b)$ .
2. As  $h \rightarrow 0$ ,  $f(b+h) = f(b) + h \cdot f'(b) + o(h)$

With this in mind, let us show that it is not possible for  $f'(b) > 0$  or  $f'(b) < 0$  and hence conclude that  $f'(b) = 0$ .

• If  $f'(b) > 0$ :

$$(i) h < 0 \quad f(b+h) = f(b) + h \cdot \underbrace{f'(b)}_{< 0} \Rightarrow f(b) > f(b+h)$$

$$(ii) h > 0 \quad f(b+h) = f(b) + h \cdot \underbrace{f'(b)}_{> 0} \Rightarrow f(b) < f(b+h)$$

which contradicts our assumption of  $b$  being a maximum.

•  $\exists f'(\lambda) < 0$ :

$$(ii) \quad h < 0 \quad f(x+h) = f(x) + h \underbrace{f'(x)}_{>0} \Rightarrow f(x) < f(x+h)$$

which also contradicts our assumption of  $b$  being a maximum.

Therefore, we conclude that  $f'(b) = 0$ .

Recall that the term  $\sigma(h)$ , by its definition, becomes negligible compared to  $h^{\beta(h)}$  as  $h \rightarrow 0$ .

5.11.

$$f(x) = x^a \cdot \ln(x) \quad x > 0$$

•  $a \neq 0$

$$f'(x) = a \cdot x^{a-1} \cdot \ln(x) + x^a \cdot \frac{1}{x} = x^{a-1} [1 + a \ln(x)]$$

Set  $f'(x) = 0$  and solve for  $x$ :

$$x^{a-1} [1 + a \ln(x)] = 0 \quad ; \quad a \ln(x) = -1$$

$$\ln(x) = -\frac{1}{a} \quad ; \quad x = e^{-1/a}$$

To classify this as a max/min we need to check which is the sign of  $f''(e^{-1/a})$

$$\begin{aligned} f''(x) &= (a-1) x^{a-2} [1 + a \ln(x)] + x^{a-1} \cdot \frac{a}{x} = \\ &= (a-1) x^{a-2} [1 + a \ln(x)] + a \cdot x^{a-2} \end{aligned}$$

then, for  $x = e^{-1/a}$ ,

$$\begin{aligned} f''(e^{-1/a}) &= (a-1) e^{-\frac{1}{a}(a-2)} [1 + a \cdot \ln(e^{-1/a})] + a \cdot e^{-\frac{1}{a}(a-2)} = \\ &= (a-1) e^{\frac{2}{a}-1} [1 + a \cdot \underbrace{(-\frac{1}{a})}_{=-1}] + a \cdot e^{\frac{2}{a}-1} = \\ &= a \cdot \underbrace{\exp(\frac{2}{a}-1)}_{>0} \end{aligned}$$

Thus the turning point will be a max. if  
 $a < 0$  and a min. if  $a > 0$ .

- $a = 0$

$$f(x) = x^0 \cdot \ln(x) = \ln(x)$$

$f'(x) = \frac{1}{x} \rightarrow$  no turning points over  $x > 0$   
since for  $x > 0$ ,  $f'(x) > 0$ .