

Ch. 1C - The Logarithm and Exponential Functions

$$I. (i) f(x) = e^{e^x}$$

$$\log'(x) = \exp(x) = e^x$$

$$(\log')'(x) = \exp'(x) = \log'(x) \cdot \exp(x) = e^x$$

$$h(x) = e^x \rightarrow f(x) = (hohoh)(x)$$

$$f'(x) = h'(hoh)(x) \cdot h'(h(x)) \cdot h'(x)$$

$$= e^{h(h(x))} \cdot e^{h(x)} \cdot e^x = e^{e^x} \cdot e^{e^x} \cdot e^x$$

$$ii) f(x) = \log(1 + \log(1 + \log(1 + e^{1+e^{1+x}})))$$

$$h(x) = \log(x)$$

$$g(x) = 1 + \log(x)$$

$$m(x) = 1 + e^x$$

$$f(x) = h(g(g(g(m(m(m(1+x)))))))$$

$$f'(x) = h'(g(g(g(m(m(m(1+x))))))) \cdot g'(g(m(m(m(1+x)))) \cdot g'(m(m(m(1+x)))) \cdot m'(m(m(1+x))) \cdot m'(1+x)$$

$$= \frac{1}{1 + \log(1 + \log(1 + e^{1+e^{1+x}}))} \cdot \frac{1}{1 + \log(1 + e^{1+e^{1+x}})} \cdot \frac{1}{1 + e^{1+e^{1+x}}} \cdot e^{1+e^{1+x}} \cdot e^{1+x}$$

$$iii) f(x) = (\sin x)^{\sin(\sin x)} = e^{\sin(\sin x) \cdot \log(\sin x)}$$

$$\text{let } J_1(x) = e^x$$

$$J_2(x) = \sin(\sin x) \cdot \log(\sin x)$$

$$\text{then } f(x) = J_1(J_2(x))$$

$$f'(x) = J_1(J_2(x))J_1'(x) = e^{\sin(\sin x) \cdot \log(\sin x)} \cdot [\cos(\sin x) \cdot \cos x \cdot \log(\sin x) + \sin(\sin x) \cdot \frac{\cos x}{\sin x}]$$

Note

We defined a^x , which is only $a > 0$ to a real power, as $a^x = e^{x \log a}$.

thus, since $\log(e^{\log x})$, $\sin x$) is a number, we have

$(\sin x)^y = e^{y \log(\sin x)}$. If $y = \sin(\sin x)$ then $(\sin x)^{\sin(\sin x)} = e^{\sin(\sin x) \cdot \log(\sin x)}$, the defn. of which we know how to compute.

$$(iv) \int_0^x e^{-t^2} dt$$

$$\int_0^x e^t dt = e^x$$

$$\int_0^x e^{-t^2} dt$$

$$S(x) = S_1(S_2(x))$$

$$S'(x) = e^{\int_0^x e^{-t^2} dt} \cdot e^{-x^2}$$

Note

Everything follows from the definition $h(x) = \log x = \int_1^x t^{-1} dt$. From here, we get

$$h'(x) = \log'(x) = \frac{1}{x} > 0, \text{ increasing, one-one}$$

$h(x^n) \cdot \log(x^n) = n \log(x) \rightarrow h \cdot \log \text{ unbounded on } (0, +\infty)$

$h''(x) = \log''(x)$ exists, defined on \mathbb{R} .

$$\text{inverse in form} \rightarrow (h^{-1})'(x) = \frac{1}{h'(h^{-1}(x))} = \frac{1}{\log'(h^{-1}(x))} = \log''(x) = h''(x)$$

$$\text{so } (h^{-1})' = h''$$

Also let $x' = h^{-1}(x)$, $y' = h^{-1}(y)$. Then $h(x') = x$, $h(y') = y$, $x+y = h(x') + h(y') = h(x'+y')$

$$\rightarrow h'(x+y) = x'+y' = h'(x) + h'(y)$$

Now, for rational x , $h'(x) = [h'(1)]^x$

for x irrational we define $[h'(1)]^x = h'(x)$. That is, h' is a function with the characteristics defined above.

We are taking a notation that has no defined meaning (a number $[h'(1)]$ raised to an irrational power) and

defining it as h' . h' is just the inverse of $h = \int_1^x t^{-1} dt$, and we know that $(h^{-1})' = h''$.

So when we encounter something like

$$[h'(1)]^{g(x)} \text{ this is defined as } h'(g(x))$$

Also because $h'(1)$ is so called, we name it e .

$$h'(x) = e^x \text{ by def.}$$

$$(vi) f(x) = (\sin x)^{(\sin x)^{\sin x}}$$

$$g(x) = (\sin x)^{\sin x}$$

$(\sin x)^{\sin x}$ is number $\sin x$ raised to test power $\sin x$.

$$\text{But } \log'(x) = e^x \rightarrow \log'(\log(\sin x)) = \sin x = e^{\log(\sin x)}$$

$$\text{Hence, } g(x) = e^{\sin x \log(\sin x)}$$

$$f(x) = \sin(x)^{\sin x} = (e^{\log(\sin x)})^{\sin x} = e^{\sin x \log(\sin x)} = \log'(g(x)\log(\sin x))$$

$$f'(x) = e^{\sin x \log(\sin x)} \cdot (g'(x)\log(\sin x) + g(x) \cdot \frac{\cos x}{\sin x})$$

$$g'(x) = [e^{\sin x \log(\sin x)}]' = e^{\sin x \log(\sin x)} \cdot (\cos x \log(\sin x) + \sin x \frac{\cos x}{\sin x})$$

$$f'(x) = (\sin x)^{(\sin x)^{\sin x}} \cdot [e^{\sin x \log(\sin x)} (\cos x \log(\sin x) + \cos x) \cdot \log(\sin x) + e^{\sin x \log(\sin x)} \cdot \frac{\cos x}{\sin x}]$$

$$= (\sin x)^{(\sin x)^{\sin x}} \left[(\sin x)^{\sin x} (\cos x \log(\sin x) + \cos x) \cdot \log(\sin x) + (\sin x)^{\sin x} \frac{\cos x}{\sin x} \right]$$

$$(vii) f(x) = \log_{(e^x)} \sin x$$

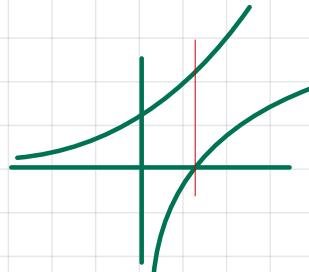
$\log_a x$ is defined as the inverse of a^x .

We know a^x has an inverse defined on positive x because a^x takes on all values and

$$[a^x]' = [e^{x \log a}]' = \log a \cdot e^{x \log a} = a^x \cdot \log a \text{ and}$$

$$0 < a < 1 \rightarrow \log a < 0, a^x > 0 \text{ (since } e^x > 0) \rightarrow [a^x]' < 0$$

$$a > 1 \rightarrow \log a > 0, a^x > 0 \rightarrow [a^x]' > 0$$



Let $[a^x]^{-1} = \log_a(x)$. Then

$$\therefore [a^x]^{-1} \rightarrow a^x = x \cdot e^{x \log a} \rightarrow \log a \cdot x / \log a \rightarrow x = \log_a x = \frac{\log x}{\log a}$$

$$\text{hence } \log_a'(x) = \frac{1}{x \log a}$$

Therefore,

$$f(x) = \log_{e^x} \sin x = \frac{\log(\sin x)}{\log(e^x)}$$

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

$$(viii) f(x) = [\arcsin\left(\frac{x}{\sin x}\right)]^{\log(\sin x)}$$

$$e^{\log[\arcsin(\frac{x}{\sin x})]} \cdot \log'[\log[\arcsin(\frac{x}{\sin x})]] = \arcsin\left(\frac{x}{\sin x}\right) = f_1(x)$$

$$f(x) = f_1(x)^{\log(\sin x)} = f_1(x)^{f_2(x)} = \left[\log'[\log[\arcsin(\frac{x}{\sin x})]] \right]^{f_2(x)} = e^{\log[\arcsin(\frac{x}{\sin x})] \cdot f_2(x)}$$

$$f_2(x) = \log(\sin x)$$

$$f_2'(x) = e^{\log[\arcsin(\frac{x}{\sin x})] \cdot f_2(x)} \cdot \left[\frac{1}{\sqrt{1 - (\frac{x}{\sin x})^2}} \cdot \frac{\sin x - x \cos x}{\sin^2 x} \cdot \log(\sin x) + \log[\arcsin(\frac{x}{\sin x})] \cdot \frac{1}{\sin x} \cdot \cos(x) \cdot e^x \right]$$

$$(viii) f(x) = (\log(3+e^x))^4 + (\arcsin x)^{\log 2}$$

$$f'(x) = \log(3+e^x) \cdot 4e^x + \log(3) \arcsin(x)^{\log 2 - 1} \frac{1}{\sqrt{1-x^2}}$$

Note

Difference between a^x and a^y , $a > 0$.

a^y is a constant. $a^y = e^{y \cdot \log a}$ by definition, but still just a constant.

a^x is $\ln a$ at x . $a^x = e^{x \log a}$ by def., and this is actually the inverse of $\log_a x$, which is $\frac{\log x}{\log a}$, the defn. of which is $\frac{1}{x \log a}$.

$$(ix) f(x) = (\log x)^{\log x}$$

$$= (\log'(\log(\log x)))^{\log x}$$

$$= e^{\log(\log x) \cdot \log x}$$

$$f'(x) = e^{\log(\log x) \cdot \log x} \cdot \left[\frac{1}{\log x} \cdot \frac{1}{x} \cdot \log x + \log(\log x) \cdot \frac{1}{x} \right]$$

$$= (\log x)^{\log x} \cdot \left[\frac{1}{x} + \frac{\log(\log x)}{x} \right]$$

$$= \frac{(\log x)^{\log x}}{x} (1 + \log(\log x))$$

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

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

$$(x^x)^{(x)} = \sin(x^{\sin(x^{\sin x})}) = \sin[(\log(\log x))^{\sin(x^{\sin x})}] = \sin[e^{\log x \sin(x^{\sin x})}]$$

$$y'(x) = \cos[e^{\log x \sin(x^{\sin x})}] \cdot e^{\log x \sin(x^{\sin x})} \cdot \left[\frac{1}{x} \sin(x^{\sin x}) + \log x \cos(x^{\sin x}) \cdot x^{\sin x} \left(\frac{\sin x}{x} + \log x \cos x \right) \right]$$

$$\cdot \cos(\sin(x^{\sin(x^{\sin x})})) \cdot x^{\sin(x^{\sin x})} \cdot \left[\frac{\sin(x^{\sin x})}{x} + \log x \cos(x^{\sin x}) \cdot x^{\sin x} \left(\frac{\sin x}{x} + \log x \cos x \right) \right]$$

2. a) log o f

$$h(x) = \log(f(x))$$

$$h'(x) = \frac{1}{f(x)} \cdot f'(x) \quad \text{logarithmic derivative off.}$$

$$b) (i) f(x) = (1+x)(1+e^{x^2}) = 1+e^{x^2}+x+x e^{x^2}, f'(x) = 1+2x e^{x^2}+e^{x^2}+2x \cdot x e^{x^2} = 1+3e^{x^2}+2x^2 e^{x^2}$$

$$h(x) = \log((1+x)(1+e^{x^2})) = \log(1+x) + \log(1+e^{x^2})$$

$$h'(x) = \frac{1}{1+x} + \frac{2x e^{x^2}}{1+e^{x^2}} = \frac{1+e^{x^2}+2x e^{x^2}(1+x)}{(1+x)(1+e^{x^2})} = \frac{1+3e^{x^2}+2x^2 e^{x^2}}{(1+x)(1+e^{x^2})} = \frac{f'(x)}{f(x)}$$

$$\rightarrow f'(x) = h'(x)f(x) = 1+3e^{x^2}+2x^2 e^{x^2}$$

$$(ii) f(x) = \frac{(3-x)^{1/3} x^2}{(1-x)(3+x)^{2/3}}$$

$$h(x) = \log(f(x)) = \log((3-x)^{1/3} x^2) - \log((1-x)(3+x)^{2/3})$$

$$h'(x) = \frac{\frac{1}{3}(3-x)^{-2/3}(-1)x^2 + (3-x)^{1/3} \cdot 2x}{(3-x)^{1/3} x^2} - \frac{(-1)(3+x)^{-1/3} + (1-x) \cdot \frac{2}{3}(3+x)^{-2/3}}{(1-x)(3+x)^{2/3}}$$

$$= -\frac{1}{3} \cdot \frac{1}{3-x} \cdot x^2 + \frac{2}{x} + \frac{1}{1-x} - \frac{2}{3} \frac{1}{3+x}$$

$$f'(x) = f(x) \cdot h'(x) = \frac{(3-x)^{1/3} x^2}{(1-x)(3+x)^{2/3}} \left[-\frac{1}{3} \cdot \frac{1}{3-x} \cdot x^2 + \frac{2}{x} + \frac{1}{1-x} - \frac{2}{3} \frac{1}{3+x} \right]$$

$$(iii) f(x) = (\sin x)^{\cos x} + (\cos x)^{\sin x} = e^{\log(\sin x) \cos x} + e^{\log(\cos x) \sin x}$$

$$f'(x) = e^{\log(\sin x) \cos x} \cdot \left[\frac{\cos^2 x}{\sin x} - \sin x \log(\cos x) \right] + e^{\log(\cos x) \sin x} \left[-\frac{\sin^2 x}{\cos x} + \cos x \log(\cos x) \right]$$

$$h(x) = \log f(x) = \log [(\sin x)^{\cos x} + (\cos x)^{\sin x}]$$

$$h'(x) = \frac{1}{(\sin x)^{\cos x} + (\cos x)^{\sin x}} \cdot [(\sin x)^{\cos x} + (\cos x)^{\sin x}]' = \frac{f'}{f}$$

$$= \frac{\sin x^{\cos x} \cdot \left[\frac{\cos^2 x}{\sin x} - \sin x \log(\cos x) \right] + \cos x^{\sin x} \left[-\frac{\sin^2 x}{\cos x} + \cos x \log(\cos x) \right]}{(\sin x)^{\cos x} + (\cos x)^{\sin x}}$$

$$(iv) f(x) = \frac{e^x - e^{-x}}{e^{2x}(1+x^2)}$$

$$h(x) = \log(f(x)) = \log(e^x - e^{-x}) - \log(e^{2x}(1+x^2))$$

$$h'(x) = \frac{e^x + e^{-x}}{e^x - e^{-x}} - \frac{2e^{2x} + 2e^{2x}x^2 + e^{2x} \cdot 3x^2}{e^{2x}(1+x^2)}$$

$$f'(x) = \frac{e^x - e^{-x}}{e^{2x}(1+x^2)} \left[\frac{e^x + e^{-x}}{e^x - e^{-x}} - \frac{2e^{2x} + 2e^{2x}x^2 + e^{2x} \cdot 3x^2}{e^{2x}(1+x^2)} \right]$$

$$3. \int_a^b \frac{f'(t)}{f(t)} dt \quad f > 0 \text{ on } [a,b]$$

$$h(t) = \log(f(t)) \rightarrow h'(t) = \frac{f'(t)}{f(t)}$$

$$\text{FTC} \rightarrow \int_a^b \frac{f'(t)}{f(t)} dt = h(b) - h(a) = \log \frac{f(b)}{f(a)}$$

$$4. (a) f(x) = e^{x+1}$$

First let's recap what we know about the graph of e^x

$$\log'(x) = e^x, \text{ and } \log x = \int t^{-1} dt > 0$$

domain: \mathbb{R}

image: $(0, +\infty)$

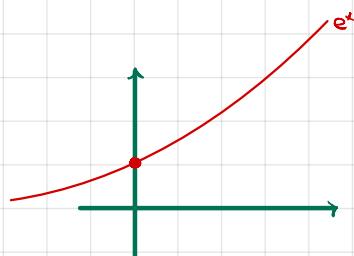
$$(e^x)' = e^x > 0 \rightarrow \text{increasing, one-one}$$

$$\log'(1) = e$$

$$\log'(0) = 1$$

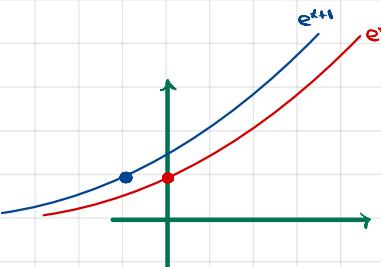
$$(e^x)' = e^x > 0 \rightarrow \text{convex}$$

$$\lim_{x \rightarrow -\infty} e^x = 0, \lim_{x \rightarrow \infty} e^x = \infty$$



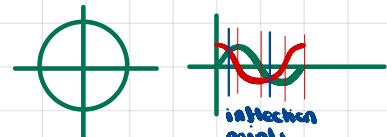
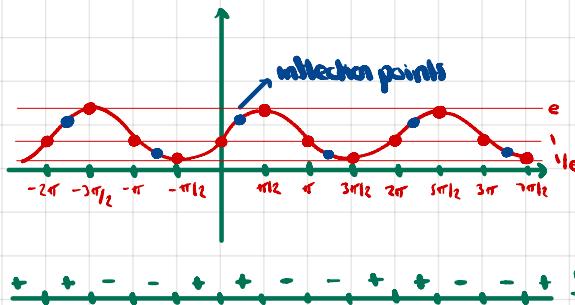
$f(x+1)$ simply shifts the graph of $f(x)$ to the left.

Hence, if $g(x) = e^x$ then $f(x) = g(x+1) = e^{x+1}$ has graph

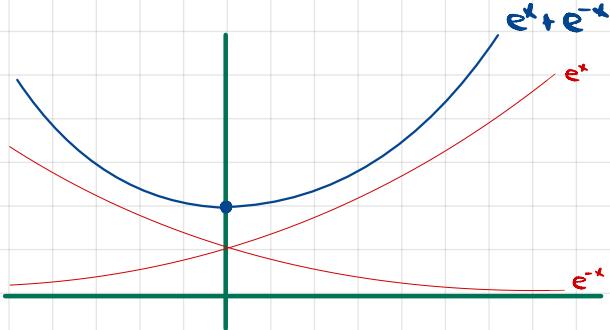


$$(b) f(x) = e^{\sin x} \quad f'(x) = \cos x e^x \quad f''(x) = -\sin x \cdot e^x + \cos x e^x = e^x (\cos x - \sin x)$$

x	$\sin x$	$e^{\sin x}$
0	0	1
$\frac{\pi}{2}$	1	e
π	0	1
$\frac{3\pi}{2}$	-1	$\frac{1}{e}$



$$(c) f(x) = e^x + e^{-x} > 0$$



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

$$e^{2x} = 1 \rightarrow 2x = 0 \rightarrow x = 0$$

$$e^{2x} > 1 \rightarrow 2x > 0 \rightarrow x > 0$$

$$e^{2x} < 1 \rightarrow 2x < 0 \rightarrow x < 0$$

$$f''(x) = e^x + e^{-x} = f(x) > 0$$

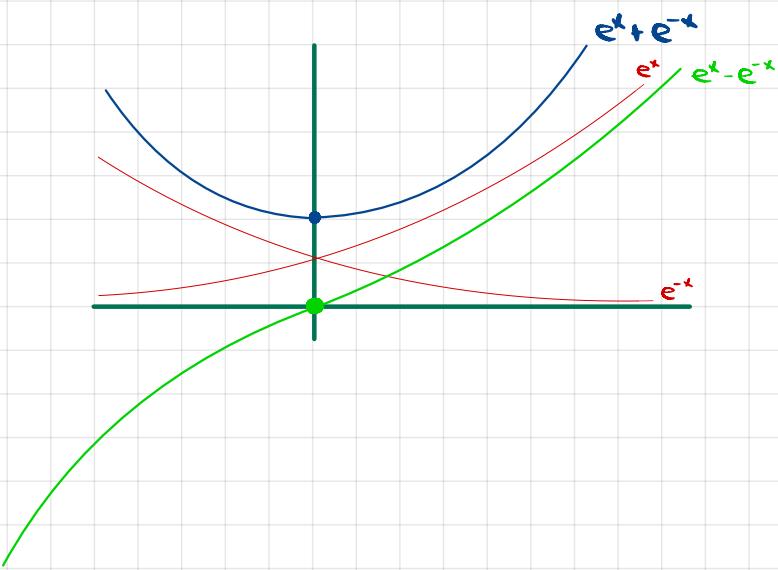
$$(d) f(x) = e^x - e^{-x}$$

$$f'(x) = e^x + e^{-x} > 0$$

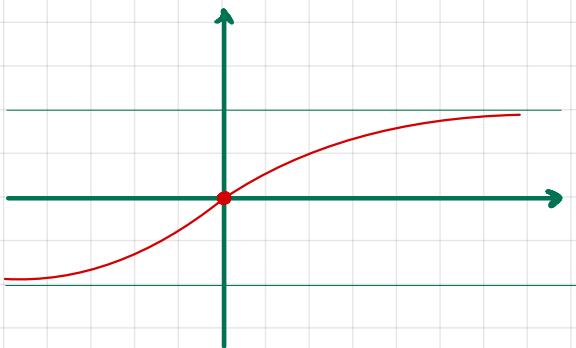
$$f''(x) = e^x - e^{-x} = f(x)$$

$$\begin{array}{c} - \\ \hline - \quad + \end{array} \quad f''$$

$$f(0) = 0$$



$$(e) f(x) = \frac{e^{2x} - 1}{e^{2x} + 1} = \frac{e^{2x} - 1}{e^{2x} + 1} = \frac{e^{2x} + 1 - 2}{e^{2x} + 1} = 1 - \frac{2}{e^{2x} + 1}$$



$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow -\infty} f(x) = 1$$

$$f'(x) = -\frac{-2e^{2x} \cdot 2}{(e^{2x} + 1)^2} = \frac{4e^{2x}}{(e^{2x} + 1)^2} > 0$$

$$f''(x) = \frac{8e^{2x}(e^{2x}+1)^2 - 8e^{2x}(e^{2x}+1)e^{2x} \cdot 2}{(e^{2x}+1)^4}$$

$$= \frac{8e^{2x}(e^{2x}+1 - 2e^{2x})}{(e^{2x}+1)^3}$$

$$= \frac{8e^{2x}(1 - e^{2x})}{(e^{2x}+1)^3} \quad \begin{array}{c} + \\ \hline - \end{array} \quad f''$$

$$1 - e^{2x} > 0 \Rightarrow e^{2x} < 1 \Rightarrow 2x < \log 1 = 0 \Rightarrow x < 0$$

$$f(0) = 0$$

$$f'(0) = 1$$

$$S.(i) \lim_{x \rightarrow 0} \frac{e^x - 1 - x - x^2/2}{x^2} = \frac{0}{0}$$

$$= \lim_{x \rightarrow 0} \frac{e^x - 1 - x}{2x} = \frac{0}{0} = \lim_{x \rightarrow 0} \frac{e^x - 1}{2} = 0$$

$$(ii) \lim_{x \rightarrow 0} \frac{e^x - 1 - x - x^2/2 - x^3/6}{x^3} = \frac{0}{0}$$

$$= \lim_{x \rightarrow 0} \frac{e^x - 1 - x - x^2/2}{3x^2} = \lim_{x \rightarrow 0} \frac{e^x - 1 - x}{6x} = \lim_{x \rightarrow 0} \frac{e^x - 1}{6} = 0$$

$$(iii) \lim_{x \rightarrow 0} \frac{e^x - 1 - x - x^2/2}{x^3} = \frac{0}{0}$$

$$= \lim_{x \rightarrow 0} \frac{e^x - 1 - x}{3x^2} = \frac{0}{0} = \lim_{x \rightarrow 0} \frac{e^x - 1}{6x} = \lim_{x \rightarrow 0} \frac{e^x}{6} = \frac{1}{6}$$

$$(iv) \lim_{x \rightarrow 0} \frac{\log(1+x) - x + x^2/2}{x^2} = \frac{0}{0}$$

$$= \lim_{x \rightarrow 0} \frac{\frac{1}{1+x} - 1 + x}{2x} = \lim_{x \rightarrow 0} \frac{-\frac{(1+x)^{-2}+1}{(1+x)^2}}{2} = 0$$

$$(v) \lim_{x \rightarrow 0} \frac{\log(1+x) - x + x^2/2}{x^3}$$

$$= \lim_{x \rightarrow 0} \frac{\frac{1}{1+x} - 1 + x}{3x^2} = \lim_{x \rightarrow 0} \frac{-\frac{(1+x)^{-2}+1}{(1+x)^2}}{6x} = \lim_{x \rightarrow 0} \frac{2(1+x)^{-3}}{6} = \frac{1}{3}$$

$$(vi) \lim_{x \rightarrow 0} \frac{\log(1+x) - x + x^2/2 - x^3/3}{x^3}$$

$$= \lim_{x \rightarrow 0} \frac{\frac{1}{1+x} - 1 + x - x^2}{3x^2} = \lim_{x \rightarrow 0} \frac{-\frac{(1+x)^{-2}+1-2x}{(1+x)^2}}{6x} = \lim_{x \rightarrow 0} \frac{2(1+x)^{-3}-2}{6} = 0$$

$$6.(i) \lim_{x \rightarrow 0} (1-x)^{1/x} = \lim_{x \rightarrow 0} e^{\frac{1}{x} \log(1-x)} = e^0 = 1$$

Note that e^x is continuous everywhere, therefore, so is $x \mapsto \frac{1}{x} \log(1-x)$.

$$\text{Hence, } \lim_{x \rightarrow 0} e^{\frac{1}{x} \log(1-x)} = e^{\lim_{x \rightarrow 0} \frac{1}{x} \log(1-x)}$$

$$\lim_{x \rightarrow 0} \frac{1}{x} \log(1-x) = \frac{0}{0} = \lim_{x \rightarrow 0} \frac{1-x}{1} = 1$$

$$(ii) \lim_{x \rightarrow \pi/4} (\tan x)^{\tan 2x}$$

$$(\tan x)^{\tan 2x} = e^{\log(\tan x) \tan 2x} \quad \text{noting that near } \pi/4, \tan(x) > 0, \tan(2x) > 0 \text{ if the limit is from below}$$

$$\lim_{x \rightarrow \frac{\pi}{4}} [\log(\tan x) \tan(2x)] = \lim_{x \rightarrow \frac{\pi}{4}} \frac{\log(\tan x)}{\frac{1}{\tan(2x)}} = \frac{0}{0} = \lim_{x \rightarrow \frac{\pi}{4}} \frac{\frac{1}{\cos^2(x) \tan(x)}}{\frac{-2}{\cos^2(2x)}} \\ = \frac{-2}{(\tan(2x))^2}$$

$$\lim_{x \rightarrow \frac{\pi}{4}} \frac{-\cos^2(2x) \tan^2(2x)}{2\cos^2(x) \tan(x)} = \lim_{x \rightarrow \frac{\pi}{4}} \frac{-\sin^2(2x)}{2\cos(x)\sin(x)\sin(x)} = \frac{-1}{2 \cdot \frac{\sqrt{2}}{2} \cdot \frac{\sqrt{2}}{2}} = -1$$

$$\rightarrow \lim_{x \rightarrow \pi/4} (\tan x)^{\tan 2x} = e^{-1}$$

$$(iii) \lim_{x \rightarrow 0} (\cos x)^{1/x^2}$$

$$\lim_{x \rightarrow 0} e^{\log(\cos x) \frac{1}{x^2}} = e^{\lim_{x \rightarrow 0} \log(\cos x) \cdot \frac{1}{x^2}}$$

$$\lim_{x \rightarrow 0} \log(\cos x) \cdot \frac{1}{x^2} = \frac{0}{0}$$

$$\lim_{x \rightarrow 0} \frac{-\sin x}{\cos x} \cdot \lim_{x \rightarrow 0} \frac{-\sin x}{2x \cos x} = \frac{0}{0} = \lim_{x \rightarrow 0} \frac{-\frac{1}{\cos^2 x}}{2} \cdot \lim_{x \rightarrow 0} \frac{-1}{2 \cos^2 x} = -\frac{1}{2}$$

$$\rightarrow \lim_{x \rightarrow 0} (\cos x)^{1/x^2} = e^{-\frac{1}{2}}$$

7. $\sinh x = \frac{e^x - e^{-x}}{2}$

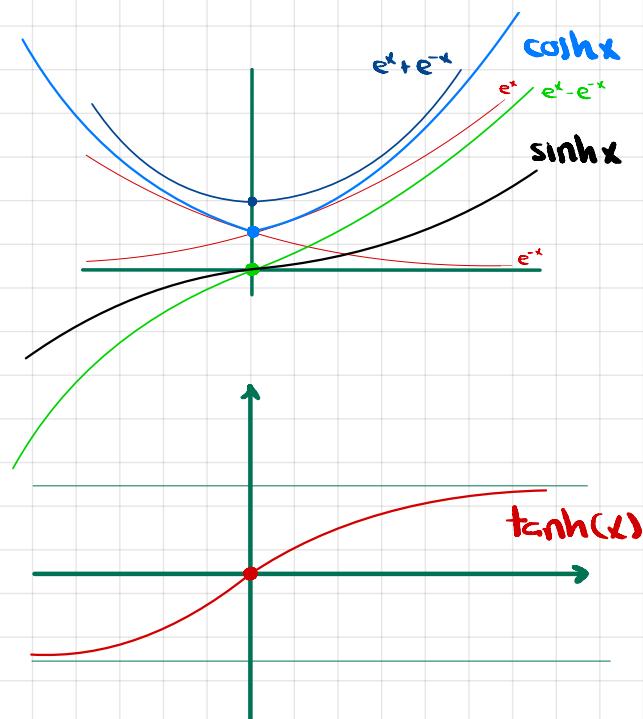
hyperbolic sine

$\cosh x = \frac{e^x + e^{-x}}{2}$

hyperbolic cosine

$\tanh x = \frac{e^x - e^{-x}}{e^x + e^{-x}} = 1 - \frac{2}{e^{2x} + 1}$

hyperbolic tangent



8. (a) $\cosh^2 - \sinh^2 = 1$

Proof

$$\frac{(e^x + e^{-x})^2 - (e^x - e^{-x})^2}{4} = \frac{e^{2x} + 2 + e^{-2x} - e^{2x} + 2 - e^{-2x}}{4} = 1$$

(b) $\tanh^2 + \frac{1}{\cosh^2} = 1$

Proof

$$\left(\frac{e^x - e^{-x}}{e^x + e^{-x}}\right)^2 + \frac{4}{(e^x + e^{-x})^2} = \frac{e^{2x} - 2 + e^{-2x} + 4}{(e^x + e^{-x})^2} = 1$$

(c) $\sinh(x+y) = \sinh x \cdot \cosh y + \cosh x \cdot \sinh y$

Proof

$$\begin{aligned} \sinh(x+y) &= \frac{e^{x+y} - e^{-(x+y)}}{2} = \frac{e^x e^y - e^{-x} e^{-y}}{2} = \frac{2(e^x e^y - e^{-x} e^{-y})}{4} + \frac{e^x e^y - e^x e^{-y} + e^{-x} e^y - e^{-x} e^{-y}}{4} \\ &= \frac{(e^x e^y + e^x e^{-y} - e^{-x} e^y - e^{-x} e^{-y}) + (e^x e^y - e^x e^{-y} + e^{-x} e^y - e^{-x} e^{-y})}{4} \\ &= \frac{(e^x - e^{-x})(e^y + e^{-y}) + (e^x + e^{-x})(e^y - e^{-y})}{4} \\ &= \sinh x \cdot \cosh y + \cosh x \cdot \sinh y \end{aligned}$$

$$(d) \cosh(x+y) = \cosh x \cosh y + \sinh x \sinh y$$

Proof

$$\cosh x \cosh y + \sinh x \sinh y$$

$$= \frac{(e^x + e^{-x})(e^y + e^{-y}) + (e^x - e^{-x})(e^y - e^{-y})}{4}$$

$$= \frac{e^{x+y} + e^{x-y} + e^{y+x} + e^{y-x} + e^{x+y} - e^{x-y} - e^{y+x} + e^{y-x}}{4}$$

$$= \frac{e^{x+y} + e^{x-y}}{2}$$

$$= \cosh(x+y)$$

$$(e) \sinh' = \cosh$$

Proof

$$\sinh(x) = \frac{e^x - e^{-x}}{2}$$

$$(\sinh)'(x) = \frac{2(e^x + e^{-x})}{4} = \cosh'$$

$$(f) \cosh' = \sinh$$

Proof

$$\cosh(x) = \frac{e^x + e^{-x}}{2}$$

$$\cosh'(x) = \frac{2(e^x - e^{-x})}{4} = \sinh x$$

$$(g) \tanh' = \frac{1}{\cosh^2}$$

Proof

$$\tanh(x) = 1 - \frac{2}{e^{2x} + 1}$$

$$\tanh'(x) = \frac{2e^{2x} \cdot 2}{(e^{2x} + 1)^2}$$

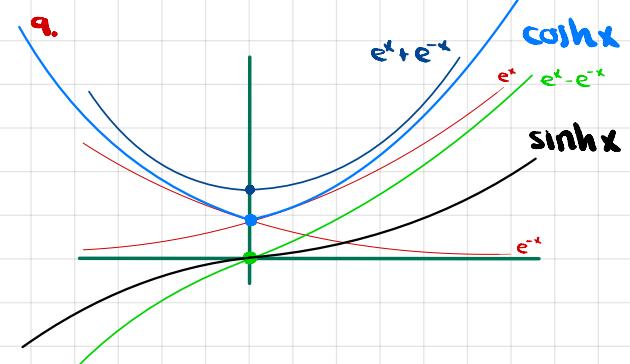
$$\frac{1}{\cosh^2(x)} = \frac{4}{(e^x + e^{-x})^2} = \frac{4}{\left[\frac{e^{2x} + 1}{e^x}\right]^2} = \frac{4e^{2x}}{(e^{2x} + 1)^2} = \frac{4e^{2x}}{4e^{4x} + 4e^{2x} + 1} = \frac{1}{\cosh^2 x}$$

Alternatively

$$\tanh^2(x) = 1 - \frac{1}{\cosh^2 x}$$

$$2\tanh(x)\tanh'(x) = \frac{\cancel{2}\tanh(x)\cosh'(x)}{\cosh(x)^{\cancel{2}}} = \cancel{2} \frac{\sinh x}{\cosh x} \tanh'(x)$$

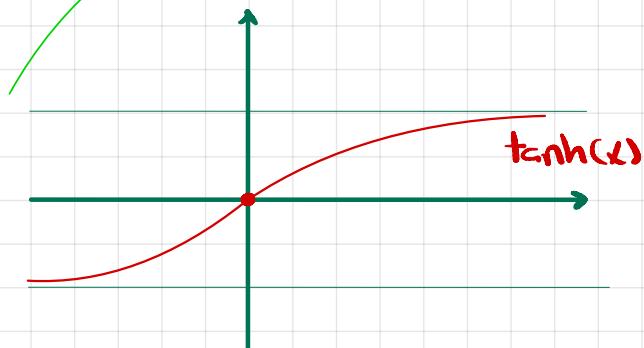
$$\tanh'(x) = \frac{\cosh^2(x)}{\sinh x \cosh^2 x}$$



$$\operatorname{argsinh} = (\sinh)^{-1}: \mathbb{R} \rightarrow \mathbb{R}$$

$$\operatorname{argcosh} = (\cosh)^{-1}: [1, +\infty) \rightarrow [0, +\infty)$$

$$\operatorname{argtanh} = (\tanh)^{-1}: (-1, 1) \rightarrow \mathbb{R}$$



$$(a) \sinh(\cosh^{-1}x) = \sqrt{x^2 - 1}$$

Proof

$$\cosh^2(\cosh^{-1}x) - \sinh^2(\cosh^{-1}x) = 1$$

$$x^2 - \sinh^2(\cosh^{-1}x) = 1$$

$$\sinh^2(\cosh^{-1}(x)) = x^2 - 1$$

$$\sinh(\cosh^{-1}(x)) = \sqrt{x^2 - 1}, \text{ the positive root because } \cosh^{-1} \geq 0 \rightarrow \sinh \geq 0$$

$$(b) \cosh(\sinh^{-1}(x)) = \sqrt{1+x^2}$$

Proof

$$\cosh^2(\sinh^{-1}(x)) - \sinh^2(\sinh^{-1}(x)) = 1$$

$$\cosh^2(\sinh^{-1}(x)) - x^2 = 1$$

$$\cosh(\sinh^{-1}(x)) = \sqrt{1+x^2}, \text{ as}$$

$$(c) (\sinh^{-1})'(x) = \frac{1}{\sqrt{1+x^2}} \quad x \in \mathbb{R}$$

Proof

$$\cosh(\sinh^{-1}(x)) = \sqrt{1+x^2}$$

$$\underbrace{\sinh(\sinh^{-1}(x))}_{x} \cdot (\sinh^{-1})'(x) = \frac{x}{\sqrt{1+x^2}}$$

$$(\sinh^{-1})'(x) = \frac{1}{\sqrt{1+x^2}}$$

$$(d) (\cosh^{-1})'(x) = \frac{1}{\sqrt{x^2-1}} \quad \text{for } x > 1$$

Proof

\cosh^{-1} is defined on $[1, +\infty)$.

$$\sinh(\cosh^{-1}x) = \sqrt{x^2-1}, \quad x \in [1, +\infty)$$

$$\underbrace{\cosh(\cosh^{-1}x)}_{x} \cdot (\cosh^{-1})'(x) = \frac{x}{\sqrt{x^2-1}}$$

$$(\cosh^{-1})'(x) = \frac{1}{\sqrt{x^2-1}} \quad x > 1$$

$$(e) (\tanh^{-1})'(x) = \frac{1}{1-x^2} \quad * \tanh \text{ is bijective } \mathbb{R} \rightarrow (-1, 1)$$

Proof

Indirect proof

$$(\tanh^{-1})'(x) = \frac{1}{\tanh'(\tanh^{-1}(x))} = \cosh^2(\tanh^{-1}(x)) \quad x \in (-1, 1)$$

$$\tanh^2(\tanh^{-1}(x)) + \frac{1}{\cosh^2(\tanh^{-1}x)} = 1$$

$$x^2 + \frac{1}{(tanh^{-1})'(x)} = 1$$

$$(\tanh^{-1})'(x) = \frac{1}{1-x^2} \quad x \in (-1, 1)$$

10. a) explicit formulas for \sinh^{-1} , \cosh^{-1} , \tanh^{-1}

Let $y = \sinh^{-1}(x)$

$$\text{Then } x = \sinh(y) = \frac{e^y - e^{-y}}{2}$$

$$2x = \frac{e^y - 1}{e^{-y}} \rightarrow 2xe^y = e^y - 1 \rightarrow (e^y)^2 - 2xe^y - 1 = 0$$

$$\Delta = 4x^2 - 4 \cdot (-1) = 4x^2 + 4 = 4(x^2 + 1)$$

$$e^y = \frac{2x \pm 2\sqrt{x^2 + 1}}{2} = x \pm \sqrt{x^2 + 1}$$

But $e^y > 0$, $x - \sqrt{x^2 + 1} < 0$. T.F.

$$e^y = x + \sqrt{x^2 + 1} > 0 \quad * \quad 0 \leq x + |x| = x + \sqrt{x^2} < x + \sqrt{x^2 + 1}$$

$$y = \log(x + \sqrt{x^2 + 1})$$

$$\sinh^{-1}(x) = \log(x + \sqrt{x^2 + 1})$$

$$\sinh(\cosh^{-1}(x)) = \sqrt{x^2 - 1} = \frac{e^{\cosh^{-1}x} - e^{-\cosh^{-1}x}}{2} \quad x \in (1, \infty)$$

$$e^{2\cosh^{-1}x} - 1 = 2e^{\cosh^{-1}x}\sqrt{x^2 - 1}$$

$$e^{2\cosh^{-1}x} - 2e^{\cosh^{-1}x}\sqrt{x^2 - 1} - 1 = 0$$

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

$$e^{\cosh^{-1}x} = \frac{2\sqrt{x^2 - 1} \pm 2x}{2} = \sqrt{x^2 - 1} \pm x$$

But $e^{\cosh^{-1}x} > 0$ and $x > 0 \rightarrow 0 = 1x - x = \sqrt{x^2} - x > \sqrt{x^2 - 1} - x \rightarrow \sqrt{x^2 - 1} - x < 0$

$$\text{T.F. } e^{\cosh^{-1}x} = \sqrt{x^2 - 1} + x$$

$$\cosh^{-1}(x) = \log(x + \sqrt{x^2 - 1})$$

$$y = \tanh^{-1}(x) \quad x \in (-1, 1)$$

$$x = \tanh(y) = 1 - \frac{2}{e^y + 1} \rightarrow x(e^y + 1) = e^y + 1 - 2 \rightarrow e^y x + x = e^y - 1$$

$$\rightarrow e^y(1-x) = 1+x \rightarrow e^y = \frac{1+x}{1-x} \rightarrow y = \log\left(\frac{1+x}{1-x}\right) \quad \begin{array}{ccccc} + & + & - & - & \\ \frac{+}{-} & \frac{+}{-} & \frac{-}{+} & \frac{-}{+} & \frac{1-x}{1+x} \end{array} e^y$$

$$\rightarrow y = \tanh^{-1}(x) = \log\sqrt{\frac{1+x}{1-x}} = \frac{1}{2} (\log(1+x) - \log(1-x))$$

(b)

$$\int_a^b \frac{1}{\sqrt{1+x^2}} dx$$

$f(x) = \sinh^{-1}(x)$ then $f'(x) = (\sinh^{-1})'(x) = \frac{1}{\sqrt{1+x^2}}$

$\frac{1}{\sqrt{1+x^2}}$ is continuous hence integrable.

FTC2 $\rightarrow \int_a^b \frac{1}{\sqrt{1+x^2}} dx = \sinh^{-1}(b) - \sinh^{-1}(a)$

$$\int_a^b \frac{1}{\sqrt{x^2-1}} dx \text{ for } a, b > 1 \text{ or } a, b < -1$$

For $x > 1$, $(\cosh^{-1})'(x) = \frac{1}{\sqrt{x^2-1}}$

Note

$$\cosh : \mathbb{R} \rightarrow [1, \infty)$$

$$\cosh^{-1} : [1, \infty) \rightarrow (0, \infty)$$

$$(\cosh^{-1})' : [1, \infty) \rightarrow (0, \infty)$$

Thus, if $a, b > 1$ then FTC2 $\rightarrow \int_a^b \frac{1}{\sqrt{x^2-1}} dx = (\cosh^{-1})'(b) - (\cosh^{-1})'(a)$

Let $f(x) = \frac{1}{\sqrt{x^2-1}}$. f is even.

Hence $\int_a^b f - \int_{-b}^{-a} f$ if $a, b < 0$.

Thus, for $a, b < -1$

$$\int_a^b \frac{1}{\sqrt{x^2-1}} dx = \int_{-b}^{-a} \frac{1}{\sqrt{x^2-1}} dx = (\cosh^{-1})'(-a) - (\cosh^{-1})'(-b)$$

In summary,

$$\int_a^b \frac{1}{\sqrt{x^2-1}} dx = \begin{cases} (\cosh^{-1})'(b) - (\cosh^{-1})'(a) & a, b > 1 \\ (\cosh^{-1})'(-a) - (\cosh^{-1})'(-b) & a, b < -1 \end{cases}$$

$$\int_a^b \frac{1}{1-x^2} dx \text{ for } |a|, |b| < 1$$

Note that \tanh is defined on \mathbb{R} , maps to $(-1, 1)$. \tanh^{-1} maps $(-1, 1)$ to \mathbb{R} , and for $x \in (-1, 1)$ $(\tanh^{-1})'(x) = \frac{1}{1-x^2}$.

Since $\frac{1}{1-x^2}$ cont. on $(-1, 1)$ then for $a, b \in (-1, 1)$ we have by FTC2

$$\int_a^b \frac{1}{1-x^2} dx = (\tanh^{-1})'(b) - (\tanh^{-1})'(a)$$

If we had written $\frac{1}{1-x^2} \cdot \frac{1}{2} \left[\frac{1}{1-x} + \frac{1}{1+x} \right]$ then since $[-\log(1-x)]' = \frac{1}{1-x}$ and $[\log(1+x)]' = \frac{1}{1+x}$ we have

$$\begin{aligned} \int_a^b \frac{1}{1-x^2} dx &= \frac{1}{2} \int_a^b \frac{1}{1-x} dx + \frac{1}{2} \int_a^b \frac{1}{1+x} dx = \frac{1}{2} [-\log(1-b) + \log(1-a) + \log(1+b) - \log(1+a)] \\ &= \frac{1}{2} (\log(1+b) - \log(1-b)) + \frac{1}{2} (\log(1+a) - \log(1-a)) \\ &= \tanh^{-1}(b) - \tanh^{-1}(a) \end{aligned}$$

II. $F(x) = \int_2^x \frac{1}{\log t} dt$ not bounded on $[2, \infty)$

Proof

$$\text{Let } f(x) = \frac{1}{\log x}.$$

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

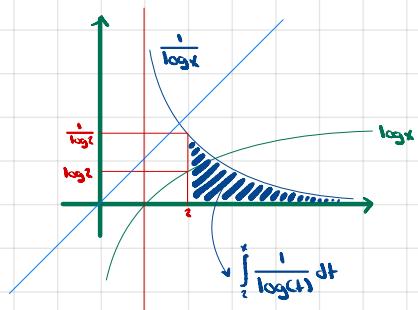
$$f(2) = \frac{1}{\log 2}$$

Let's show that for $x > 2$, $f(x)$ lies above $\frac{1}{x}$. Then, $\int_2^x f(t) dt > \int_2^x \frac{1}{t} dt$ and $\lim_{x \rightarrow \infty} \int_2^x f(t) dt > \lim_{x \rightarrow \infty} \int_2^x \frac{1}{t} dt = \infty$.

Assume $x > 0$.

Both x and e^x are increasing but $0 < e^0 = 1$ and for all $x > 0$ we have $[e^x]' = e^x > 1 \cdot [x]'$

$$\text{Hence } e^x > x \rightarrow x > \log x \rightarrow \frac{1}{\log x} > \frac{1}{x}$$



12. f nondecreasing on $[1, \infty)$.

$$F(x) = \int_1^x \frac{f(t)}{t} dt \quad x \geq 1$$

$$\rightarrow \left[f \text{ bounded on } [1, \infty) \leftrightarrow \frac{F}{\log} \text{ bounded on } [1, \infty) \right]$$

Proof

Assume f bounded on $[1, \infty)$ $\rightarrow \exists M \text{ s.t. } -M \leq f(x) \leq M \text{ for all } x \in [1, \infty)$.

$$-M = \frac{-N \int_1^x \frac{f(t)}{t} dt}{\int_1^x t^{-1} dt} \leq \frac{\int_1^x \frac{|f(t)|}{t} dt}{\int_1^x t^{-1} dt} \leq \frac{N \int_1^x \frac{f(t)}{t} dt}{\int_1^x t^{-1} dt} = N$$

$$\rightarrow -N \leq \frac{F(x)}{\log(x)} \leq N$$

$$\rightarrow \frac{F(x)}{\log(x)} \text{ bounded on } [1, \infty).$$

T.F. f bounded on $[1, \infty)$ $\rightarrow \frac{F(x)}{\log(x)}$ bounded on $[1, \infty)$.

Now assume $\frac{F(x)}{\log(x)}$ bounded on $[1, \infty)$

$$\exists M \text{ s.t. } -M \leq \frac{\int_1^x \frac{f(t)}{t} dt}{\int_1^x t^{-1} dt} \leq M$$

$$\forall x, x > 1 \rightarrow -M \int_1^x \frac{f(t)}{t} dt \leq \int_1^x \frac{|f(t)|}{t} dt \leq M \int_1^x \frac{f(t)}{t} dt \quad (1)$$

Assume f not bounded on $[1, \infty)$.

$$\forall N \exists x_1, x \in [1, \infty) \wedge f(x) > N$$

$$\text{let } N = M \text{ and } x_1, \text{ s.t. } x_1 \in [1, \infty) \wedge f(x_1) > M$$

Then, since f nondecreasing, $\forall x, x > x_1 \rightarrow f(x) \geq f(x_1) > M$

$$\text{Hence, } \int_{x_1}^x \frac{f(t)}{t} dt > M \int_{x_1}^x t^{-1} dt$$

Let $x > x_1 > 1$. Then

$$\int_1^x \frac{f(t)}{t} dt = \int_1^{x_1} \frac{f(t)}{t} dt + \int_{x_1}^x \frac{f(t)}{t} dt > M \int_{x_1}^x t^{-1} dt$$

which contradicts (1).

By proof by contradiction, f bounded on $[1, \infty)$.

T.F. $\frac{F(x)}{\log(x)}$ bounded on $[1, \infty)$ $\rightarrow f$ bounded on $[1, \infty)$

Solution Manual Proof (This is an attempt to understand it.)

$$\text{Assume } f \text{ bounded on } [1, \infty). \text{ Then, } |f| \leq M \text{ on } [1, \infty) \text{ and } F(x) = \int_1^x \frac{|f(t)|}{t} dt \leq |F(x)| = \int_1^x \frac{|f(t)|}{t} dt \leq M \int_1^x \frac{1}{t} dt = M \log x$$

$$\rightarrow \frac{|F(x)|}{\log x} \leq M \quad \forall x \geq 1$$

T.F. $\int f \text{ bounded on } [1, \infty) \rightarrow \frac{F(x)}{\log x} \text{ bounded on } [1, \infty).$

Assume $f \geq 0$ on $[1, \infty)$. Since f nondecreasing, then

$$F(x) = \int_1^x \frac{f(t)}{t} dt \leq f(x) \int_1^x t^{-1} dt = f(x) \log x$$

$$\rightarrow \frac{F(x)}{\log x} \leq f(x)$$

?????? not sure what condition they reach here.

let $b > 1$, $f(b) = 0$ and $x \geq b$.

$$\begin{aligned} F(x) &= \int_b^x \frac{f(t)}{t} dt + \int_b^x \frac{f(t)}{t} dt \\ &\leq \int_b^x \frac{f(t)}{t} dt + f(x) \int_b^x t^{-1} dt = \int_b^x \frac{f(t)}{t} dt + f(x) \left(\int_b^x t^{-1} dt - \int_b^b t^{-1} dt \right) \\ &= \int_b^x \frac{f(t)}{t} dt + f(x)(\log x - \log b) \end{aligned}$$

$$\begin{aligned} \rightarrow \frac{F(x)}{\log x} &= \frac{1}{\log x} \int_b^x \frac{f(t)}{t} dt + \frac{\log x - \log b}{\log x} f(x) \\ &= A(x) + B(x) f(x) \end{aligned}$$

Note that

$A(x) = \frac{1}{\log x} \int_b^x \frac{f(t)}{t} dt$ is bounded. $\int_b^x \frac{f(t)}{t} dt \leq 0$ because by assumption $f(b) = 0$ and f nondecreasing,

$A(x)$ gets smaller in magnitude (i.e. increases as x increases). Thus $A(x)$ bounded above by zero and below by

$\frac{1}{\log b} \int_b^b t^{-1} dt$. We can also just say: $|A(x)|$ is bounded.

$B(x)$ is also bounded. $0 < \frac{\log x - \log b}{\log x} < 1$ and $\lim_{x \rightarrow \infty} \frac{\log x - \log b}{\log x} = \lim_{x \rightarrow \infty} \frac{1/x}{1/x} = 1$

Thus,

$f(x) = \frac{1}{B(x)} \frac{F(x)}{\log x} = \frac{A(x)}{B(x)}$. Since $\frac{1}{B(x)}$, $A(x)$, and $\frac{F(x)}{\log x}$ are bounded so is $f(x)$.

$$15. (a) \lim_{x \rightarrow \infty} a^x = 0 \text{ if } a < 1$$

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

$$0 < a < 1 \rightarrow \log a = \int_1^a t^{-1} dt < 0$$

$$\rightarrow a^x = e^{-x \log a} = \frac{1}{e^{x \log a}} = 0$$

$$(b) \lim_{x \rightarrow \infty} \frac{x}{(\log x)^n} = \frac{\infty}{\infty} = \lim_{x \rightarrow \infty} \frac{1}{n(\log x)^{n-1} \cdot \frac{1}{x}} = \lim_{x \rightarrow \infty} \frac{x}{n(\log x)^{n-1}} = (\dots) = \lim_{x \rightarrow \infty} \frac{1}{n! \cdot \frac{1}{x}} = \lim_{x \rightarrow \infty} \frac{x}{n!} = \infty$$

Alternatively,

$$y = \log x \rightarrow x = e^y$$

$$\lim_{x \rightarrow \infty} \frac{x}{(\log x)^n} = \lim_{y \rightarrow \infty} \frac{e^y}{y^n} = \infty \text{ by Th 6.}$$

$$(c) \lim_{x \rightarrow \infty} \frac{(\log x)^n}{x} = \lim_{y \rightarrow \infty} \frac{y^n}{e^y} = 0$$

$$(d) \lim_{x \rightarrow 0^+} x(\log x)^n$$

$$x(\log x)^n = x(-(\log 1 - \log x))^n = \frac{(-1)^n (\log \frac{1}{x})^n}{\frac{1}{x}}$$

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

$$= (-1)^n \lim_{x \rightarrow 0^+} \frac{(\log \frac{1}{x})^n}{\frac{1}{x}} = (-1)^n \cdot \lim_{x \rightarrow \infty} \frac{(\log x)^n}{x} = 0$$

$$(e) \lim_{x \rightarrow 0^+} x^x$$

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

$$\lim_{x \rightarrow 0^+} x \log x = \lim_{x \rightarrow 0^+} \frac{\log x}{\frac{1}{x}} = \frac{-\infty}{\infty} = \lim_{x \rightarrow 0^+} \frac{\frac{1}{x}}{-\frac{1}{x^2}} = \lim_{x \rightarrow 0^+} (-x) = 0$$

$$\rightarrow \lim_{x \rightarrow 0^+} x^x = e^{\lim_{x \rightarrow 0^+} x \log x} = e^0 = 1$$

$$14. f(x) = x^x \quad x > 0$$

$$f(x) = x^x = e^{x \ln x}$$

$$f'(x) = e^{x \ln x} (\ln x + 1) = x^x (1 + \ln x)$$

$$\lim_{x \rightarrow 0^+} x^x = 1 \quad (\text{Problem 13e})$$

$$\lim_{x \rightarrow \infty} x^x = e^{\lim_{x \rightarrow \infty} x \ln x} = \infty$$

$$1 + \ln x = 0 \rightarrow \ln x = -1$$

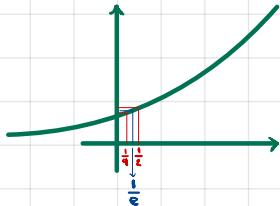
$$\rightarrow x = \log^{-1}(-1) = \exp(-1) = e^{-1} \quad \text{critical point at } e^{-1}$$

$$\therefore f'(e^{-1}) = 0$$

$$\begin{array}{c} - \quad + \quad f' \\ \hline 0 \quad e^{-1} \end{array}$$

$$f(e^{-1}) = \frac{1}{e^{1/e}} < 1$$

$$e^{1/e} = \log^{-1}(1/e) = \exp(1/e) > 1$$

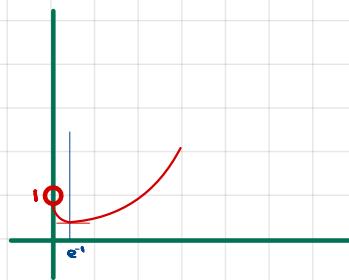


$$f''(x) = e^{x \ln x} (\ln x + 1)^2 + e^{x \ln x} \cdot \frac{1}{x}$$

$$= e^{x \ln x} \left(\frac{1}{x} + (\ln x + 1)^2 \right) > 0 \quad \text{convex}$$

$$\lim_{x \rightarrow 0^+} f'(x) = \lim_{x \rightarrow 0^+} e^{x \ln x} (\ln x + 1) = -\infty$$

$$\lim_{x \rightarrow 0^+} \frac{x^x}{\ln x} = \frac{1}{0^+} = +\infty$$



$$15. (\text{a}) \min \text{ of } f(x) = \frac{e^x}{x^n}, x > 0$$

$$f'(x) = \frac{e^x x^n - n x^{n-1} e^x}{x^{2n}} = 0 \Rightarrow e^x x^{-n} - n e^x x^{-n-1} \cdot \frac{e^x}{x^{n+1}} (x-n)$$

n is critical point.

$$\lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} \frac{e^x}{x^n} = \infty, \lim_{x \rightarrow \infty} \frac{e^x}{x^n} = \infty \text{ (Th. 6)} \rightarrow \text{the critical point is a min}$$

$$\rightarrow \forall x, x > n \rightarrow f(x) > f(n) \rightarrow f(x) > \frac{e^n}{x^n}$$

$$(b) f'(x) = \frac{e^x (x-n)}{x^{n+1}} \rightarrow f'(x) > \frac{e^{n+1}}{(n+1)^{n+1}} \text{ for } x > n+1$$

Proofs

$$f'(n) = 0$$

$$f'(n+1) = \frac{e^{n+1}}{(n+1)^{n+1}}$$

$$x > n+1 \rightarrow (x-n) > 1 \rightarrow f'(x) > \frac{e^x}{x^{n+1}}$$

By part (a), $\frac{e^x}{x^{n+1}}$ has min at $n+1$.

Hence,

$$f'(x) > \frac{e^x}{x^{n+1}} > \frac{e^{n+1}}{(n+1)^{n+1}} \text{ for } x > n+1$$

$$f(x) = \int f'(t) dt > \int \frac{e^{n+1}}{(n+1)^{n+1}} dt = (x-1) \frac{e^{n+1}}{(n+1)^{n+1}}$$

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

$$16. f(x) = \frac{e^x}{x^n}$$

Problem 15 \rightarrow min at $x=n$

$$\lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} \frac{e^x}{x^n} = \infty$$

$$\lim_{x \rightarrow \infty} \frac{e^x}{x^n} = \infty \text{ (Th. 6)}$$

$$e^x x^n (x^n + x - n^2 - n)$$

$$f'(x) = \frac{e^x}{x^{n+1}} (x-n)$$

$$f''(x) = \frac{[e^x(x-n) + e^x]x^{n+1} - e^x(x-n)(n+1)x^n}{x^{2n+2}}$$

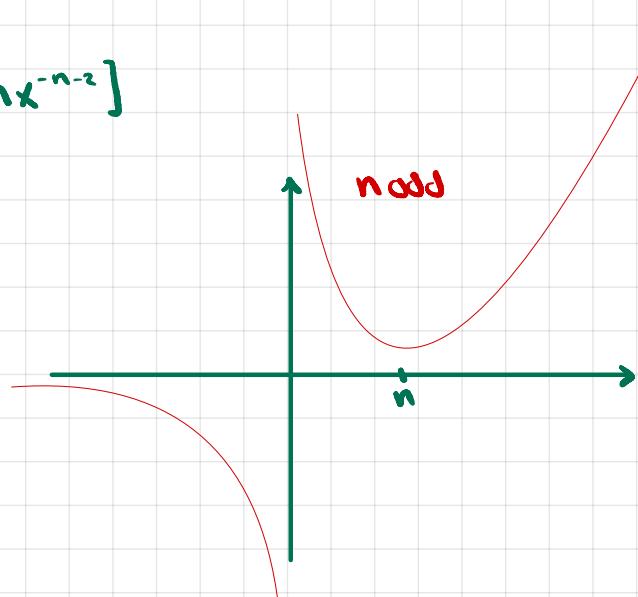
$$= \frac{e^x x^{n+2} - ne^x x^{n+1} + e^x x^{n+1} - ne^x x^{n+1} - e^x x^{n+1} + e^x n^2 x^n + e^x n x^n}{x^{2n+2}}$$

$$= \frac{e^x [x^{-n} - 2nx^{-n-1} + n^2 x^{-n-2} + nx^{-n-2}]}{x^{2n+2}}$$

$$= \frac{e^x}{x^{n+2}} (x^2 - 2nx + n^2 + n)$$

$$\Delta = 4n^2 - 4n^2 - 4n = -4n$$

$$\rightarrow f''(x) > 0 \rightarrow \text{convex}$$



$$\lim_{x \rightarrow 0^+} \frac{e^x}{x^n}$$

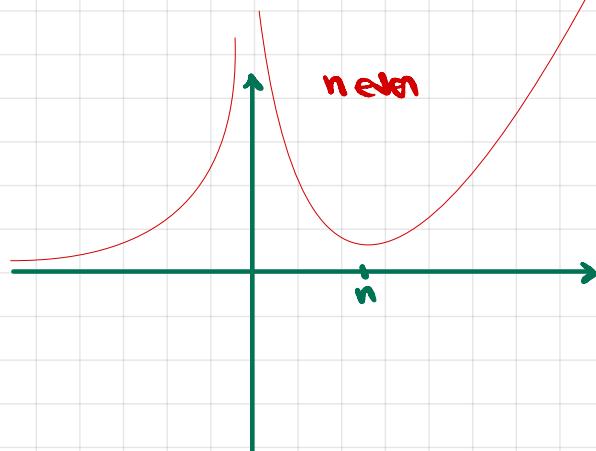
if n even then $= \infty$

if n odd then $= -\infty$

$$\lim_{x \rightarrow \infty} \frac{e^x}{x^n}$$

if n even then $= 0^+$

if n odd then $= 0^-$



17. (a) $\lim_{y \rightarrow 0} \frac{\log(1+y)}{y}$

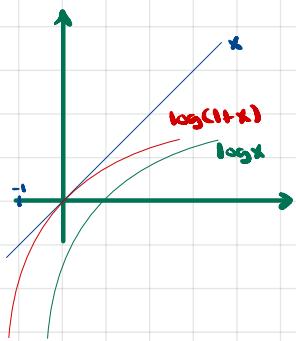
$$\log(1) = \lim_{h \rightarrow 0} \frac{\log(1+h) - \log(1)}{h}$$

$$= \lim_{h \rightarrow 0} \frac{\log(1+h)}{h}$$

$$= \lim_{h \rightarrow 0} \frac{\int_1^{1+h} \frac{1}{t} dt}{h}$$

$$= \frac{1}{1} = 1$$

Proof inside the proof of FTC!



Alternatively,

$$\text{since } \lim_{y \rightarrow 0} \frac{\log(1+y)}{y} = \log'(1)$$

$$\text{and } \log'(x) = \frac{1}{x} \text{ then } \lim_{y \rightarrow 0} \frac{\log(1+y)}{y} = 1$$

or just use L'Hôpital's Rule

$$\lim_{y \rightarrow 0} \frac{\log(1+y)}{y} = \lim_{y \rightarrow 0} \frac{\frac{1}{1+y}}{1} = 1$$

(b) $\lim_{x \rightarrow \infty} x \log\left(1 + \frac{1}{x}\right) = \lim_{x \rightarrow \infty} \frac{\log\left(1 + \frac{1}{x}\right)}{\frac{1}{x}}$

$$\text{Let } f = \frac{1}{x}$$

$$\text{then, } = \lim_{y \rightarrow 0} \frac{\log(1+y)}{y} = 1 \text{ by (a)}$$

Altern., use L'Hôpital

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

$$= \lim_{x \rightarrow \infty} \frac{\frac{1}{1+\frac{1}{x}} \cdot (-1) \cdot \frac{1}{x^2}}{-\frac{1}{x^2}} = 1$$

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

$$\left(1 + \frac{1}{x}\right)^x = e^{\log\left(1 + \frac{1}{x}\right) \cdot x}$$

$$\lim_{x \rightarrow \infty} \frac{\log\left(1 + \frac{1}{x}\right)}{\frac{1}{x}} = \frac{0}{0} \cdot \lim_{x \rightarrow \infty} \frac{\frac{-1/x^2}{1+x}}{-1/x^2} = \lim_{x \rightarrow \infty} \frac{1}{1+x} = 1$$

Altern. $e = \log'(1) \cdot \log'\left[\lim_{x \rightarrow \infty} x \log\left(1 + \frac{1}{x}\right)\right]$

$$= \lim_{x \rightarrow \infty} \log'\left(x \log\left(1 + \frac{1}{x}\right)\right)$$

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

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

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

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

$$\text{Let } f = ax. \text{ Then } x = \frac{f}{a}.$$

$$\therefore \lim_{f \rightarrow \infty} \left(1 + \frac{a}{f/a}\right)^f$$

$$(e) \log b = \lim_{x \rightarrow \infty} x(b^{1/x} - 1)$$

$$\lim_{x \rightarrow \infty} x(b^{1/x} - 1) = \lim_{x \rightarrow \infty} \frac{b^{1/x} - 1}{1/x} = \lim_{x \rightarrow \infty} \frac{e^{\frac{1}{x} \log b} - 1}{1/x} = \frac{0}{0} = \lim_{x \rightarrow \infty} \frac{e^{\frac{1}{x} \log b} \cdot \cancel{\log b} \frac{1/x^2}{\cancel{x^2}}}{-\cancel{x^2}} = \lim_{x \rightarrow \infty} \log b \cdot e^{\frac{1}{x} \log b} = \log b$$

Allern.,

$$y(x) = e^{bx} \rightarrow y'(x) = be^{bx} \rightarrow y'(0) = b$$

$$\lim_{t \rightarrow 0} \frac{e^{bt} - 1}{t} = \frac{0}{0} = \lim_{t \rightarrow 0} \frac{b}{1} = b$$

Thus

$$\lim_{x \rightarrow \infty} x(e^{b/x} - 1) = \lim_{x \rightarrow \infty} \frac{e^{b/x} - 1}{1/x} = b$$

$$\lim_{x \rightarrow \infty} x(e^{\frac{\log b}{x}} - 1) \cdot \lim_{x \rightarrow \infty} (b^{1/x} - 1)x = \log b$$

$$17. f(x) = \left(1 + \frac{1}{x}\right)^x, x > 0$$

From Problem 17c, $\lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^x = e$.

$$f(x) = e^{\log\left(1 + \frac{1}{x}\right) \cdot x}$$

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

$$\lim_{x \rightarrow \infty} x \log\left(1 + \frac{1}{x}\right) = \lim_{x \rightarrow \infty} \frac{\log\left(1 + \frac{1}{x}\right)}{\frac{1}{x}} = \frac{\infty}{\infty} = \lim_{x \rightarrow \infty} \frac{\frac{-1/x^2}{1+x}}{-1/x^2} = \lim_{x \rightarrow \infty} \frac{1}{1+x} = 0$$

$$f'(x) = e^{\log\left(1 + \frac{1}{x}\right) \cdot x} \cdot \left[\frac{\frac{-1}{x^2}}{1 + \frac{1}{x}} \cdot x + \log\left(1 + \frac{1}{x}\right) \right] = e^{\log\left(1 + \frac{1}{x}\right) \cdot x} \cdot \underbrace{\left[\frac{-1}{1+x} + \log\left(1 + \frac{1}{x}\right) \right]}_{>0} > 0$$

$$g(x) = \frac{-1}{1+x} + \log\left(1 + \frac{1}{x}\right)$$

$$g'(x) = \frac{1}{(1+x)^2} - \frac{1}{x(x+1)} = \frac{x - (x+1)}{x(x+1)^2} = \frac{-1}{x(x+1)^2}$$

$$\begin{array}{c} + \\ \hline - \end{array} \quad g'$$

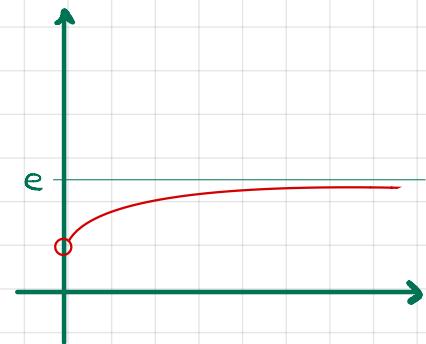
$$\lim_{x \rightarrow 0^+} g(x) = \infty$$

$$\lim_{x \rightarrow \infty} g(x) = 0$$

Thus, g is decreasing and as $x \rightarrow \infty$ g goes to 0.

$$\therefore g(x) > 0$$

$$\therefore f'(x) > 0$$



19. $a\%$ interest per annum

initial investment = I

$$\text{one-year yield} = I \left(1 + \frac{a}{100}\right)$$

$$n\text{-year yield} = I \left(1 + \frac{a}{100}\right)^n$$

$$n\text{-year yield, interest given k times a year} = I \left(1 + \frac{a}{100} \cdot \frac{1}{k}\right)^{kn}$$

$$n\text{-year yield, interest given k times a year} = I \left(1 + \frac{a}{100} \cdot \frac{1}{k}\right)^{kn}$$

$$f(x) = \left(1 + \frac{c}{x}\right)^x = e^{\log\left(1 + \frac{c}{x}\right) \cdot x}$$

$$\lim_{x \rightarrow \infty} f(x) = e^c \quad (\text{Problem 17d})$$

$$f'(x) > 0$$

$$f(1) = 1+c$$

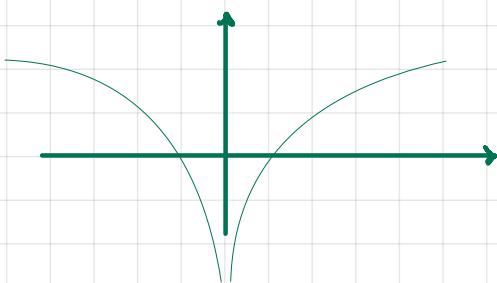
x is the number of times interest is given.

$$c = \frac{a}{100}$$

→ An initial investment of 1 dollar yields $e^{a/100}$ dollars after a year.

$$20. \text{ (a)} \quad f(x) = \log|x|, \quad x \neq 0 \quad \rightarrow \quad f'(x) = \frac{1}{x}, \quad x \neq 0$$

Proof



$$f(x) = \begin{cases} \log x & x > 0 \\ \log(-x) & x < 0 \end{cases}$$

$$f'(x) = \begin{cases} 1/x & x > 0 \\ -1/x & x < 0 \end{cases}$$

$$(b) \quad f(x) \neq 0 \text{ for all } x \rightarrow (\log|f|)' = \frac{y'}{f}$$

$$h(x) = \log|f(x)| = \begin{cases} \log(f(x)) & x > 0 \\ \log(-f(x)) & x < 0 \end{cases}$$

$$h'(x) = \begin{cases} \frac{f'(x)}{f(x)} & x > 0 \\ \frac{-f'(x)}{-f(x)} = \frac{f'(x)}{f(x)} & x < 0 \end{cases}$$

Alternatively,

$$\text{let } g(x) = \log|x|$$

$$\text{then } h(x) = \log|f(x)| = g(f(x))$$

$$h'(x) = g'(f(x))f'(x) = \frac{1}{f(x)} \cdot f'(x)$$

21. $f' = cf$ on some interval

(a) $f(x) \rightarrow f(x) = ke^{cx}$, $k > 0 \rightarrow f(x) = ke^{cx}$, for some k

Proof

$$\frac{f'}{f} = c \rightarrow (\log|f(x)|)' = c$$

$$\text{FTC2} \rightarrow \int_a^x (\log|f(t)|)' dt = \log|f(x)| - \log|f(a)| = \int_a^x c dt = cx - ca$$

$$\log|f(x)| = cx - ca + \log|f(a)| = cx + d$$

\log' is defined over \mathbb{R} so

$$f(x) = e^d e^{cx} = ke^{cx}$$

(b) only assumption: $f' = cf$ on some interval (f can be zero on the interval)

Let $[a, b]$ be the interval.

f is diff hence cont. on the interval.

If $f = 0$ on the entire interval then $f' = 0$.

But if $f(x) \neq 0$ for some point, let's say, $f(x) > 0$, then by continuity it is > 0 on some (m, n)

By part (a), on (m, n) , $f(x) = ke^{cx}$, $k > 0$. Hence $f(x) > 0$ on (m, n)

Assume $f(n) = 0$. Then f is discontinuous at n . \perp .

Proof: $\lim_{x \rightarrow n} ke^{cx} = ke^{cn} > 0 \neq 0$.

Assume $f(m) = 0$. Then f is discontinuous at m . \perp .

$\rightarrow f > 0$ on $[m, n]$

This means that f must be ke^{cx} on the entire $[a, b]$.

A similar argument shows that if $f(x) < 0$ for some point then $f(x) = -ke^{cx} < 0$ on some (m, n) containing the point, and because of continuity, $f(m)$ and $f(n) < 0$.

Thus $f < 0$ on all of $[a, b]$.

$$(c) g(x) = \frac{f(x)}{e^{cx}}$$

If we show that g is constant then we will have proved that $f(x) = ke^{cx}$.

$$g'(x) = \frac{\cancel{f'(x)e^{cx}} - \cancel{f(x)c e^{cx}}}{(e^{cx})^2} = \frac{f'(x) - cf(x)}{e^{2cx}} = 0$$

$$\rightarrow g'(x) = h = \frac{f(x)}{e^{cx}} \rightarrow f(x) = h e^{cx}$$

$$(d) f' = fg' \text{ for some } g \rightarrow f(x) = h e^{gx} \text{ for some } h$$

Proof

$$h(x) = \frac{f(x)}{e^{gx}}$$

$$h'(x) = \frac{\cancel{f'(x)e^{gx}} - \cancel{f(x)e^{gx}}g'(x)}{(e^{gx})^2}$$

$$= \frac{f'(x) - f(x)g'(x)}{e^{gx}} = 0$$

$$\rightarrow h'(x) = h \rightarrow f(x) = h e^{gx}$$

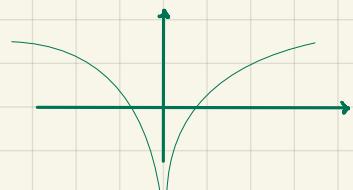
Problem Recap

$$f(x) = \log|x|$$

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

$$h(x) = \log|f(x)|$$

$$h'(x) = \frac{f'(x)}{f(x)}$$



If $h'(x) = c$ then $f'(x) = c f(x)$, i.e. rate of change proportional to fn value.

Note that for $a > 1$ such as $f(x) = x^a$ we have $f'(x) = ax^{a-1}$ and $\frac{f'(x)}{f(x)} = \frac{ax^{a-1}}{x^a} = \frac{a}{x}$, so the ratio is decreasing, even though, since $f''(x) = a(a-1)x^{a-2}$ is positive for $a > 2$.

A ln-like $f(x) = x^{100}$ increases faster than its derivative $100x^{99}$.

In problem 2ab we show that there is a specific composite of a ln f s.t. its derivative is the ratio $\frac{f'}{f}$.

That ln is $\log|f(x)|$. (If $f \neq 0$ for all x , that is).

Note that this ratio can be variable.

But what if $f'(x) = c f(x)$, for c some number?

If $f(x) \neq 0$ everywhere, then $\frac{f'(x)}{f(x)} = c$. But we know an antiderivative of $\frac{f'}{f}$ will be $\log|f(x)|$.

Hence $(\log|f(x)|)' = f'(x)/f(x) = c$, and FTC2 $\rightarrow \log|f(x)| - \log|f(a)| = c(x-a) \rightarrow \log|f(x)| = cx + d$

$$\rightarrow |f(x)| = e^d e^{cx} = ke^{cx}, k > 0.$$

What if $f'(x) = c f(x)$ but $f(x)$ is not necessarily to everywhere?

A few notes on why

If $g(x) = cx + d$ then $g'(x) = c$.

Why?

Also, $\log|f(x)| = \int f' dt$ is a composition $f_1 \circ f_2$, where $f_1(x) = \log x$ and $f_2(x) = |f(x)|$.

Note that $f_2(x) = |f(x)|$ must be $\neq 0$ otherwise $\log|f(x)|$ is not defined.

f_1 is continuous on $(0, \infty)$, since f' is integrable on $(0, \infty)$

since f' is continuous on $(0, \infty)$, then f_1 is diff. on $(0, \infty)$ and $f'_1(x) = \frac{1}{x}$.

What about $f_2(x) = |f(x)|$?

Since $f' = cf$ on some interval then f is diff. on this interval. Since $f \neq 0$ on the interval then either $f > 0$ or $f < 0$. Either way,

$|f|$ is diff on the interval.

Hence, on this interval, we can differentiate $f_1 \circ f_2$ using the chain rule.

$$\log|f(x)| = f_1(f_2(x))$$

From Problem 2ab, $\log'|f(x)| = \frac{f'(x)}{f(x)}$

$g'(x)$ is a constant in $g(x) = c$.

The prime notation indicates that g' is the derivative of g .

If g' is integrable on $[a, b]$ then

$$\int_a^b g'(t) dt = g(b) - g(a)$$

but this just says

$$\int_a^b (dt - g(b) - g(a))$$

Now if $g(x) = cx + d$ then $g'(x) = c$

$$\text{so } g(b) - g(a) = cb + d - (ca + d) = c(b - a)$$

22. $A(t)$ = amount of atoms at time t

$$A'(t) = cA(t) \text{ for some } c$$

$$(a) A_0 = A(0) > 0$$

$$\text{By (1b), } A(t) = h e^{ct}$$

$$A(0) = h$$

$$\rightarrow A(t) = A_0 e^{ct}$$

$$(b) \exists \tau \text{ s.t. } A(t+\tau) = \frac{A(t)}{z}$$

Proof

$$A(t) = A_0 e^{ct}$$

$$A(t_2) = A_0 e^{ct_2} = \frac{A_0 e^{ct}}{z}$$

$$\rightarrow e^{c(t_2-t)} = \frac{1}{z}$$

$$c(t_2-t) = -\log z$$

$$t_2 = t - \frac{\log z}{c}$$

23. Surrounding temp = N

$$T'(t) = c(T-N) + cg(t)$$

$$\text{But } (T-N)' = T' \text{ so}$$

$$(T-N)' = c(T-N)$$

$$\rightarrow T(t) = N + h e^{ct}$$

$$T(t) = N + h e^{ct}$$

$$T(0) = N + h \rightarrow h = T_0 - N$$

$$T(t) = N + (T_0 - N) e^{ct}$$

$$24. f(x) = \int f(t)dt \rightarrow f(x)$$

f is integrable because $\int f(t)dt$ is defined.

But then f is continuous by 13-T.

But then f is diff. by FTC1 applied to F , and

$$F'(x) = f(x)$$

By Problem 21(b), $F(x) = h e^x - \int f(x).$

$$f(0) = 0 = h \rightarrow F(x) = 0$$

25. f continuous.

$$(i) \int_0^x f = e^x \quad (1)$$

If (1) is true for all x then it is true for $x=0$.

$$\int_0^0 f = 0 = e^0 = 1. \perp.$$

Therefore, there is no f satisfying (1).

Alternatively,

$$f \text{ cont} \rightarrow (\int_0^x f)' = f(x) \quad (\text{FTC1})$$

$$\rightarrow f(x) = e^x$$

$$\text{But, } \int_0^x e^x dx = e^x - e^0 = e^x - 1 = e^x \rightarrow 0 = -1. \perp.$$

$$(ii) \int_0^{x^2} f = 1 - e^{2x^2}$$

$$(\int_0^{x^2} f)' = f(x^2) \cdot 2x = -4x e^{2x^2}$$

$$\rightarrow f(x^2) = -2e^{2x^2} \quad x \neq 0$$

$$\rightarrow f(x) = -2e^{2x} \quad x > 0$$

$$\int_0^x -2e^{2x} dx = -2 \frac{e^{2x}}{2} \Big|_0^x = -(e^{2x} - 1) = 1 - e^{2x}$$

26. $f'(t) = f(t) + \int_0^t f(s) ds$ (1)
 \downarrow f diff. \downarrow f integrable on $[0, t]$
 constant term

$$f'(t) = f(t) + C.$$

$$f''(t) = f'(t) \rightarrow f'(t) = h e^t \rightarrow f(t) = h e^t + C$$

$$(1) \rightarrow f'(t) = h e^t - h e^t + C + \int_0^t (h e^s + C) ds$$

$$= h e^t + C + h e^t [t]_0^t + C t [t]_0^t$$

$$= h e^t + C + h e^t - h + C$$

$$2C = h - h e^t = h(1 - e^t)$$

$$C = \frac{h(1 - e^t)}{2}$$

$$\rightarrow f(t) = h e^t + \frac{h(1 - e^t)}{2}$$

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

f continuous

$$\frac{t}{1+t^2}$$
 cont., t.f. $f(t) \frac{t}{1+t^2}$ cont.

$$2f(x)f'(x) = f(x) \cdot \frac{x}{1+x^2}$$

If $f(x) \neq 0$ then

$$f'(x) = \frac{x}{2(1+x^2)}$$
 cont. everywhere

$$\text{But } [\log(1+x^2)]' = \frac{2x}{1+x^2} \quad x \in \mathbb{R},$$

$$\text{so } [\frac{1}{4} \log(1+x^2)]' = \frac{x}{2(1+x^2)} = f'(x)$$

Hence,

$$f(x) - f(a) = \frac{1}{2} \int_a^x \frac{x}{1+x^2} dx = \frac{1}{4} \cdot \log(1+x^2) \Big|_a^x$$

$$= \frac{1}{4} \log(1+x^2) - \frac{1}{4} \log(1+a^2)$$

$$\rightarrow f(x) = \frac{1}{4} \log(1+x^2) + C$$

Consider the point $x=0$. (1) $\rightarrow (f(a))^2 = 0 \rightarrow f(a) = 0$.

$$\rightarrow f(0) = 0 = C$$

Now, therefore $f(x) \neq 0, f'(x) > 0$.

There are other possibilities for $f(x)$.

$f(x)$ could be 0 at all $x < a$, or $a \geq 0$.

Then

$$f(x) - f(a) = \frac{1}{2} \int_a^x \frac{x}{1+x^2} dx = \frac{1}{4} \cdot \log(1+x^2) \Big|_a^x$$

$$f(x) = \frac{1}{4} (\log(1+x^2) - \log(1+a^2))$$

$$\text{for } x \geq a$$

i.e.

$$f(x) = \begin{cases} 0 & x \leq a \\ \frac{1}{4} (\log(1+x^2) - \log(1+a^2)) & x \geq a \end{cases}$$

28. (a) f, g cont. on $[a, b]$

g nonnegative

$$f(x) \leq C + \int_a^x f_g \quad \text{for some } C \text{ and } a \leq x \leq b$$

Then

$$f(x) \leq C e^{\int_a^x g} \quad (\text{Gronwall's Inequality})$$

Proof

$$\text{let } h(x) = (C + \int_a^x f_g) e^{-\int_a^x g}$$

f, g cont. $\rightarrow f, g$ cont. $\rightarrow \int_a^x g$ diff.

g cont. $\rightarrow \int_a^x g$ diff.

$$h(x) = f(x)g(x) e^{-\int_a^x g} + (C + \int_a^x f_g) e^{-\int_a^x g} \cdot (-g(x))$$

$$\begin{aligned} & - \underbrace{e^{-\int_a^x g}}_{>0} \underbrace{g(x)}_{>0} [\underbrace{f(x) - C - \int_a^x f_g}_{\leq 0 \text{ by assumption}}] \leq 0 \end{aligned}$$

$\rightarrow h$ is non-increasing.

$$h(a) = C \cdot e^0 - C$$

$$\text{Therefore for all } x \in (a, b], h(x) \cdot (C + \int_a^x f_g) e^{-\int_a^x g} \leq C \rightarrow C + \int_a^x f_g \leq C e^{\int_a^x g}$$

$$\text{But then, using the third assumption, } f(x) \leq C + \int_a^x f_g$$

(b) f, g nonnegative

g continuous

f differentiable

$$\rightarrow f' = 0$$

$$f'(x) = g(x)f(x)$$

$$f(0) = 0$$

Proof

$$f(x) - \int_0^x f'(x)dx = \int_0^x g(u)f(u)du \leq 0 + \int_0^x g(u)u du$$

By Gronwall's Ineq.,

$$f(x) \leq 0 \cdot e^{\int_0^x g(u)u du} = 0$$

But f is nonnegative so $f(x) = 0$.

Alternatively,

$$f'(0) = 0$$

g cont. $\rightarrow \int g$ exists and $(\int g)' = g(x)$

T.F.

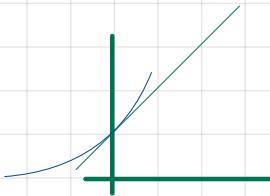
$$f'(x) = (\int g)' f(x)$$

Problem 21D $\rightarrow f(x) = k e^{\int g}$ for some k .

$$f(0) = 0 \rightarrow k = 0$$

$$29. (a) 1+x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!} \leq e^x \quad x \geq 0$$

$$n=1 \rightarrow 1 + \frac{x^1}{1!} = 1+x$$



$$\text{Let } f(x) = e^x \\ g(x) = 1+x$$

$$f'(x) = e^x \\ g'(x) = 1$$

$$\text{For } x > 0, e^x > 1 \text{ so } f'(x) > g'(x) = 1$$

Hence for all $x > 0$, $f(x) > 1+x$

$$n=k. \text{ Assume } 1 + \sum_{i=0}^k \frac{x^i}{i!} \leq e^x$$

$$\text{Let } g(x) = 1 + \sum_{i=0}^k \frac{x^i}{i!}$$

$$\text{Then } g'(x) = 1 + \sum_{i=0}^k \frac{x^i}{i!} \leq e^x \cdot f'(x)$$

By Problem 11-30, $f(x) \geq g(x)$ for $x \geq 0$.

$$\rightarrow e^x \geq 1 + \sum_{i=0}^k \frac{x^i}{i!} \quad x \geq 0$$

By induction, $e^x \geq 1 + \sum_{i=0}^n \frac{x^i}{i!}$ for all $n \in \mathbb{N}$.

$$(b) \lim_{x \rightarrow \infty} \frac{e^x}{x^n} = \infty$$

Proof

$$\text{since } \forall n, n \in \mathbb{N} \rightarrow 1+x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!} + \frac{x^{n+1}}{(n+1)!} \leq e^x$$

Then,

$$\frac{1}{x^n} + \frac{1}{x^{n-1}} + \frac{1}{2!} \cdot \frac{1}{x^{n-2}} + \frac{1}{3!} \cdot \frac{1}{x^{n-3}} + \dots + \frac{1}{n!} + \frac{x}{(n+1)!} \leq \frac{e^x}{x^n}$$

$$\lim_{x \rightarrow \infty} \left[\frac{1}{x^n} + \frac{1}{x^{n-1}} + \frac{1}{2!} \cdot \frac{1}{x^{n-2}} + \frac{1}{3!} \cdot \frac{1}{x^{n-3}} + \dots + \frac{1}{n!} + \frac{x}{(n+1)!} \right] = \infty \leq \lim_{x \rightarrow \infty} \frac{e^x}{x^n}$$

$$30. \lim_{x \rightarrow \infty} \frac{e^x}{x^n} = \frac{\infty}{\infty} \cdot \lim_{x \rightarrow \infty} \frac{e^x}{nx^{n-1}} = \frac{\infty}{\infty} \cdot (\dots) \cdot \lim_{x \rightarrow \infty} \frac{e^x}{n!} = \infty$$

$$31. (a) \lim_{x \rightarrow \infty} e^{-x^2} \int_0^x e^t dt$$

$$= \lim_{x \rightarrow \infty} \frac{\int_0^x e^t dt}{e^{x^2}}$$

area under e^t
 rate of change
 of area under e^t

$$= \frac{\infty}{\infty}$$

If $f(x) = \int_0^x e^t dt$ then $f'(x) = e^x$.

Thus, we want to compute $\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)}$

using L'Hôpital,

$$= \lim_{x \rightarrow \infty} \frac{e^{x^2}}{2xe^{x^2}} = \lim_{x \rightarrow \infty} \frac{1}{2x} = 0$$

$$(b) \lim_{x \rightarrow \infty} e^{-x^2} \int_x^{x+\frac{1}{x}} e^t dt = \lim_{x \rightarrow \infty} \frac{\int_x^{x+\frac{1}{x}} e^t dt}{e^{x^2}}$$

$e^t > 0$ for all t .

$$\int_0^{x+\frac{1}{x}} e^t dt > \int_x^{x+\frac{1}{x}} e^t dt$$

$$\frac{\int_0^{x+\frac{1}{x}} e^t dt}{e^{x^2}} > \frac{\int_x^{x+\frac{1}{x}} e^t dt}{e^{x^2}}$$

$$0 < \lim_{x \rightarrow \infty} \frac{\int_0^{x+\frac{1}{x}} e^t dt}{e^{x^2}} > \lim_{x \rightarrow \infty} \frac{\int_x^{x+\frac{1}{x}} e^t dt}{e^{x^2}} > 0$$

$$\rightarrow \lim_{x \rightarrow \infty} \frac{\int_x^{x+\frac{1}{x}} e^t dt}{e^{x^2}} = 0$$

$$\frac{\int_x^{x+\frac{1}{x}} e^t dt}{e^{x^2}} \cdot \frac{\int_0^{x+\frac{1}{x}} e^t dt - \int_0^x e^t dt}{e^{x^2}}$$

$$\lim_{x \rightarrow \infty} \frac{\int_x^{x+\frac{1}{x}} e^t dt}{e^{x^2}} \cdot \lim_{x \rightarrow \infty} \frac{\int_0^{x+\frac{1}{x}} e^t dt}{e^{x^2}} - \lim_{x \rightarrow \infty} \frac{\int_0^x e^t dt}{e^{x^2}} = \frac{\infty}{\infty}$$

Using L'Hôpital's Rule

$$= \lim_{x \rightarrow \infty} \frac{e^{(x+\frac{1}{x})^2}}{2xe^{x^2}} = \lim_{x \rightarrow \infty} \frac{e^{x+\frac{1}{x^2}}}{2x} = 0$$

$$\lim_{x \rightarrow \infty} e^{-x^2} \int_x^{x+\frac{\log x}{x}} e^t dt$$

$$= \lim_{x \rightarrow \infty} \frac{\int_0^{x+\frac{\log x}{x}} e^t dt}{e^{x^2}}$$

$$= \frac{\infty}{\infty}$$

$$= \lim_{x \rightarrow \infty} \frac{e^{(x+\frac{\log x}{x})^2} (1 + \frac{1-\log x}{x^2})}{2x e^{x^2}}$$

$$= \lim_{x \rightarrow \infty} \frac{e^{(x+\frac{\log x}{x})^2} (1 + \frac{1-\log x}{x^2})}{2x}$$

$$= \lim_{x \rightarrow \infty} \frac{e^{2\log x} \cdot e^{\frac{\log^2 x}{x^2}} (1 + \frac{1-\log x}{x^2})}{2x}$$

$$= \lim_{x \rightarrow \infty} \frac{(x^2 + 1 - \log x) e^{\frac{\log^2 x}{x^2}}}{2x} = \lim_{x \rightarrow \infty} \left(\frac{x}{2} + \frac{1}{2x} - \frac{\log x}{2x} \right) e^{\frac{\log^2 x}{x^2}}$$

$$= \infty$$

$$\lim_{x \rightarrow \infty} e^{-x^2} \int_x^{x+\frac{\log x}{x}} e^t dt$$

$$= \lim_{x \rightarrow \infty} \frac{\int_0^{x+\frac{\log x}{x}} e^t dt}{e^{x^2}}$$

$$= \lim_{x \rightarrow \infty} \frac{\int_0^x e^t dt}{e^{x^2}}$$

$$= \frac{\infty}{\infty}$$

$$= \lim_{x \rightarrow \infty} \frac{e^{(x+\frac{\log x}{x})^2}}{2x e^{x^2}} \left(1 + \frac{\frac{1}{x} \cdot 2x - 2\log x}{4x^2} \right)$$

$$= \lim_{x \rightarrow \infty} \frac{e^{\frac{\log^2 x}{x^2} + (\frac{\log x}{x})^2}}{2x} \left(1 + \frac{1-\log x}{2x^2} \right)$$

$$= \lim_{x \rightarrow \infty} \frac{e^{(\frac{\log x}{x})^2}}{2} \left(1 + \frac{1-\log x}{2x^2} \right)$$

$$= \frac{1}{2}$$

38.

$$(a) \log_a x = \lim_{h \rightarrow 0} \frac{\log_a(x+h) - \log_a(x)}{h} \cdot \lim_{h \rightarrow 0} \log_a \left[1 + \frac{h}{x} \right]^{1/h}$$

Since \log is continuous on $(0, \infty)$, and $\left(1 + \frac{h}{x}\right)^{1/h} > 0$, then $\lim_{h \rightarrow 0} \left(1 + \frac{h}{x}\right)^{1/h} > 0$ if it exists and thus \log is cont. at this limit. Hence

$$\lim_{h \rightarrow 0} \log_a \left[1 + \frac{h}{x} \right]^{1/h} = \log_a \left[\lim_{h \rightarrow 0} \left(1 + \frac{h}{x}\right)^{1/h} \right] = \log_a \left[\lim_{h \rightarrow 0} \left(1 + \frac{1}{x} \cdot \frac{1}{1/h}\right)^{1/h} \right] = \log_a [e^{1/x}]$$

Note an alternative algebraic manipulation

$$\log_a \left[\lim_{h \rightarrow 0} \left(1 + \frac{h}{x}\right)^{1/h} \right] = \log_a \left[\lim_{h \rightarrow 0} \left(1 + \frac{h}{x}\right)^{\frac{x}{h} \cdot \frac{1}{x}} \right] = \log_a \left[\lim_{\frac{h}{x} \rightarrow 0} \left(1 + \frac{h}{x}\right)^{\frac{x}{h} \cdot \frac{1}{x}} \right]$$

Let $u = \frac{h}{x}$. Then

$$= \log_a \left[\lim_{h \rightarrow 0} \left(1+u\right)^{\frac{1}{u} \cdot \frac{1}{x}} \right] = \frac{1}{x} \log_a \left[\lim_{h \rightarrow 0} \left(1+u\right)^{\frac{1}{u}} \right]$$

Let $v = \frac{1}{u}$

$$= \frac{1}{x} \log_a \left[\underbrace{\lim_{v \rightarrow \infty} \left(1+\frac{1}{v}\right)^v}_{\text{Problem 17d}} \right] \cdot \frac{1}{x} \log_a e$$

Problem 17d = e

$$(6) \quad a_n = \left(1 + \frac{1}{n}\right)^n, \quad n \in \mathbb{N} \quad \rightarrow \quad a_n = 2 + \sum_{k=2}^n \frac{1}{k!} \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{k-1}{n}\right)$$

Proof

$$\begin{aligned} a_n &= \left(1 + \frac{1}{n}\right)^n \\ &= \sum_{i=0}^n \binom{n}{i} \left(\frac{1}{n}\right)^i \\ &= \binom{n}{0} + \binom{n}{1} \frac{1}{n} + \binom{n}{2} \frac{1}{n^2} + \cdots + \binom{n}{n-1} \frac{1}{n^{n-1}} + \binom{n}{n} \frac{1}{n^n} \\ &= 1 + 1 + \frac{n(n-1)}{2!} \frac{1}{n^2} + \frac{n(n-1)(n-2)}{3!} \frac{1}{n^3} + \cdots + \frac{n!}{(n-1)!} \cdot \frac{1}{n^{n-1}} + \frac{n!}{n! 0!} \cdot \frac{1}{n^n} \\ &= 2 + \frac{1}{2!} \frac{n-1}{n} + \frac{1}{3!} \frac{(n-1)(n-2)}{n^2} + \cdots + \frac{1}{(n-1)!} \frac{(n-1)(n-2) \cdots 2 \cdot 1}{n^{n-2}} + \frac{1}{n!} \cdot \frac{(n-1)(n-2) \cdots 2 \cdot 1}{n^{n-1}} \\ &= 2 + \frac{1}{2!} \left(1 - \frac{1}{n}\right) + \frac{1}{3!} \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) + \cdots + \frac{1}{(n-1)!} \cdot \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{n-2}{n}\right) \\ &\quad + \frac{1}{n!} \left(1 - \frac{1}{n}\right) \cdots \left(1 - \frac{n-1}{n}\right) \end{aligned}$$

Hence

$$\begin{aligned} a_{n+1} &= \left(1 + \frac{1}{n+1}\right)^{n+1} \\ &= 2 + \frac{1}{2!} \left(1 - \frac{1}{n+1}\right) + \frac{1}{3!} \left(1 - \frac{1}{n+1}\right) \left(1 - \frac{2}{n+1}\right) + \cdots + \frac{1}{(n-1)!} \left(1 - \frac{1}{n+1}\right) \cdots \left(1 - \frac{n-2}{n+1}\right) \\ &\quad + \frac{1}{n!} \left(1 - \frac{1}{n+1}\right) \cdots \left(1 - \frac{n-1}{n+1}\right) \\ &\quad + \frac{1}{(n+1)!} \left(1 - \frac{1}{n+1}\right) \cdots \left(1 - \frac{n}{n+1}\right) \end{aligned}$$

Each term in the expr. for a_{n+1} is smaller than the correponding term in a_n .

a_{n+1} then has an extra positive term.

T.F.

$$a_{n+1} > a_n$$

$$(c) \frac{1}{k!} \leq \frac{1}{2^{k-1}} \text{ for } k \geq 2 \rightarrow a_n < 3$$

Proof

$$a_{n-2} + \sum_{k=2}^n \frac{1}{k!} \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{k-1}{n}\right)$$

$$\leq 2 + \sum_{k=2}^n \frac{1}{2^{k-1}} \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{k-1}{n}\right)$$

$$\leq 2 + \sum_{k=2}^n \frac{1}{2^{k-1}} = 2 + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \cdots + \frac{1}{2^{n-1}}$$

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

$$= 2 + 1 - \frac{1}{2^{n-1}}$$

$$= 3 - \frac{1}{2^{n-1}}$$

$$\rightarrow a_n < 3$$

$\rightarrow \{a_1, a_2, a_3, \dots\}$ bounded above, has supremum e .

Let $\epsilon > 0$.

$$\exists n, N \in \mathbb{N} \text{ s.t. } e - \epsilon < a_n \leq e \rightarrow -\epsilon < a_n - e < 0 \rightarrow 0 < e - a_n < \epsilon$$

This is true because otherwise, $e - \epsilon$ would be an upper bound for $\{a_n\}$.

Let n_1 be one such n . Then, $\forall n, N \in \mathbb{N} \text{ s.t. } n > n_1 \rightarrow e - \epsilon < a_n < e \rightarrow 0 < e - a_n < \epsilon$.

Recap

$$\log_a x = \frac{1}{x} \log_a [\lim (1+\frac{1}{n})^{n/x}]$$

↑ we want to compute this (note that we've actually already done this in 17c)

$$a_n = \left(1 + \frac{1}{n}\right)^n = 2 + \sum_{k=2}^n \frac{1}{k!} \left(1 - \frac{1}{n}\right) \left(1 - \frac{2}{n}\right) \cdots \left(1 - \frac{k-1}{n}\right)$$

$$a_n < 3$$

$\{a_n\}$ has supremum, some number that we don't know, but we're calling it e .

But if $n \leq x \leq n+1$ then $\frac{1}{n+1} \leq \frac{1}{x} \leq \frac{1}{n}$ and

$$(1 + \frac{1}{n+1})^n \leq (1 + \frac{1}{x})^n \leq (1 + \frac{1}{x})^x \leq (1 + \frac{1}{n})^x \leq (1 + \frac{1}{n})^n$$

In part d), we use this to show that $\lim_{x \rightarrow \infty} (1 + \frac{1}{x})^x = e$.

Going back to part a), this means

$$\log_a x = \frac{1}{e} \log_a e$$

$$(a) n \leq x \leq n+1 \Rightarrow \left(1 + \frac{1}{n+1}\right)^n \leq \left(1 + \frac{1}{x}\right)^x \leq \left(1 + \frac{1}{n}\right)^{n+1}$$

If $n \leq x \leq n+1$ then $\frac{1}{n+1} \leq \frac{1}{x} \leq \frac{1}{n}$ so

$$\left(1 + \frac{1}{n+1}\right)^n \leq \left(1 + \frac{1}{x}\right)^x \leq \left(1 + \frac{1}{n}\right)^{n+1}$$

$$\left(1 + \frac{1}{n+1}\right)^n = \left[\left(1 + \frac{1}{n+1}\right)^{n+1}\right]^{\frac{n}{n+1}}$$

In part (c) we showed $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e$. Also, $\lim_{n \rightarrow \infty} \frac{n}{n+1} = 1$.

Hence, for large n , $\left[\left(1 + \frac{1}{n+1}\right)^{n+1}\right]^{\frac{n}{n+1}}$ is close to e .

For any $\epsilon > 0$ we have

$$e - \epsilon < \left(1 + \frac{1}{n+1}\right)^n \leq \left(1 + \frac{1}{x}\right)^x \leq \left(1 + \frac{1}{n}\right)^{n+1} < e$$

Since $n \rightarrow \infty \rightarrow x \rightarrow \infty$ we have

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

Let $y = \frac{1}{x}$. $x \rightarrow \infty \rightarrow y \rightarrow 0$

$$\lim_{y \rightarrow 0^+} \left(1 + y\right)^{1/y} = e$$

Now let's show $\lim_{x \rightarrow -\infty} \left(1 + \frac{1}{x}\right)^x = e$.

First we show

$$\lim_{x \rightarrow \infty} \frac{\left(1 + \frac{1}{x}\right)^x}{\left(1 - \frac{1}{x}\right)^{-x}} = e^2$$

$$\lim_{x \rightarrow \infty} \left(1 - \frac{1}{x}\right)^{-x} = e^{-2} \cdot \lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^x = e^{-1}$$

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

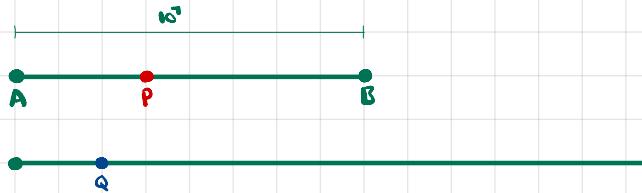
FF.

Let $y = \frac{1}{x}$. Then $x \rightarrow -\infty \rightarrow y \rightarrow 0^-$.

$$\lim_{y \rightarrow 0^-} \left(1 + y\right)^{1/y} = e$$

$$\text{FF. } \lim_{x \rightarrow 0} (1+x)^{1/x} = e$$

33.



$$P'(t) = 10^3 - P(t)$$

$$Q'(t) = 10^3$$

Distance travelled by Q after time t defined to be Napierian logarithm of distance from P to B at time t

$$10^3 t = \text{Nap log} [10^3 - P(t)]$$

Then,

$$\text{Nap log} x = 10^3 \log \frac{10^3}{x}$$

Proof

$$[P(t) - 10^3]' = P'(t) = 10^3 - P(t) = -(P(t) - 10^3)$$

$$[P(t) - 10^3]'' = -[P(t) - 10^3]$$

$$A'(t) = -A(t)$$

By Problem 31, $A(t) = h e^{-t}$, ie $P(t) = 10^3 + h e^{-t}$

$$P(0) = 10^3 + h \Rightarrow h = P(0) - 10^3$$

$$P(t) = 10^3 + (P(0) - 10^3) e^{-t}$$

So,

$$10^3 t = \text{Nap log} [10^3 - 10^3 - (P(0) - 10^3) e^{-t}]$$

$$= \text{Nap log} [(10^3 - P_0) e^{-t}]$$

$$\frac{(P_0 - 10^3)}{e^t} = x \rightarrow e^t = \frac{10^3 - P_0}{x} \rightarrow t = \log \left[\frac{10^3 - P_0}{x} \right]$$

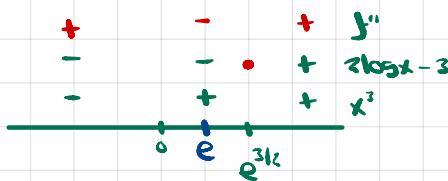
$$\text{Nap log} x = 10^3 \cdot \log \left[\frac{10^3 - P_0}{x} \right]$$

$$34. (a) f(x) = \frac{\log x}{x}$$

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



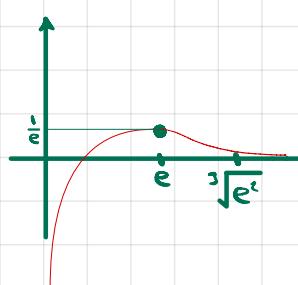
$$f''(x) = \frac{-\frac{1}{x}x^2 - 2x(1 - \log x)}{x^4} = \frac{-x - 2x + 2x\log x}{x^4} = \frac{2\log x - 3}{x^3}$$



$$\lim_{x \rightarrow \infty} \frac{\log x}{x} = \lim_{x \rightarrow \infty} \frac{1/x}{1} = 0$$

$$\lim_{x \rightarrow 0^+} \frac{\log x}{x} = \frac{-\infty}{0^+} = -\infty$$

$$f(e) = e^{-1}$$



at local max.

(b) e^π vs π^e

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

$$\text{let } g(x) = \frac{e \log x}{\pi}$$

we know that $\frac{\log \pi}{\pi} < e^{-1}$. Hence $\frac{e \log \pi}{\pi} < 1 \Rightarrow e \log \pi < \pi \Rightarrow e^{e \log \pi} < \pi^e$

$$(c) 0 < x \leq 1 \text{ or } x = e \rightarrow x^y = y^x \Leftrightarrow y = x$$



$$x > 1, x \neq e \rightarrow \text{there is exactly one } y \neq x \text{ s.t. } x^y = y^x$$

$$\text{also } x < e \rightarrow y > e$$

$$x > e \rightarrow y < e$$

Proof

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

$$y^x = e^{x \log y} \quad x^y = y^x \rightarrow y \log x = x \log y \rightarrow \frac{\log x}{\log y} = \frac{x}{y} \rightarrow \frac{\log(x)}{x} = \frac{\log(y)}{y}$$

$$\text{Let } f(x) = \frac{\log x}{x}.$$

$$f'(x) = \frac{\frac{1}{x} \cdot x - \log x}{x^2} = \frac{1 - \log x}{x^2} \quad \begin{array}{c} + \\ 0 \\ - \end{array} \quad \begin{array}{c} e \\ \bullet \end{array} \quad \begin{array}{c} - \\ f' \end{array}$$

$$0 < x \leq 1 \rightarrow f(x) \leq 0 \text{ and } f'(x) > 0 \rightarrow f \text{ one-one}$$

$$\rightarrow x \neq y \rightarrow f(x) \neq f(y)$$

$$\text{by contrapositive, } f(x) = f(y) \rightarrow x = y$$

$$x = e \rightarrow x \text{ is local and global max}$$

Now, if $x > 1 \wedge x \neq e$ then

$$0 < f(x) < e^{-1} = f(e)$$

$$f''(x) = \frac{2 \log x - 3}{x^3} \quad \begin{array}{c} + \\ - \\ - \end{array} \quad \begin{array}{c} e \\ \bullet \\ \bullet \end{array} \quad \begin{array}{c} - \\ + \\ + \end{array} \quad \begin{array}{c} \frac{2 \log x - 3}{x^3} \\ f'' \end{array}$$

$$1 < x < e \rightarrow f'(x) > 0 \text{ and } f''(x) < 0$$

$$e < x < \infty \rightarrow f'(x) < 0 \text{ and } f''(x) > 0$$

since $\lim_{x \rightarrow \infty} f(x) = 0$, we can get f close to 0 as we want.

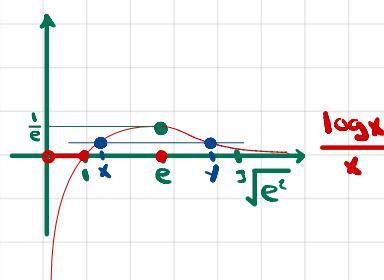
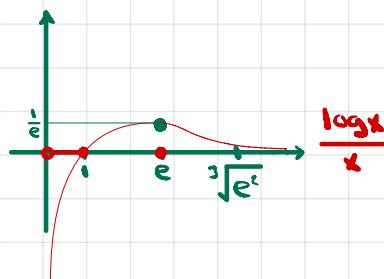
Hence

$$1 < x < e \rightarrow f(x) \in (0, e^{-1})$$

$$e < x < \infty \rightarrow f(x) \in (0, e^{-1})$$

thus for any $1 < x < e$, there is a $y < e^{-1}$ s.t. $f(x) = f(y)$

for any $e < y < \infty$ there is $1 < x < e$ s.t. $f(x) = f(y)$



(d) $x, y \in \mathbb{N}$

$$\rightarrow x=y \text{ or } x=2, y=4 \text{ or } x=4, y=2$$

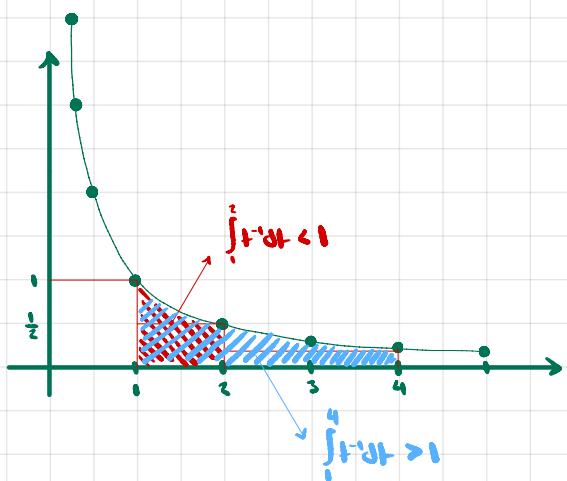
$$x^y = y^x$$

Proof

$$x^y = y^x \Leftrightarrow \frac{\log x}{x} = \frac{\log y}{y}$$

$$\text{Recall that } e = \log^{-1}(1) \rightarrow \log e = 1 \rightarrow \int_1^e t^{-1} dt = 1$$

and graphically we see that

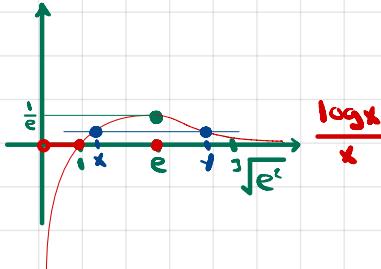
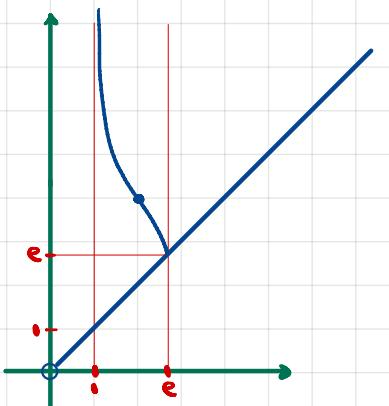


$$\text{so } \int_1^e t^{-1} dt < 1 < \int_e^4 t^{-1} dt < \int_1^4 t^{-1} dt \rightarrow 2 < e < 4$$

thus, the only natural number in $(1, e)$ is 2.

$$2^2 = 4^2 \rightarrow y=2 \text{ or } y=4$$

(e) $\{(x, y) : x^y = y^x\}$



(F) $1 < x < e$

$\rightarrow g$ differentiable

$$g(x) > e \text{ s.t. } x^{g(x)} = g(x)^x$$

Proof

$$\text{let } f_1(x) = \frac{\log x}{x} \quad 0 < x < e$$

$$f_2(x) = \frac{\log x}{x} \quad x > e$$

$$g(x) = f_1' \circ f_1^{-1} = f_2' (f_1(x))$$

since f_1 and f_2 are diff. so is g .

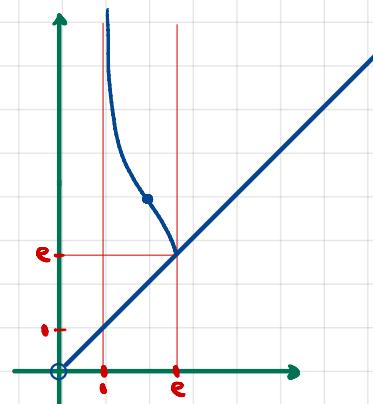
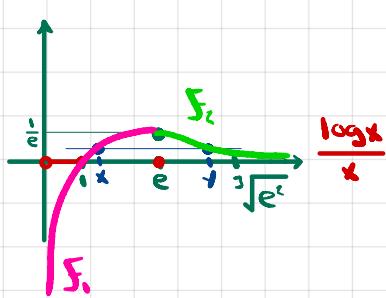
$$g'(x) = (f_2')' (f_1(x)) f_1'(x)$$

$$f_1'(x) = \frac{1}{f_1'(f_1(x))}$$

$$f_1'(f_1(x)) = \frac{1}{f_1'(f_1(f_1(x)))} = \frac{1}{f_1'(g(x))}$$

$$f_1'(x) = \frac{\frac{1}{x} \cdot x - \log x}{x^2} = \frac{1 - \log x}{x^2} = f_2'(x)$$

$$g'(x) = \frac{1 - \log(g(x))}{g(x)^2} \cdot \frac{1 - \log x}{x^2}$$



35. (a) $\exp = \log^{-1}$ is convex.

Proof

$$\exp(x) = \log^{-1}(x) = e^x = [\log^{-1}(1)]^x$$

$$\exp'(x) = \frac{1}{\log'(\log^{-1}(x))} = \log^{-1}(x) = \exp(x) > 0$$

$$\exp''(x) = \exp(x) > 0 \rightarrow \exp \text{ is convex}$$

■

log is concave

Proof

$$\log x = \int_1^x \frac{1}{t} dt$$

$$\log' x = x^{-1}$$

$$\log'' x = -\frac{1}{x^2} < 0 \rightarrow \log \text{ is concave}$$

■

(b) $\sum_{i=1}^n p_i = 1$

$$\rightarrow [\forall z_i, z_i > 0 \rightarrow z_i^{p_1} + \dots + z_n^{p_n} \leq p_1 z_1 + \dots + p_n z_n]$$

$$p_i > 0$$

weighted average

Proof

recall that we proved in Chapter II Appendix, Problem 8

let $n \geq 1, p_1, \dots, p_n$ positive numbers, $\sum_{i=1}^n p_i = 1$. Then

a) $\forall x_1, x_2, \dots, x_n \rightarrow \sum_{i=1}^n p_i x_i$ lies between smallest and largest x_i .

b) if $t = \sum_{i=1}^n p_i$, then $\frac{1}{t} \sum_{i=1}^n p_i x_i$ lies between smallest and largest x_i .

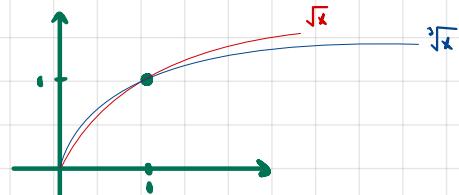
c) Sc convex $\rightarrow f(\sum_{i=1}^n p_i x_i) \leq \sum_{i=1}^n p_i f(x_i)$ (Jensen's Inequality.)

Let $f(x) = e^x$ and $x_i = \log z_i$. Then Jensen's Inequality tells us that

$$f(\sum_{i=1}^n p_i \log z_i) \leq \sum_{i=1}^n p_i f(\log z_i)$$

$$e^{\sum_{i=1}^n p_i \log z_i} \leq \sum_{i=1}^n p_i z_i$$

$$\prod_{i=1}^n e^{p_i \log z_i} = \prod_{i=1}^n z_i^{p_i} \leq \sum_{i=1}^n p_i z_i$$



(c) $A_n = \frac{\sum_{i=1}^n a_i}{n}$

$$\rightarrow G_n \leq A_n$$

$$G_n = \sqrt[n]{\prod_{i=1}^n a_i}$$

Proof

Let $p_i = \frac{1}{n}$ in part b). Then,

$$\prod_{i=1}^n z_i^{p_i} = \sqrt[n]{\prod_{i=1}^n z_i} = G_n \leq \sum_{i=1}^n \frac{1}{n} z_i = \frac{\sum_{i=1}^n z_i}{n} = A_n$$

36. (a) {positive on $[a,b]$ }

$$\Rightarrow \frac{1}{b-a} L(\log f, P_n) \leq \log \left(\frac{1}{b-a} L(f, P_n) \right)$$

P_n partition of $[a,b]$ into n equal intervals

Proof

Avg value of lower sum of $\log f$ on $[a,b]$ \leq log of average of the lower sum of f on $[a,b]$

Consider some partition subintervals $[t_{i-1}, t_i]$.

Let $m_i = \inf\{f(x_i) : x_i \in [t_{i-1}, t_i]\}$

Let $m_{e,i} = \inf\{\log f(x_i) : x_i \in [t_{i-1}, t_i]\}$

Then $m_{e,i} = \log(m_i)$

Proof: $\forall x, x \in [t_{i-1}, t_i] \rightarrow f(x) \geq f(x_i) \rightarrow \log f(x) \geq \log f(x_i) \rightarrow \log(f(x_i))$ is lower bound for $\log f$ on $[t_{i-1}, t_i]$

Assume $\alpha > \log(f(x_i))$ and α is lower bound for $\log f$ on $[t_{i-1}, t_i]$

Then $\forall x, x \in [t_{i-1}, t_i] \rightarrow \log f(x) > \alpha \rightarrow f(x) > e^\alpha > e^{\log f(x_i)} = f(x_i)$

Thus e^α is lower bound for f . \perp .

$$1 \leq e^{-\alpha} \leq 1 - \alpha$$

Hence, $\log(f(x_i)) = \log(m_i) = m_{e,i}$

$$L(f, P_n) = \frac{1}{n} \sum_{i=1}^n m_i$$

$$L(\log f, P_n) = \sum_{i=1}^n m_{e,i} \Delta t_i = \sum_{i=1}^n \log(m_i) \Delta t_i = \frac{b-a}{n} \sum_{i=1}^n \log(m_i) = \frac{b-a}{n} \log \left(\prod_{i=1}^n m_i \right)$$

$$= \frac{b-a}{n} \log \left(\frac{n}{b-a} \cdot \prod_{i=1}^n \left(\frac{b-a}{n} \right) m_i \right) < \frac{b-a}{n} \log \left(\frac{n}{b-a} \cdot \sum_{i=1}^n \left(\frac{b-a}{n} \right) m_i \right)$$

$$= \frac{b-a}{n} \log \left(\frac{n}{b-a} \cdot L(f, P_n) \right)$$

Thus

$$\frac{1}{b-a} L(f, P_n) < \frac{n}{b-a} L(f, P_n) < \log \left(\frac{n}{b-a} \cdot L(f, P_n) \right) < \log \left(\frac{1}{b-a} L(f, P_n) \right)$$

since $n \geq 1$.

$$(b) f > 0 \text{ integrable} \rightarrow \frac{1}{b-a} \int_a^b \log f \leq \log \left(\frac{1}{b-a} \int_a^b f \right)$$

Proof

Recall Theorem 13A-1

Theorem 1: Suppose f is integrable on $[a,b]$. Then for every $\epsilon > 0$, there is $J \geq 0$ s.t. if $P = \{t_0, \dots, t_n\}$ is partition of $[a,b]$ with $t_i - t_{i-1} < J$ for all i then

$$\left| \sum f(x_i) \Delta t_i - \int_a^b f(x) dx \right| < \epsilon$$

For any Riemann sum formed by choosing $x_i \in [t_{i-1}, t_i]$

That is, we can make a Riemann sum as close as we want to $\int_a^b f$ by choosing a partition of small enough subintervals.

Since $L(f, P) \leq \int_a^b f \leq U(f, P)$ for all P , and by def. of integrability of f , $\forall \epsilon > 0$, $\exists P$ s.t. $0 < U(f, P) - L(f, P) < \epsilon$, then

$$0 \leq \int_a^b f - L(f, P) \leq U(f, P) - L(f, P) < \epsilon$$

$$\rightarrow |L(f, P) - \int_a^b f| < \epsilon$$

Thus, specifically for the functions $\log f$ and f

$$|L(\log f, P) - \int_a^b \log f| < \epsilon$$

$$|L(\log f, P) - \int_a^b \log f| < \epsilon \rightarrow L(\log f, P) < \int_a^b \log f + \epsilon \rightarrow \frac{L(\log f, P)}{b-a} < \frac{\int_a^b \log f + \epsilon}{b-a} \rightarrow \log \left(\frac{L(\log f, P)}{b-a} \right) < \log \left(\frac{\int_a^b \log f}{b-a} + \frac{\epsilon}{b-a} \right)$$

$$\frac{1}{b-a} \int_a^b \log f - \log \left(\frac{1}{b-a} \int_a^b \log f \right)$$

$$= \left(\frac{1}{b-a} \int_a^b \log f - \frac{1}{b-a} L(\log f, P_n) \right) < \frac{\epsilon}{b-a}$$

$$+ \frac{1}{b-a} L(\log f, P_n) - \log \left(\frac{1}{b-a} L(\log f, P_n) \right) \leq 0, \text{ by part a}$$

$$+ \log \left(\frac{1}{b-a} L(\log f, P_n) \right) - \log \left(\frac{1}{b-a} \int_a^b \log f \right) \leq \log \left(\frac{\int_a^b \log f}{b-a} + \frac{\epsilon}{b-a} \right) - \log \left(\frac{1}{b-a} \int_a^b \log f \right)$$

$$\leq \frac{\epsilon}{b-a} + \log \left(\frac{\int_a^b \log f}{b-a} + \frac{\epsilon}{b-a} \right) - \log \left(\frac{1}{b-a} \int_a^b \log f \right)$$

$$\lim_{\epsilon \rightarrow 0} \left[\frac{1}{b-a} \int_a^b \log f - \log \left(\frac{1}{b-a} \int_a^b \log f \right) \right] \leq 0$$

where we used continuity of \log .

$$37. f' = f \quad f'(x,y) = f(x)f(y) \rightarrow f = \exp \text{ or } f = 0$$

Proof

Recall

Theorem 5 If f diff. and $f'(x) = f(x)$ for all x , then there is c s.t. $f(x) = ce^x$ for all x .

$$f(x+y) = ce^{x+y} \cdot ce^y$$

$$\text{true if } c \neq 0 \text{ or, if } c=0 \text{ then } ce^y e^x = e^y e^x \rightarrow c=1$$

■

Alternatively,

$$f(x) = ce^x$$

$$f(x) = f(x+0) = f(x)f(0)$$

$$\text{Either } f(x) = 0 \text{ or } f(0) = 1 \rightarrow c=1$$

38. F cont.
 $f(x+y) = f(x)f(y)$ for all x, y

$$\rightarrow f=0 \text{ or } f(x) = [f(1)]^x$$

Proof

By assumption, $\forall x, y \in \mathbb{Q} \rightarrow f(x+y) = f(x)f(y)$. Let's call $f(1) = a$.

$$f(1) = f(1+0) = f(1) \cdot f(0), \text{ so either } f(1) = 0 \text{ or } f(0) = 1.$$

Case 1: $f(1) = 0$. Then $f(x) = f(x-1+1) = f(x-1) \cdot f(1) = 0$, i.e. $f=0$

Case 2: $f(0) = 1$

Now, $x \in \mathbb{Q} \rightarrow x$ is either

- 1) a natural number 1, 2, 3, ...
- 2) the number 0
- 3) $-n$ for $n \in \mathbb{N}$
- 4) $1/n$, $n \in \mathbb{Z} - \{0\}$
- 5) m/n , $m \in \mathbb{Z}, n \in \mathbb{Z} - \{0\}$

Let's consider each case.

$$1) n \in \mathbb{N}. f(n) = f(\sum_{i=1}^n 1) = \prod_{i=1}^n f(1) = \prod_{i=1}^n a = a^n$$

$$\rightarrow f(n) = a^n = [f(1)]^n$$

$$2) x=0. f(0)=1=a^0=[f(1)]^0$$

$$3) x=-n, n \in \mathbb{N}. 1=f(0)=f(-n+n)=f(-n)f(n) \rightarrow f(-n)=\frac{1}{f(n)}=\frac{1}{a^n}=a^{-n}=[f(1)]^{-n}$$

$$4) x=1/n, n \in \mathbb{Z} - \{0\}.$$

$$f(1) = f(\sum_{i=1}^n 1/n) = \prod_{i=1}^n f(1/n) = [f(1/n)]^n \rightarrow f(1/n) = a^{1/n} = [f(1)]^{1/n}$$

$$5) x=m/n, m \in \mathbb{Z}, n \in \mathbb{Z} - \{0\}$$

$$f(m/n) = f(\sum_{i=1}^m 1/n) = \prod_{i=1}^m f(1/n) = [f(1/n)]^m = [a^{1/n}]^m = a^{m/n}$$

$$\rightarrow f(m/n) = a^{m/n} = [f(1)]^{m/n}$$

In other possible case, $f(x) = a^x, x \in \mathbb{Q}$. But the set \mathbb{Q} is dense.

So we have

\mathbb{Q} dense

f cont., $g(x) = a^x \cdot e^{x \log a}$ cont.

$\forall x, x \in \mathbb{Q} \rightarrow f(x) = g(x)$

By problem 3-6b, $\forall x, f(x) = g(x) = a^x$.

Recall problem T-6.

Let A be a set of real numbers. Then, A dense \rightarrow every open interval contains a point of A .

We proved the following results

$$\begin{array}{ll} A \text{ dense} & \rightarrow \forall x \in \mathbb{R} f(x) = 0 \\ f \text{ cont.} & \\ \forall x \in A f(x) = 0 & \end{array}$$

$$\begin{array}{ll} f, g \text{ cont.} & \rightarrow \forall x f(x) = g(x) \\ A \text{ dense} & \\ \forall x, x \in A \rightarrow f(x) = g(x) & \end{array}$$

$$\begin{array}{ll} f, g \text{ cont.} & \rightarrow \forall x f(x) \geq g(x) \\ A \text{ dense} & \\ \forall x, x \in A \rightarrow f(x) \geq g(x) & \end{array}$$

39. f cont. defined on \mathbb{R}^+

$$f(x+y) = f(x) + f(y) \text{ for all } x, y > 0$$

$$\rightarrow f=0 \text{ or } f(x) = f(e) \log x \text{ for } x > 0$$

Proof

$$\text{let } g(x) = f(e^x).$$

$$\text{then } g(x) + g(y) = f(e^x) + f(e^y) = f(e^{x+y}) = g(x+y)$$

$$\text{i.e., } g(x+y) = g(x) + g(y)$$

let's recall some previous results.

In 8-7 we proved

$$\begin{aligned} &f \text{ cont.} && \exists c \in \mathbb{R}, \forall x \ f(x) = cx \\ &\forall x, y \ f(x+y) = f(x) + f(y) &\rightarrow & \end{aligned}$$

since e^x is cont. on $(-\infty, \infty)$, $e^x > 0$, and f is cont. on $(0, \infty)$, then $g = f \circ (e^x)$ is cont. on \mathbb{R} .

Thus, by the result above, $\exists c, C \in \mathbb{R} \wedge \forall x \ g(x) = cx$.

$$c=0 \rightarrow g(x)=0 \rightarrow f(e^x)=0$$

let $y = e^x$. Then $y \in (0, \infty)$ and $f(y)=0$.

$$c \neq 0 \rightarrow g(x) = cx = f(e^x).$$

$$f(e) = c \rightarrow f(e^x) = x f(e)$$

let $y = e^x$. then $x = \log y$ and $f(y) = \log y f(e)$, $y > 0$.

$$40. f(x) = \begin{cases} e^{-\frac{1}{x^2}} & x \neq 0 \\ 0 & x=0 \end{cases} \Rightarrow f^{(n)}(0) = 0 \text{ for all } n$$

Proof → note that if $P(1/x) = 2\left(\frac{1}{x}\right)^3$ then $P(x) = 2x^3$ is polynomial.

$$f'(x) = \frac{2}{x^3} \cdot e^{-\frac{1}{x^2}}$$

$$f'(0) = \lim_{x \rightarrow 0} \frac{e^{-\frac{1}{x^2}}}{x} \cdot \lim_{x \rightarrow 0} \frac{1}{xe^{\frac{1}{x^2}}} = 0$$

$$f''(x) = \frac{-6}{x^4} e^{-\frac{1}{x^2}} + \frac{2}{x^3} \cdot \frac{2}{x^3} e^{-\frac{1}{x^2}} \cdot e^{-\frac{1}{x^2}} \left(-\frac{6}{x^4} + \frac{4}{x^6}\right)$$

$$f''(0) = \lim_{x \rightarrow 0} \frac{\frac{2}{x^3} \cdot e^{-\frac{1}{x^2}}}{x} = \lim_{x \rightarrow 0} \frac{1}{x^4 e^{\frac{1}{x^2}}} = 0$$

$$f'''(x) = \frac{2}{x^3} \cdot e^{-\frac{1}{x^2}} \left(-\frac{6}{x^4} + \frac{4}{x^6}\right) + e^{-\frac{1}{x^2}} \left(\frac{24}{x^5} - \frac{24}{x^7}\right)$$

$$\cdot e^{-\frac{1}{x^2}} \left(-\frac{12}{x^7} + \frac{8}{x^9}\right) + e^{-\frac{1}{x^2}} \left(\frac{24}{x^5} - \frac{24}{x^7}\right)$$

$$\cdot e^{-\frac{1}{x^2}} \left(\frac{24}{x^5} - \frac{36}{x^7} + \frac{2}{x^9}\right)$$

$$\text{let } A = \{n : n \in \mathbb{N} \wedge f^{(n)}(x) = e^{-\frac{1}{x^2}} \cdot P(1/x) \text{ where } P \text{ is a polynomial}\}$$

That is A is the set of $n \in \mathbb{N}$ for which the n^{th} deriv. of f has the form $e^{-\frac{1}{x^2}} P(1/x)$, where $P(1/x)$ is a polynomial.

Let's prove this by induction.

$$n=1 \quad f'(x) = \frac{2}{x^3} \cdot e^{-\frac{1}{x^2}} \cdot P(1/x) e^{-\frac{1}{x^2}}, \text{ where } P(x) = 2x^3.$$

Assume $h \in A$, i.e. $f^{(h)}(x) = e^{-\frac{1}{x^2}} \cdot P(1/x)$ for some poly. P.

$$\text{Then } f^{(h+1)}(x) = e^{-\frac{1}{x^2}} \cdot \frac{2}{x^3} \cdot P(1/x) + e^{-\frac{1}{x^2}} \cdot P'(1/x) \cdot \frac{(-1)}{x^2}$$

$$= e^{-\frac{1}{x^2}} \left[\frac{2P(1/x)}{x^3} - \frac{P'(1/x)}{x^2} \right] = e^{-\frac{1}{x^2}} [Q_1(1/x) + Q_2(1/x)]$$

where $Q_1(1/x) = 2\left(\frac{1}{x}\right)P(1/x)$ and $Q_2(1/x) = -\left(\frac{1}{x^2}\right)P'(1/x)$ are polynomials and thus so is $Q = Q_1 + Q_2$.

$$= e^{-\frac{1}{x^2}} Q(1/x), Q \text{ polynomial.}$$

B. by induction, $A = \mathbb{N}$.

Notation B = $\{n : n \in \mathbb{N} \wedge f^{(n)}(0) = 0\}$

$$n=1 \rightarrow f'(0) = \lim_{x \rightarrow 0} \frac{e^{-\frac{1}{x}}}{x} \cdot \lim_{x \rightarrow 0} \frac{1}{xe^{\frac{1}{x}}} = 0 \rightarrow 1 \in B$$

Assume $k \in B$, i.e. $f^{(k)}(0) = 0$.

since $f^{(k+1)}(x) = e^{-\frac{1}{x}} \cdot P(1/x)$ then

$$\begin{aligned} f^{(k+1)}(x) &= \lim_{h \rightarrow 0} \frac{f^{(k)}(h) - f^{(k)}(0)}{h} \\ &= \lim_{h \rightarrow 0} \frac{e^{-\frac{1}{h}} P(1/h)}{h} \\ &= \lim_{h \rightarrow 0} \frac{h \cdot P(h)}{e^{h^2}} \quad \text{because } h \cdot P(h) \text{ is poly. and Th. 6 says } \lim_{x \rightarrow \infty} \frac{e^x}{x^n} = \infty. \\ &= 0 \end{aligned}$$

$\rightarrow k+1 \in B$

$\rightarrow B = \mathbb{N}$

$$41. f(x) = e^{-\frac{1}{x^2}} \sin(1/x) \quad x \neq 0 \quad \Rightarrow \quad f^{(n)}(0) = 0 \text{ for all } n$$

Proof

$$f'(0) = \lim_{h \rightarrow 0} \frac{e^{-\frac{1}{h^2}} \sin(1/h)}{h} = \lim_{h \rightarrow 0} e^{-\frac{1}{h^2}} \cdot \lim_{h \rightarrow 0} \frac{\sin(1/h)}{h} = 0$$

$$f'(x) = e^{-\frac{1}{x^2}} \cdot \frac{2}{x^3} \sin(1/x) + e^{-\frac{1}{x^2}} \cos(1/x) \cdot \frac{(-1)}{x^2}$$

$$\cdot e^{-\frac{1}{x^2}} \left(\frac{2\sin(1/x)}{x^3} - \frac{\cos(1/x)}{x^2} \right)$$

$$f''(0) = \lim_{x \rightarrow 0} \frac{e^{-\frac{1}{x^2}} \left(\frac{2\sin(1/x)}{x^3} - \frac{\cos(1/x)}{x^2} \right)}{x} = \lim_{x \rightarrow 0} e^{-\frac{1}{x^2}} \left(\frac{2\sin(1/x)}{x^4} - \frac{\cos(1/x)}{x^3} \right)$$

$$f''(x) = e^{-\frac{1}{x^2}} \left[\frac{4\sin(1/x)}{x^6} - \frac{7\sin(1/x)}{x^4} - \frac{4\cos(1/x)}{x^5} + \frac{2\cos(1/x)}{x^3} \right]$$

$$\text{let } A = \{n : n \in \mathbb{N} \text{ and } f^{(n)}(0) = e^{-\frac{1}{0^2}} \left[\sum_{i=1}^{3n} \frac{a_i}{x^i} \sin(1/x) + \sum_{i=1}^{3n} \frac{b_i}{x^i} \cos(1/x) \right]\}$$

$$n=1 \rightarrow f'(0) = e^{-\frac{1}{0^2}} \left(\frac{2\sin(1/x)}{x^3} - \frac{\cos(1/x)}{x^2} \right) \rightarrow 1 \in A$$

Assume $k \in A$. Then

$$f^{(k)}(0) = e^{-\frac{1}{0^2}} \left[\sum_{i=1}^{3k} \frac{a_i}{x^i} \sin(1/x) + \sum_{i=1}^{3k} \frac{b_i}{x^i} \cos(1/x) \right]$$

Then

$$f^{(k+1)}(x) = \frac{2}{x^3} f^{(k)}(x) + e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3k} \left(\frac{-ia_i}{x^{i+1}} \sin(1/x) + \frac{a_i}{x^i} \cos(1/x) \frac{(-1)}{x^2} \right) + \sum_{i=1}^{3k} \left(\frac{-ia_i}{x^{i+1}} \cos(1/x) - \frac{a_i}{x^i} \sin(1/x) \frac{(-1)}{x^2} \right) \right]$$

$$= e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3k} \frac{2a_i}{x^{i+2}} \sin(1/x) + \sum_{i=1}^{3k} \frac{b_i}{x^{i+2}} \cos(1/x) + \sum_{i=1}^{3k} \frac{-ia_i}{x^{i+1}} \sin(1/x) + \sum_{i=1}^{3k} \frac{a_i}{x^{i+1}} \sin(1/x) + \sum_{i=1}^{3k} \frac{-ia_i}{x^{i+1}} \cos(1/x) \right. \\ \left. + \sum_{i=1}^{3k} \frac{a_i}{x^{i+1}} \cos(1/x) \right]$$

$$= e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3k+3} \frac{a_i}{x^i} \sin(1/x) + \sum_{i=1}^{3k+3} \frac{b_i}{x^i} \cos(1/x) \right]$$

$$A = N, \text{ i.e. } \forall n, n \in N \rightarrow f^{(n)}(0) = e^{-\frac{1}{0^2}} \left[\sum_{i=1}^{3n} \frac{a_i}{x^i} \sin(1/x) + \sum_{i=1}^{3n} \frac{b_i}{x^i} \cos(1/x) \right]$$

Now let's do another induction to prove $\forall n, n \in N \rightarrow f^{(n)}(0) = 0$.

$$\text{let } B = \{n : n \in N \wedge f^{(n)}(0) = 0\}$$

$$n=1 \rightarrow f'(0) = \lim_{h \rightarrow 0} \frac{e^{-\frac{1}{h^2}} \sin(1/h)}{h} = \lim_{h \rightarrow 0} e^{-\frac{1}{h^2}} \cdot \lim_{h \rightarrow 0} \frac{\sin(1/h)}{h} = 0 \rightarrow 1 \in B$$

Assume $h \in B$, i.e. $f^{(n)}(h) = 0$. Then

$$f^{(n+1)}(h) = \lim_{x \rightarrow 0} \left[e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3n} \frac{a_i}{x^i} \sin(ih) + \sum_{i=1}^{3n} \frac{b_i}{x^i} \cos(ih) \right] \right] |_x$$

Now

$$\lim_{x \rightarrow 0} \left[e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3n} \frac{a_i}{x^i} \sin(ih) \right] |_x \right] = \lim_{x \rightarrow 0} \left[e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3n} \frac{a_i}{x^{i+1}} \sin(ih) \right] \right]$$

Since $-1 \leq \sin(ih) \leq 1$ then

$$-\underbrace{\lim_{x \rightarrow 0} \left[e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3n} \frac{a_i}{x^{i+1}} \right] \right]}_{\infty} \leq \lim_{x \rightarrow 0} \left[e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3n} \frac{a_i}{x^{i+1}} \sin(ih) \right] \right] \leq \underbrace{\lim_{x \rightarrow 0} \left[e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3n} \frac{a_i}{x^{i+1}} \right] \right]}_{\text{Analogously } = 0.}$$

$$= -\lim_{x \rightarrow 0} \sum_{i=1}^{3n} a_i \frac{x^{i+1}}{e^{x^2}} = 0$$

$$\rightarrow \lim_{x \rightarrow 0} \left[e^{-\frac{1}{x^2}} \left[\sum_{i=1}^{3n} \frac{a_i}{x^{i+1}} \sin(ih) \right] \right] = 0$$

$\rightarrow h \in B$

$\rightarrow B = N$

$$42. (a) \alpha \text{ is root of } \sum_{i=0}^n a_i x^i = 0 \rightarrow y = e^{ax} \text{ satisfies } \sum_{i=0}^n a_i y^{(i)} = 0$$

Proof

$$\text{By assumption, } \sum_{i=0}^n a_i x^i = 0.$$

I.e., if we find one solution y , we automatically find another solution e^{ax} for any x .

$$\begin{aligned}y &= e^{ax} \\y' &= ae^{ax} \\y'' &= a^2 e^{ax} \\y^{(n)} &= a^n e^{ax}\end{aligned}$$

$$\text{Hence, } \sum_{i=0}^n a_i y^{(i)}(x) = \sum_{i=0}^n a_i x^i e^{ax} = e^{ax} \sum_{i=0}^n a_i x^i = 0$$

$$(b) \alpha \text{ is double root of } \sum_{i=0}^n a_i x^i = 0 \rightarrow y(x) = x e^{ax} \text{ satisfies } \sum_{i=0}^n a_i y^{(i)} = 0$$

$$\begin{aligned}y(x) &= x e^{ax} \\y'(x) &= e^{ax} + x a e^{ax} \\y''(x) &= a e^{ax} + a e^{ax} + x a^2 e^{ax} = 2a e^{ax} + x a^2 e^{ax} = e^{ax} a (2+x\alpha) \\y'''(x) &= 2a^2 e^{ax} + a^2 e^{ax} + x a^3 e^{ax} = 3a^2 e^{ax} + x a^3 e^{ax} = e^{ax} a^2 (3+x\alpha) \\y^{(n)}(x) &= n a^{n-1} e^{ax} + a^n e^{ax} + x a^n e^{ax} = n a^{n-1} e^{ax} + x a^n e^{ax} = e^{ax} a^n (n+x\alpha)\end{aligned}$$

since α is a double root then

$$\sum_{i=0}^n a_i x^i = (x-\alpha)^2 g(x) \text{ for some poly. } g, \text{ and } \alpha \text{ is a root of the derivative}$$

$$\left(\sum_{i=0}^n a_i x^i\right)' = \sum_{i=1}^n i a_i x^{i-1} \text{ and } \sum_{i=1}^n i a_i x^{i-1} = 0$$

$$\begin{aligned}\sum_{i=0}^n a_i y^{(i)} &= a_0 y + \sum_{i=1}^n a_i e^{ax} a^{i-1} (i+x\alpha) = a_0 x e^{ax} + e^{ax} \sum_{i=1}^n i a_i x^{i-1} + x e^{ax} \sum_{i=0}^n a_i x^i \\&= x e^{ax} \sum_{i=0}^n a_i x^i\end{aligned}$$

(c) if α is root of $\sum_{i=0}^n a_i x^i = 0$ of order $r \rightarrow y(x) = x^h e^{\alpha x}$ is solution of $\sum_{i=0}^n a_i y^{(i)} = 0$ for $0 \leq h \leq r-1$

Proof

$$\left(\sum_{i=0}^n a_i x^i\right)' = \sum_{i=1}^n i a_i x^{i-1} \text{ and } \sum_{i=1}^n i a_i \alpha^{i-1} = 0$$

$$\left(\sum_{i=0}^n a_i x^i\right)'' = \sum_{i=2}^n i(i-1) a_i x^{i-2} \text{ and } \sum_{i=2}^n i(i-1) a_i \alpha^{i-2} = 0$$

...

$$\left(\sum_{i=0}^n a_i x^i\right)^{(r)} = \sum_{i=r}^n \prod_{j=0}^{i-1} (i-j) \cdot a_{i-r} x^{i-r} \text{ and } \sum_{i=r}^n \prod_{j=0}^{i-1} (i-j) \cdot a_{i-r} \alpha^{i-r} = 0 \cdot \sum_{i=r}^n (i-r)! a_{i-r} \alpha^{i-r}$$

$$y(x) = x^h e^{\alpha x}$$

$$y' = h x^{h-1} e^{\alpha x} + x^h \alpha e^{\alpha x} = e^{\alpha x} (h x^{h-1} + \alpha x^h)$$

$$y'' = \alpha h (h x^{h-1} + \alpha x^h) + e^{\alpha x} (h(h-1)x^{h-2} + \alpha h x^{h-1}) = e^{\alpha x} [x^{h-2} h(h-1) + x^{h-1} 2\alpha h + x^h \alpha^2]$$

$$y''' = \alpha \alpha e^{\alpha x} [x^{h-2} h(h-1) + x^{h-1} 2\alpha h + x^h \alpha^2] + e^{\alpha x} [h(h-1)(h-2)x^{h-3} + 2\alpha h(h-1)x^{h-2} + \alpha^2 h x^{h-1}] \\ = e^{\alpha x} [x^{h-3} h(h-1)(h-2) + x^{h-2} 3\alpha h(h-1) + x^{h-1} 3\alpha^2 h + x^h \alpha^3]$$

$$y^{(n)} = e^{\alpha x} \sum_{i=0}^n x^{h-i} \binom{n}{i} \alpha^{n-i} \binom{h}{n-i} \cdot i!$$

$$\sum_{j=0}^n a_j y^{(j)} = a_0 y + \sum_{j=1}^n a_j e^{\alpha x} \left[\sum_{i=0}^j x^{h-i} \binom{j}{i} \alpha^{j-i} \binom{h}{n-i} \cdot i! \right] \quad \begin{matrix} j \text{ th term.} \\ h \text{ constant} \\ i \text{ cycles from 0 to } j \text{ between} \end{matrix}$$

$$= a_0 x^h e^{\alpha x} + a_1 e^{\alpha x} \left[\sum_{i=0}^1 x^{h-i} \binom{1}{i} \alpha^{1-i} \binom{h}{n-i} \cdot i! \right] + a_2 e^{\alpha x} \left[\sum_{i=0}^2 x^{h-i} \binom{2}{i} \alpha^{2-i} \binom{h}{n-i} \cdot i! \right] + \dots$$

$$\left. \begin{aligned} & e^{\alpha x} \left[a_0 x^h \right. \\ & + a_1 x^h \binom{1}{0} \alpha^1 \binom{h}{h} \cdot 0! \\ & + a_2 x^h \binom{2}{0} \alpha^2 \binom{h}{h} \cdot 0! \\ & + \dots \end{aligned} \right\} = x^h \sum_{i=0}^n a_i \cdot \alpha^i = 0 \quad \text{by assumption}$$

$$\left. \begin{aligned} & + e^{\alpha x} \left(a_1 x^{h-1} \binom{1}{1} \alpha^{1-1} \binom{h}{h-1} \cdot 1! \right. \\ & + a_2 x^{h-1} \binom{2}{1} \alpha^{2-1} \binom{h}{h-1} \cdot 1! \\ & + a_3 x^{h-1} \binom{3}{1} \alpha^{3-1} \binom{h}{h-1} \cdot 1! \end{aligned} \right\} = x^{h-1} \cdot \sum_{i=1}^n a_i \cdot i \cdot \alpha^{i-1} = 0$$

$$\left. \begin{aligned} & + e^{\alpha x} \left(a_2 x^{h-2} \binom{2}{2} \alpha^{2-2} \binom{h}{h-2} \cdot 2! \right. \\ & + a_3 x^{h-2} \binom{3}{2} \alpha^{3-2} \binom{h}{h-2} \cdot 2! \\ & + a_4 x^{h-2} \binom{4}{2} \alpha^{4-2} \binom{h}{h-2} \cdot 2! \\ & + \dots \end{aligned} \right\} = x^{h-2} \sum_{i=2}^n a_i \cdot i(i-1) \cdot \alpha^{i-2} = 0$$

+ ...

= 0

(d) $y_i(x) = x^i e^{ax^i}$ sol'n to $\sum_{i=0}^n a_i y_i^{(i)} = 0 \rightarrow c_1 f_1 + c_2 f_2 + \dots + c_n f_n$ also a sol'n.

Proof

$$\sum_{i=0}^n a_i (c_1 f_1 + c_2 f_2 + \dots + c_n f_n)^{(i)} = c_1 \sum_{i=0}^n a_i f_1^{(i)} + \dots + c_n \sum_{i=0}^n a_i f_n^{(i)} = c_1 \cdot 0 + \dots + c_n \cdot 0 = 0$$

Recap

We have a polynomial equation $\sum_{i=0}^n a_i x^i = 0$. We want a solution for the diff. eq. $\sum_{i=0}^n a_i y_i^{(i)}(x)$.

If we find one solution a to the polynomial then we have automatically have a sol'n to the D.E.: e^{ax} .

If a is a double root then we have an additional sol'n to the D.E.: $x e^{ax}$, ie in total we have two sol'ns.

If the sol'n a has multiplicity r , then, generalizing the previous results, we automatically have r solutions for the D.E. namely $f_i x^i e^{ax}$, for $0 \leq i \leq r-1$.

Finally, a linear combination of such D.E. sol'n is another sol'n.

thus, we have infinite sol'ns for the D.E.

$$43. f'' - f = 0 \rightarrow f'' = f$$

$$f'(0) = f(0) = 0$$

$$(a) f^2 - (f')^2 = 0$$

Proof

$f'' - f = 0$ is oneq. of form $\sum_{i=0}^n a_i x^{(i)}$, ie diff. eq.

$$f''(0) - f(0) = f''(0) = 0$$

Consider the poly. eq. $x^2 - 1 = 0 \rightarrow x = \pm 1$.

By problem 42, $f(x) = e^x$ and $f(x) = e^{-x}$ are solns to $f'' - f = 0$.

In fact, $c_1 e^x + c_2 e^{-x}$ are solns, and represent all possible solns.

$$\text{thus } f(x) = c_1 e^x + c_2 e^{-x} \text{ and } f'(x) = c_1 e^x - c_2 e^{-x}.$$

$$f(0) = c_1 + c_2 = 0 \rightarrow 2c_1 = 0 \rightarrow c_1 = 0 \rightarrow c_2 = 0$$

$$f'(0) = c_1 - c_2 = 0 \rightarrow c_1 = c_2$$

$$\therefore f(x) = 0$$

(b) $f(x) \neq 0$ for all x in (a, b) $\rightarrow f(x) = ce^x$ or $f(x) = ce^{-x}$, for some const. c and for all x

Proof

$$f'^2 - f^2 \rightarrow f = f' \text{ or } f = -f'$$

$$\text{Case 1: } f' = f = 0$$

$x+1 = 0 \rightarrow x = -1$ and by P.42, e^x is soln. ce^x is soln too

$$\text{Case 2: } f' = -f = 0$$

$x+1 = 0 \rightarrow x = -1$, P.42 $\rightarrow e^{-x}$ is soln. ce^{-x} is too.

$$(c) f(x_0) \neq 0 \text{ for } x_0 > 0$$

we know $f(0) = 0$. Assume $f(x_0) \neq 0$.

Since f is diff it is continuous. There is an interval around x_0 in which either i) $f > 0$ or ii) $f < 0$, depending on the sign of $f(x_0)$.

Let's consider the first case: $f(x_0) > 0$.

The set $\{x : 0 \leq x \leq x_0 \wedge \forall y, y > x \rightarrow f(y) > 0\}$ has an infimum that is ≥ 0 . Let's call it a . $f(a) = 0$.

that $f(x) = ce^x$ or $f(x) = ce^{-x}$ in (a, x_0) .

$\lim_{x \rightarrow a^+} ce^{x_0} = ce^{x_0} + 0 = f(a)$, which contradicts continuity of f .

$$\rightarrow \forall x, x > 0 \rightarrow f(x) = 0$$

Alern.

start w/ $f'' - f = 0$. Then

$$f''(f - f) = 0$$

$$f'f'' - f'f = 0$$

$$-\frac{1}{2} [2f'f'' - 2f'f]$$

$$-\frac{1}{2} [(f')^2 - (f)^2]'$$

$$= 0 \rightarrow (f')^2 - (f)^2 = 0$$

$$44. (a) f'' - f = 0 \rightarrow \exists a, b \text{ s.t. } f(x) = ae^x + be^{-x}$$

We want to show that there exist a and b such that $f(x) = ae^x + be^{-x}$.

First, let's check that f in fact satisfies b , the assumption.

$$\begin{aligned} f'(x) &= ae^x - be^{-x} \rightarrow f' - f = 0 \\ f''(x) &= ae^x + be^{-x} \end{aligned}$$

If we define

$$g(x) = ae^x + be^{-x} - f(x), \text{ for some } a, b, f(x)$$

and show that it is always zero for some a and b then we are done.

Problem 43 tells us that if we can show

$$\begin{aligned} g'' - g &= 0 \\ g(a) = g'(a) &= 0 \end{aligned}$$

then $g = 0$.

$$g'(x) = ae^x - be^{-x} - f'(x)$$

$$g''(x) = ae^x + be^{-x} - f''(x)$$

$$\rightarrow g''(x) - g(x) = -f''(x) + f(x) = -(f''(x) - f(x)) = 0$$

so the first condition is met.

$$g(a) = a + b - f(a) = 0$$

$$g'(a) = a - b - f'(a) = 0 \rightarrow a = b + f'(a)$$

$$2b + f'(a) - f(a) = 0 \rightarrow b = \frac{f(a) - f'(a)}{2} \rightarrow a = \frac{f(a) + f'(a)}{2}$$

Therefore, for this choice of a and b , $g = 0$, so $f(x) = ae^x + be^{-x}$.

(b) $f = a \sinh x + b \cosh x$, for some other a, b

I assume the problem means that this is another solution to $f'' - f = 0$.

Recall that

$$\sinh x = \frac{e^x + e^{-x}}{2} \quad \cosh x = \frac{e^x - e^{-x}}{2}$$

$$a \sinh x + b \cosh x = e^x \left(\frac{a}{2} + \frac{b}{2} \right) + e^{-x} \left(\frac{a}{2} - \frac{b}{2} \right)$$

$$\text{Now if } \frac{a}{2} + \frac{b}{2} = \frac{f(x) + f'(x)}{2} \text{ and } \frac{a}{2} - \frac{b}{2} = \frac{f(x) - f'(x)}{2} \text{ then } a \sinh x + b \cosh x \text{ is sol'n.}$$

$$\begin{aligned} a + b - f(x) + f'(x) &\rightarrow a - f(x) \\ a - b - f(x) - f'(x) &\rightarrow b - f'(x) \end{aligned} \rightarrow f(x) \sinh x + f'(x) \cosh x \text{ is sol'n to } f'' - f = 0.$$

45. (a) $f^{(n)}, f^{(n-1)}$

If $f(x) = ce^x$ then $f^{(h)} = f$ for all $h > 0$.

Consider first the d.e. $f' = f$, i.e. f is some interval.

Let $g(x)$ be some solution. Let $h(x) = g(x)e^{-x}$.

Then, $h'(x) = g'(x)e^{-x} - g(x)e^{-x} = e^{-x}(g'(x) - g(x)) = 0$

Now g is diff on the interval in question, and so is h .

Thus h is constant.

$$h(x) = c = g(x)e^{-x} \Rightarrow g(x) = ce^x$$

Now let $g = f^{(n-1)}$, $g' = f^{(n)}$, and $g = g'$.

Then $f^{(n-1)} = ce^x$.

$$\text{Then, } f^{(n-2)}(x) = ce^x + c_1$$

$$f^{(n-3)}(x) = ce^x + c_1x + c_2$$

$$f^{(n-4)}(x) = ce^x + \frac{c_1}{2}x^2 + c_2x + c_3$$

$$f(x) = ce^x + \sum_{i=0}^{n-2} \alpha_i x^i$$

(b) $f^{(n)}, f^{(n-1)}$

$$f^{(n)} - f^{(n-1)} = 0$$

$$x^n - x^{n-1} = x^{n-1}(x^2 - 1) = 0 \quad \begin{array}{l} x=1 \\ \downarrow x=-1 \\ \downarrow x=0 \end{array}$$

$$\text{Solutions: } f^{(n-1)}(x) = ce^x, ce^{-x}, c$$

$$\rightarrow f(x) = ce^x + \sum_{i=0}^{n-3} \alpha_i x^i$$

46. (a) suppose there is $f \neq 0$ w/ $f' = f$, ie this diff. has a non-zero sol'n.

let $g(x) = f(x_0 + x)f(x_0 - x)$ and $f(x_0) \neq 0$.

$$g'(x) = f'(x_0 + x)f(x_0 - x) - f(x_0 + x)f'(x_0 - x) = 0$$

$\rightarrow g$ is constant

$$g(x) = f(x_0)^2 \neq 0$$

$\rightarrow f(x_0 + x)f(x_0 - x) \neq 0$ for all x

$\rightarrow f(x) \neq 0 \forall x$

(b) $\exists f, f' = f \wedge f(0) = 1$

Assume f_i is f s.t. $f'_i = f_i$ and $f_i \neq 0$.

$$\text{let } J_i(x) = \frac{f_i(x)}{f_i(0)}$$

$$\text{Then } J'_i(x) = \frac{f'_i(x)}{f_i(0)} = \frac{f_i(x)}{f_i(0)} = J_i(x)$$

$$\text{Also, } J_i(0) = 1$$

47. f, g cont.

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} g(x) = \infty$$

We say f grows faster than g, $f \gg g$ if $\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = \infty$

f and g grow at the same rate, $f \sim g$ if $\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)}$ exists and is $\neq 0, \infty$

For example, for poly. P we $\lim_{x \rightarrow \infty} P(x) = \infty$

$\exp \gg P$

$P \gg \log^n n \in \mathbb{N}$

(a) Given f, g w/ $\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} g(x) = \infty$

$$\text{let } f(x) = x, g(x) = x(2 + \sin x)$$

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} g(x) = \infty$$

$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = \lim_{x \rightarrow \infty} \frac{1}{2 + \sin x}$ doesn't exist because the expression oscillates between 1 and 1/3.

(b) $f \gg g \rightarrow f \sim g + f$

Proof

$$\lim_{x \rightarrow \infty} \frac{f(x) + g(x)}{f(x)} = \lim_{x \rightarrow \infty} \left[1 + \frac{g(x)}{f(x)} \right] \cdot 1$$

$$(c) \frac{\log f}{\log g} \geq c > 1 \text{ for suffic large } x \text{ then } f \gg g$$

Proof

$$\log f \geq c \log g = \log g^c$$

$$f(x) \geq g(x)^{c-1}$$

$$\frac{f(x)}{g(x)} \geq g(x)^{c-1}$$

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} \cdot \lim_{x \rightarrow \infty} (g(x))^{c-1} = \infty$$

When is $\lim_{x \rightarrow \infty} P(x) \neq \infty$?

$P(x) = \text{constant}$

$P(x) = -k|x|^n$, ie negative leading coeff.

(d) $f \gg g$

$$f(x) = \int_0^x f$$

$$g(x) = \int_0^x g$$

$f \gg g$ means that $\forall N > 0 \exists M > 0$ s.t. $\forall x, x > N \rightarrow \frac{f(x)}{g(x)} > M$

$$\rightarrow f(x) > Mg(x) \rightarrow \int_0^x f > \int_0^x Mg$$

For any $M > 0$ let N be as above.

$$\frac{f}{g} = \frac{\int_0^x f}{\int_0^x g} = \frac{\int_0^x f}{\int_0^x g} + \frac{M \int_0^x g}{\int_0^x g} > \frac{\int_0^x f}{\int_0^x g} + M \frac{\int_0^x g}{\int_0^x g}$$

$$\lim_{x \rightarrow \infty} \frac{M \int_0^x g}{\int_0^x g} = M$$

thus

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} > \lim_{x \rightarrow \infty} \left[\frac{\int_0^x f}{\int_0^x g} + M \frac{\int_0^x g}{\int_0^x g} \right] = M$$

thus, $\forall N > 0 \exists M > 0$ s.t. $\forall x, x > N$

$$\rightarrow \frac{f(x)}{g(x)} > M$$

$$\rightarrow \lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = \infty$$

Alternative Proof

Let $N > 0$. Choose x_0 s.t. $F(x) \geq 2Ng(x)$ for all $x \geq x_0$.

Then

$$\begin{aligned} F(x_0 + x) &= \int_0^{x_0+x} f \\ &= \int_0^{x_0} f + \int_{x_0}^{x_0+x} f \\ &\geq \int_0^{x_0} f + 2N \int_{x_0}^{x_0+x} g \\ &= \int_0^{x_0} f + 2N \int_0^x g - 2N \int_0^{x_0} g \\ &= \int_0^x f - 2N \int_0^{x_0} g + 2N G(x_0 + x) \\ &= A + 2N G(x_0 + x) \end{aligned}$$

Then

$$\frac{F(x_0 + x)}{G(x_0 + x)} \geq 2N + \frac{A}{G(x_0 + x)}$$

That is, for any $N > 0$, $\exists x_0$ s.t. $\forall x \geq x_0 \rightarrow \frac{F(x_0 + x)}{G(x_0 + x)} \geq 2N > N$

$$\rightarrow \lim_{x \rightarrow \infty} \frac{F(x)}{G(x)} = \infty$$

(e)

(ii)

Since $\lim_{x \rightarrow \infty} \frac{e^x}{x^3} = \infty$ we have $e^x \gg x^3$.

$$\text{Also, } \lim \frac{e^x}{x+e^{-5x}} = \lim \frac{e^x}{xe^{5x}+1} = \lim \frac{e^{6x}}{1+xe^{5x}} = \frac{\infty}{\infty} = \lim \frac{6e^{6x}}{e^{5x}+5xe^{5x}} = \lim \frac{6e^{6x}}{e^{5x}(1+5x)} \\ \cdot \lim \frac{e^x}{1+5x} = \infty \rightarrow e^x \gg x+e^{-5x}$$

Since $\lim_{x \rightarrow \infty} \frac{x}{(\log x)^n} = \infty$ we have $x^3 \gg \log(4x)$
 $x+e^{-5x} \gg \log(4x)$

$$\lim_{x \rightarrow \infty} \frac{e^{x \log x}}{e^x} = \lim_{x \rightarrow \infty} e^{x(\log x - 1)} = \infty \quad e^{x \log x} \gg e^x$$

$$\lim_{x \rightarrow \infty} \frac{x^3 + 3 \log x}{x^3 \log x} = \lim_{x \rightarrow \infty} \left[\frac{1}{\log x} + \frac{3}{x^2} \right] = 0 \rightarrow x^3 \log x \gg x^3 + \log x^3$$

$$\lim \frac{(\log x)^x}{e^x} = \lim \frac{e^{x \log(\log x)}}{e^x} = \lim_{x \rightarrow \infty} e^{x(x \log(\log x) - 1)} = \infty \rightarrow (\log x)^x \gg e^x$$

$$\lim \frac{x^x}{(\log x)^x} = \lim e^{\log \frac{x^x}{(\log x)^x}} = \infty \rightarrow x^x \gg (\log x)^x$$

$$x^x \gg (\log x)^x \gg e^x \gg x^3 \log x \gg x^3 + \log(x^3) \gg x^3 \gg x+e^{-5x} \gg \log(4x)$$

(ii)

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

$$x \log x \gg x \log(x)$$

$$\frac{x \log x}{x \log^2 x} = \frac{e^{(\log x)^2}}{x \log^2 x} \cdot \frac{e^{x^2}}{e^x t^2} \cdot \frac{(e^t)^{t-1}}{t^2} \rightarrow x \log x \gg x \log^2 x$$

$$\frac{e^{(\log x)^2}}{e^{5x}} \cdot e^{(\log x)^2 - 5x} \cdot e^{\log x (\log x - \frac{5x}{\log x})} = 0 \rightarrow e^{5x} \gg x \log x$$

$$\frac{(\log x)^x}{e^{5x}} = \frac{e^{\log(\log x) \cdot x}}{e^{5x}} = e^{x(\log(\log x) - 5)} \rightarrow (\log x)^x \gg e^{5x}$$

from part a), $x^x \gg (\log x)^x$

$$\frac{e^{x^2}}{x^x} \cdot \frac{e^{x^2}}{e^{x \log x}} \cdot e^{x^2 - x \log x} = e^{x^2(1 - \frac{\log x}{x})} \rightarrow e^{x^2} \gg x^x$$

$$e^{x^2} \gg x^x \gg (\log x)^x \gg e^{5x} \gg x \log x \gg x \log^2 x \gg x \log x$$

(iii) From ii), $e^{x^2} \gg x^x \gg e^x \rightarrow e^{x^2} \gg x^x$

$$\frac{x^x}{(\log x)^{2x}} = \frac{e^{x \log x}}{e^{2x \log(\log x)}} = e^{x \log x - 2x \log(\log x)} \cdot e^{x(\log x - 2 \log(\log x))} \cdot e^{e^x(1 - 2 \log x)} \cdot e^{x^2(1 - 2 \frac{\log x}{x})} \rightarrow x^x \gg (\log x)^{2x}$$

$$\frac{(\log x)^{2x}}{e^x} = e^{2x \log(\log x) - x} = e^{x(2 \log(\log x) - 1)} \rightarrow (\log x)^{2x} \gg e^x$$

$$\frac{e^x}{2^x} \cdot \frac{e^x}{e^{x \log 2}} = e^{x(1 - \log 2)} \cdot \infty \text{ since } 1 - \log 2 > 0 \rightarrow e^x \gg 2^x$$

$\log e - 1$
 $\log 1 = 0$
 and a geometric argument showed $2 < e < 4$
 plus log is increasing



$$\frac{e^{x^{1/2}}}{2^x} \cdot \frac{e^{x^{1/2}}}{e^{x \log x}} \cdot e^{\frac{x}{2}(1 - 2 \log 2)} \cdot 0 \text{ since } 1 - 2 \log 2 < 0 \rightarrow \text{we know this because } \frac{1}{2} - \frac{1}{2} = \log 2 \cdot \int_1^2 dt > \frac{1}{2}, \text{ hence } 2 \log 2 > 1 \rightarrow 2^x \gg e^{x^{1/2}}$$

$$\frac{e^{x^{1/2}}}{x^x} \cdot \frac{e^{x^{1/2}}}{e^{x \log x}} \cdot e^{\frac{x}{2} - x \log x} = e^{\frac{x}{2} - x^2} \cdot e^{-1} = e^{-1} \left(\frac{1}{2} - e \right) \rightarrow e^{x^{1/2}} \gg x^x$$

$$e^{x^2} \gg x^x \gg (\log x)^{2x} \gg e^x \gg 2^x \gg e^{x^{1/2}} \gg x^x$$

48. g_1, g_2, g_3 cont. fns \rightarrow there is cont. f such that $f \gg g_i$.

Proof

Let $F = g_1, g_2, g_3$,

$$\lim \frac{f}{g_i} = L^2 g_i =$$