

# SOME PROPERTIES OF THE NATURAL LOGARITHM

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I just wanted to re-derive all the properties of  $\log x$  (to base  $e$ ), to convince myself nothing here was circular. I don't like using  $\ln$  so  $\log$  will have to do.

$$\log x \stackrel{\text{def}}{=} \int_1^x \frac{1}{t} dt \quad (x > 0)$$

1.  $\log 1 = 0$ .
2.  $\log(xy) = \log x + \log y$

$$\log(xy) = \int_1^{xy} \frac{1}{t} dt = \int_1^x \frac{1}{t} dt + \int_x^{xy} \frac{1}{t} dt$$

For the second integral,  $t \mapsto \frac{t}{x}$

$$\int_x^{xy} \frac{1}{t} dt = \int_1^y \frac{1}{t} dt$$

Therefore  $\log xy = \log x + \log y$ .

3.  $\log(x/y) = \log x - \log y$

$$\log(x/y) = \int_1^{x/y} \frac{1}{t} dt = \int_1^x \frac{1}{t} dt + \int_x^{x/y} \frac{1}{t} dt$$

For the second integral  $t \mapsto \frac{y}{x}t$

$$\int_x^{x/y} \frac{1}{t} dt = \int_y^1 \frac{1}{t} dt = - \int_1^y \frac{1}{t} dt = -\log y$$

$$\log(x/y) = \log x - \log y$$

4.  $\log(x^y) = y \log x$

Let  $u = t^{1/y}$ ,  $dt = yu^{y-1}du$

$$\log(x^y) = \int_1^{x^y} \frac{1}{t} dt = \int_1^x \frac{1}{u^y} yu^{y-1} du = y \int_1^x \frac{1}{u} du = y \log x$$

5.  $\log x$  is continuous and differentiable on  $\mathbb{R}$  (this follows from Fundamental theorem of calculus)

6.  $\frac{d}{dx} \log x = \frac{1}{x}$  (follows from leibnitz rule). Also,  $\log x$  is monotonically increasing.

7. As  $\log x$  is monotonically increasing and continuous, it is invertible.

8.  $\log e = 1$

Define  $e = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n$ . It may be shown that this limit exists, converges etc. Take  $\log$  on both sides (which is justified as  $\log$  is continuous, and the limit is positive)

$$\log e = \lim_{n \rightarrow \infty} \log \left(1 + \frac{1}{n}\right)^n = \lim_{n \rightarrow \infty} n \log \left(1 + \frac{1}{n}\right) = \lim_{x \rightarrow 0} \frac{\log(1+x)}{x}$$

Now for the last limit use L'Hopital, to find  $\log e = 1$ .

9.  $\exp(\log x) = x$

Here we will use the chain rule, and the fact that  $(e^x)' = e^x$  (which can be shown equivalent to the previous definition of  $e$ ) Let  $f(x) = e^{\log x}$

$$f'(x) = e^{\log x} \frac{1}{x}$$

$$f''(x) = e^{\log x} \frac{1}{x^2} - e^{\log x} \frac{1}{x^2} = 0$$

$$f'' = 0 \implies f' = c \implies f = cx + d$$

$$f(1) = 1 = c + d, \quad f(e) = e = ce + d \implies c = 1, d = 0$$

$$f(x) = x$$

$$e^{\log x} = x$$

10.  $\log(e^x) = x$

$$e^x = \lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n$$

$$\log e = \lim_{n \rightarrow \infty} \log \left(1 + \frac{x}{n}\right)^n = \lim_{n \rightarrow \infty} n \log \left(1 + \frac{x}{n}\right) = \lim_{u \rightarrow 0} \frac{\log(1+xu)}{u}$$

Use L'hospital and the result follows.

11.  $e^x$  and  $\log x$  are inverses.