Bounding

$$\frac{\ln(b) - \ln(a)}{b - a}$$

by GPT and Irchans*

July 7, 2023

1 GPT proof

Here is a nice simple proof generated by GPT that bounds the ratio.

Theorem 1. If 0 < a < b and $f(a,b) = \frac{\ln(b) - \ln(a)}{b-a}$, then

$$\frac{1}{a} < f(a,b) < \frac{1}{b},$$

Proof. (The following proof was generated by GPT and lightly edited by me.) To prove the inequality

$$\frac{1}{a} < f(a,b) < \frac{1}{b},$$

where $f(a,b) = \frac{\ln(b) - \ln(a)}{b-a}$ and 0 < a < b, we can use calculus and the Mean Value Theorem.

First, let's define a function $g(x) = \ln(x)$, where x > 0. The derivative of g(x) with respect to x is given by

$$g'(x) = \frac{d}{dx}\ln(x) = \frac{1}{x}.$$

Now, let's apply the Mean Value Theorem to the function g(x) on the interval (a, b). According to the Mean Value Theorem, there exists a point c in the open interval (a, b) such that the derivative of g(x) at c is equal to the average rate of change of g(x) over the interval (a, b). Mathematically, this is expressed as

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

^{*}I am "irchans" on Reddit

Substituting the expressions for g(x) and g'(x), we get

$$\frac{1}{c} = \frac{\ln(b) - \ln(a)}{b - a}.\tag{1}$$

Since c is in the interval (a, b), we have a < c < b. Therefore,

$$\frac{1}{b} < \frac{1}{c} < \frac{1}{a}.$$

Substituting the expression for $\frac{1}{c}$ from equation (1), we get the desired inequalities

$$\frac{1}{b} < \frac{\ln(b) - \ln(a)}{b - a} < \frac{1}{a}.$$

This completes the proof that if 0 < a < b, then $\frac{1}{a} < f(a,b) < \frac{1}{b}$, where $f(a,b) = \frac{\ln(b) - \ln(a)}{b - a}$.

2 ArtEnt Post by Irchans

This section is just a reproduction of my post to artent.net.

The following function has come up twice in my research

$$f(a,b) = \frac{\ln(b) - \ln(a)}{b - a}$$

where 0 < a < b.

Now, I had known that if a and b are close, then

$$f(a,b) \approx \frac{1}{\text{mean}(a,b)}$$

and

$$\frac{1}{b} < f(a,b) < \frac{1}{a}.$$

Let m = (a+b)/2 and $\Delta = (b-a)/2$.

Below GPT and I derive the following

$$1/b < f(a,b) < 1/a,$$

$$f(a,b) = 1/m + O(\Delta^2/m^3), \text{ and}$$

$$f(a,b) = \frac{\tanh^{-1}(\Delta/m)}{\Delta}$$

where $O(g(\Delta, m))$ is a function $h(\Delta, m)$ that obeys

$$|h(\Delta, m)| < cg(\Delta, m)$$

for some positive real constant c and for all Δ and m where $0 < \Delta < m$, and

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

if and only if

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

for any real numbers x and y.

2.1 THE DERIVATION

At first I tried to use Taylor Series to bound f(a,b), but it was a bit convoluted so I asked GPT. GPT created a much nicer, simpler proof. (See Section 1). GPT's key observation is that

$$f(a,b) = \frac{\ln(b) - \ln(a)}{b - a} = \frac{1}{b - a} \int_{a}^{b} \frac{dx}{x}$$

is the mean value of 1/x over the interval [a,b]. (In truth, I felt a bit dumb for not having noticed this. Lol.)

GPT's observation inspires a bit more analysis.

Let

$$z = \frac{x}{m} - 1$$
, so $m(z + 1) = x$.

If x = a, then

$$z = \frac{a}{m} - 1 = \frac{m - \Delta}{m} - 1 = -\frac{\Delta}{m}.$$

Similarly, if x = b,

$$z = \frac{b}{m} - 1 = \frac{m + \Delta}{m} - 1 = \frac{\Delta}{m}.$$

Appling these substitutions to the integral yields

$$\int_{x=a}^{x=b} \frac{dx}{x} = \int_{z=-\Delta/m}^{z=\Delta/m} \frac{m \, dz}{m(z+1)}$$

$$= \int_{z=-\Delta/m}^{z=\Delta/m} \frac{dz}{z+1}$$

$$= \int_{z=-\Delta/m}^{z=\Delta/m} (1-z+z^2-z^3+\cdots)dz$$

$$= \int_{z=-\Delta/m}^{z=\Delta/m} (1+z^2+z^4+\cdots)dz$$

$$= \int_{z=-\Delta/m}^{z=\Delta/m} \frac{dz}{1-z^2}$$

$$= \tanh^{-1}(z)\Big|_{z=-\Delta/m}^{z=\Delta/m}$$

$$= \tanh^{-1}(\Delta/m) - \tanh^{-1}(-\Delta/m)$$

$$= 2 \tanh^{-1}(\Delta/m).$$

(Above we twice applied the wonderful thumb rule

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

if |x| < 1. See idea #87 from the top 100 math ideas.)

$$\frac{\ln(b) - \ln(a)}{b - a} = \frac{2 \tanh^{-1}(\Delta/m)}{b - a} = \frac{\tanh^{-1}(\Delta/m)}{\Delta}.$$

Furthermore,

$$\tanh^{-1}(x) = x + x^3/3 + x^5/5 + \cdots,$$

so

$$\frac{\ln(b) - \ln(a)}{b - a} = \frac{1}{\Delta} \left(\frac{\Delta}{m} + \frac{\Delta^3}{3m^3} + \frac{\Delta^5}{5m^5} + \cdots \right)$$
$$= \frac{1}{m} + \frac{\Delta^2}{3m^3} + \frac{\Delta^4}{5m^5} + \cdots$$

This series gives some nice approximations for f(a,b) when $\Delta/m < 1/2$.

2.2 EXAMPLE

Let
$$a=6/100$$
 and $b=7/100$. Then $m=13/200$, $\Delta=1/200$,
$$\frac{\ln(b)-\ln(a)}{b-a}=\tanh^{-1}(\Delta/m)/\Delta\approx 15.415067982725830429,$$

$$1/m\approx 15.3846,$$

$$1/m+\Delta^2/(3m^3)\approx 15.41496, \text{ and}$$

$$1/m+\Delta^2/(3m^3)+\Delta^4/(5m^5)\approx 15.4150675.$$

Have a great day!