Solution Section 1.8 – Exponential Models

Exercise

Find the derivative of $y = \ln\left(\frac{\sqrt{\sin\theta\cos\theta}}{1 + 2\ln\theta}\right)$

Solution

$$y = \ln(\sin\theta\cos\theta)^{1/2} - \ln(1+2\ln\theta)$$

$$= \frac{1}{2}(\ln(\sin\theta) + \ln(\cos\theta)) - \ln(1+2\ln\theta)$$

$$y' = \frac{1}{2}\left(\frac{(\sin\theta)'}{\sin\theta} + \frac{(\cos\theta)'}{\cos\theta}\right) - \frac{(1+2\ln\theta)'}{1+2\ln\theta}$$

$$= \frac{1}{2}\left(\frac{\cos\theta}{\sin\theta} - \frac{\sin\theta}{\cos\theta}\right) - \frac{\frac{2}{\theta}}{1+2\ln\theta}$$

$$= \frac{1}{2}(\cot\theta - \tan\theta) - \frac{2}{\theta(1+2\ln\theta)}$$

Exercise

Find the derivative of $f(x) = e^{(4\sqrt{x} + x^2)}$

Solution

$$\frac{d}{dx}e^{\left(4\sqrt{x}+x^2\right)} = e^{\left(4\sqrt{x}+x^2\right)}\frac{d}{dx}\left(4\sqrt{x}+x^2\right)$$
$$=\left(\frac{2}{\sqrt{x}}+2x\right)e^{\left(4\sqrt{x}+x^2\right)}$$

Exercise

Find the derivative of $f(t) = \ln(3te^{-t})$

$$\frac{d}{dt}\ln(3te^{-t}) = \frac{(3te^{-t})'}{3te^{-t}} = \ln 3 + \ln t + \ln e^{-t}$$

$$= 3\frac{e^{-t} - te^{-t}}{3te^{-t}} = \ln 3 + \ln t - t$$

$$= \ln 3 + \ln t - t$$

$$\left(\ln(3te^{-t})\right)' = \frac{1}{t} - 1$$

$$\frac{e^{-t}(1-t)}{te^{-t}} = \frac{1-t}{t}$$

Find the Derivative of $f(x) = \frac{e^{\sqrt{x}}}{\ln(\sqrt{x} + 1)}$

Solution

$$f = e^{\sqrt{x}} \qquad U = \sqrt{x} = x^{1/2} \Rightarrow U' = \frac{1}{2}x^{-1/2} \qquad f' = \frac{1}{2}x^{-1/2}e^{\sqrt{x}} = \frac{e^{\sqrt{x}}}{2\sqrt{x}}$$

$$g = \ln(\sqrt{x} + 1) \qquad U = x^{1/2} + 1 \Rightarrow U' = \frac{1}{2}x^{-1/2} \qquad g' = \frac{\frac{1}{2}x^{-1/2}}{\sqrt{x} + 1} = \frac{1}{2x^{1/2}(\sqrt{x} + 1)}$$

$$f'(x) = \frac{e^{\sqrt{x}} \ln(\sqrt{x} + 1) - \frac{1}{2\sqrt{x}(\sqrt{x} + 1)}e^{\sqrt{x}}}{\left(\ln(\sqrt{x} + 1)\right)^2}$$

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

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

Exercise

Find the Derivative of $y = \sqrt{\frac{(x+1)^{10}}{(2x+1)^5}}$

$$y = \left(\frac{(x+1)^{10}}{(2x+1)^5}\right)^{1/2}$$

$$\ln y = \ln\left(\frac{(x+1)^{10}}{(2x+1)^5}\right)^{1/2}$$

$$\ln y = \frac{1}{2} \ln \left(\frac{(x+1)^{10}}{(2x+1)^5} \right)$$

$$= \frac{1}{2} \left(\ln (x+1)^{10} - \ln (2x+1)^5 \right)$$

$$= \frac{1}{2} \left(10 \ln (x+1) - 5 \ln (2x+1) \right)$$

$$= 5 \ln (x+1) - \frac{5}{2} \ln (2x+1)$$

$$\frac{y'}{y} = 5 \frac{1}{x+1} - \frac{5}{2} \frac{2}{2x+1}$$

$$\frac{y'}{y} = 5\frac{1}{x+1} - \frac{5}{2}\frac{2}{2x+1}$$

$$\frac{y'}{y} = \frac{5}{x+1} - \frac{5}{2x+1}$$

$$y' = y \left(\frac{5}{x+1} - \frac{5}{2x+1} \right)$$

$$y' = \sqrt{\frac{(x+1)^{10}}{(2x+1)^5}} \left(\frac{5}{x+1} - \frac{5}{2x+1} \right)$$

Find the derivative of $f(x) = (2x)^{4x}$

Solution

$$\ln f(x) = 4x \ln(2x)$$

$$\frac{f'}{f} = 4\left(\ln 2x + x\frac{2}{2x}\right)$$

$$f'(x) = 4(\ln 2x + 1)(2x)^{4x}$$

Exercise

Find the derivative of

$$f(x) = 2^{x^2}$$

Solution

$$f'(x) = 2x \cdot 2^{x^2} \ln 2$$

Exercise

Find the derivative of

$$h(y) = y^{\sin y}$$

$$\ln h = \ln y^{\sin y} = \sin y \ln y$$

$$\frac{h'}{h} = \cos y \ln y + \frac{\sin y}{y}$$

$$h'(y) = y^{\sin y} \left(\cos y \ln y + \frac{\sin y}{y}\right)$$

Find the derivative of

$$f(x) = x^{\pi}$$

Solution

$$\ln f = \pi \ln x$$

$$\frac{f'}{f} = \frac{\pi}{x}$$

$$f'(x) = \pi x^{\pi - 1}$$

Exercise

Find the derivative of

$$h(t) = (\sin t)^{\sqrt{t}}$$

Solution

$$\ln h = \ln(\sin t)^{\sqrt{t}} = \sqrt{t} \ln(\sin t)$$

$$\frac{h'}{h} = \frac{1}{2\sqrt{t}} \ln \sin t + \sqrt{t} \frac{\cos t}{\sin t}$$

$$h'(t) = \frac{1}{2\sqrt{t}} \left(\ln\sin t + 2t\cot t\right) \left(\sin t\right)^{\sqrt{t}}$$

Exercise

Find the derivative of

$$p(x) = x^{-\ln x}$$

$$\ln p(x) = \ln x^{-\ln x}$$

$$= -(\ln x)^2$$

$$\frac{p'}{p} = -\frac{2\ln x}{x}$$

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

Find the derivative of

$$f(x) = x^{2x}$$

Solution

$$\ln f = \ln x^{2x} \\
= 2x \ln x$$

$$\frac{f'}{f} = 2\ln x + 2\frac{x}{x}$$

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

Exercise

Find the derivative of

$$f(x) = x^{\tan x}$$

Solution

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

$$= \tan x \ln x$$

$$\frac{f'}{f} = \sec^2 x \ln x + \frac{\tan x}{x}$$

$$f'(x) = \left(\sec^2 x \ln x + \frac{\tan x}{x}\right) x^{\tan x}$$

Exercise

Find the derivative of $f(x) = x^e + e^x$

$$f(x) = x^e + e^x$$

Solution

$$f'(x) = ex^{e-1} + e^x$$

Exercise

Find the derivative of

$$f(x) = x^{x^{10}}$$

$$\ln f = x^{10} \ln x$$

$$\frac{f'}{f} = 10x^9 \ln x + \frac{x^{10}}{x}$$

$$f'(x) = x^{x^{10}} (10x^9 \ln x + x^9)$$

$$= x^{9+x^{10}} \left(10 \ln x + 1 \right)$$

Find the derivative of $f(x) = \left(1 + \frac{4}{x}\right)^x$

Solution

$$\ln f = x \ln\left(1 + \frac{4}{x}\right)$$

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

$$f'(x) = \left(1 + \frac{4}{x}\right)^x \left(\ln\left(1 + \frac{4}{x}\right) - \frac{4}{x + 4}\right)$$

Exercise

Find the derivative of $f(x) = \cos(x^{2\sin x})$

Solution

$$f' = -\left(x^{2\sin x}\right)' \sin\left(x^{2\sin x}\right)$$

$$Let: \quad y = x^{2\sin x}$$

$$\ln y = (2\sin x) \ln x$$

$$\frac{y'}{y} = 2\cos x \ln x + \frac{2\sin x}{x}$$

$$f' = -x^{2\sin x} \left(2\cos x \ln x + \frac{2\sin x}{x}\right) \sin\left(x^{2\sin x}\right)$$

Exercise

Find the derivative of $f(x) = \ln(\ln x)$

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

Find the derivative of $f(x) = \ln(\cos^2 x)$

Solution

$$f'(x) = \frac{-2\cos x \sin x}{\cos^2 x}$$
$$= -2\tan x$$

Exercise

Find the derivative of $f(x) = \frac{\ln x}{\ln x + 1}$

Solution

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

Exercise

Find the derivative of $f(x) = \frac{\ln x}{x}$

Solution

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

Exercise

Find the derivative of $f(x) = \frac{\tan^{10} x}{(5x+3)^6}$

$$f'(x) = \frac{\tan^9 x}{(5x+3)^7} \left(10(5x+3)\sec^2 x - 30\tan x \right) \qquad \left(U^m V^n \right)' = U^{m-1} V^{m-1} \left(mU'V + nUV' \right)$$

Find the derivative of
$$f(x) = \frac{(x+1)^{3/2} (x-4)^{5/2}}{(5x+3)^{2/3}}$$

Solution

$$\left(U^{m}V^{n}W^{p} \right)' = U^{m-1}V^{n-1}W^{p-1} \left(mU'VW + nUV'W + pUVW' \right)$$

$$f'(x) = \frac{(x+1)^{1/2}(x-4)^{3/2}}{(5x+3)^{5/3}} \left(\frac{3}{2}(x-4)(5x+3) + \frac{5}{2}(x+1)(5x+3) - \frac{2}{3}(5)(x+1)(x-4) \right)$$

$$= \frac{1}{6} \frac{(x+1)^{1/2}(x-4)^{3/2}}{(5x+3)^{5/3}} \left(9\left(5x^{2} - 17x - 12\right) + 15\left(5x^{2} + 8x + 3\right) - 20\left(x^{2} - 3x - 4\right) \right)$$

$$= \frac{1}{6} \frac{(x+1)^{1/2}(x-4)^{3/2}}{(5x+3)^{5/3}} \left(45x^{2} - 153x - 108 + 75x^{2} + 120x + 48 - 20x^{2} + 60x + 80 \right)$$

$$= \frac{1}{6} \frac{(x+1)^{1/2}(x-4)^{3/2}}{(5x+3)^{5/3}} \left(100x^{2} + 27x + 20 \right)$$

Exercise

Find the derivative of
$$f(x) = \frac{x^8 \cos^3 x}{\sqrt{x-1}}$$

Solution

$$\left(U^{m}V^{n}W^{p} \right)' = U^{m-1}V^{n-1}W^{p-1} \left(mU'VW + nUV'W + pUVW' \right)$$

$$f'(x) = \frac{x^{7}\cos^{2}x}{(x-1)^{3/2}} \left(7(x-1)\cos x - x(x-1)\sin x - \frac{1}{2}x\cos x \right)$$

$$= \frac{x^{7}\cos^{2}x}{(x-1)^{3/2}} \left(7x\cos x - 7\cos x - x(x-1)\sin x - \frac{1}{2}x\cos x \right)$$

$$= \frac{x^{7}\cos^{2}x}{(x-1)^{3/2}} \left(\frac{13}{2}x\cos x - 7\cos x - x(x-1)\sin x \right)$$

Exercise

Find the derivative of
$$f(x) = (\sin x)^{\tan x}$$

$$\ln f(x) = \ln\left((\sin x)^{\tan x}\right)$$

$$= \tan x \ln(\sin x)$$

$$\frac{f'}{f} = \sec^2 x \ln(\sin x) + \frac{\tan x}{x}$$

$$f'(x) = (\sin x)^{\tan x} \left(\sec^2 x \ln(\sin x) + \frac{\tan x}{x}\right)$$

Find the derivative of $f(x) = \left(1 + \frac{1}{x}\right)^{2x}$

Solution

$$\ln f(x) = \ln\left(1 + \frac{1}{x}\right)^{2x}$$

$$= 2x \ln\left(1 + \frac{1}{x}\right)$$

$$\frac{f'}{f} = 2\left(\ln\left(1 + \frac{1}{x}\right) + x + \frac{1}{1 + \frac{1}{x}}\left(-\frac{1}{x^2}\right)\right)$$

$$= 2\left(\ln\left(1 + \frac{1}{x}\right) - \frac{x}{x+1}\left(\frac{1}{x}\right)\right)$$

$$f'(x) = 2\left(1 + \frac{1}{x}\right)^{2x} \left(\ln\left(+\frac{1}{x}\right) - \frac{1}{x+1}\right)$$

Exercise

Evaluate the integral $\int \frac{2ydy}{y^2 - 25}$

Solution

$$\int \frac{2ydy}{y^2 - 25} = \int \frac{d(y^2 - 25)}{y^2 - 25}$$

$$= \ln|y^2 - 25| + C$$

$$d\left(y^2 - 25\right) = 2ydy$$

Exercise

Evaluate the integral $\int \frac{\sec y \tan y}{2 + \sec y} dy$

$$\int \frac{\sec y \tan y}{2 + \sec y} dy = \int \frac{d(2 + \sec y)}{2 + \sec y}$$

$$= \ln|2 + \sec y| + C$$

$$= d(2 + \sec y) = \sec y \tan y dy$$

Find the integral $\int \frac{5}{e^{-5x} + 7} dx$

Solution

$$\int \frac{5}{e^{-5x} + 7} \frac{e^{5x}}{e^{5x}} dx = \int \frac{5e^{5x}}{1 + 7e^{5x}} dx \qquad d\left(1 + 7e^{5x}\right) = 35e^{5x} dx$$

$$= \frac{1}{7} \int \frac{1}{1 + 7e^{5x}} d\left(1 + 7e^{5x}\right)$$

$$= \frac{1}{7} \ln\left|1 + 7e^{5x}\right| + C$$

Exercise

Find the integral $\int \frac{e^{2x}}{4 + e^{2x}} dx$

Solution

$$\int \frac{e^{2x}}{4 + e^{2x}} dx = \frac{1}{2} \int \frac{1}{4 + e^{2x}} d\left(4 + e^{2x}\right) \qquad d\left(4 + e^{2x}\right) = 2e^{2x} dx$$
$$= \frac{1}{2} \ln\left(4 + e^{2x}\right) + C$$

Exercise

Find the integral $\int \frac{dx}{x \ln x \ln(\ln x)}$

$$\int \frac{dx}{x \ln x \ln(\ln x)} = \int \frac{1}{\ln(\ln x)} d(\ln(\ln x)) \qquad d(\ln(\ln x)) = \frac{1/x}{\ln x} = \frac{1}{x \ln x}$$
$$= \frac{\ln \ln(\ln x) + C}{\ln x}$$

Find the integral
$$\int \frac{e^{\sqrt{x}}}{\sqrt{x}} dx$$

Solution

$$\int \frac{e^{\sqrt{x}}}{\sqrt{x}} dx = 2 \int e^{\sqrt{x}} d\left(\sqrt{x}\right)$$
$$= 2e^{\sqrt{x}} + C$$

$$d\left(\sqrt{x}\right) = \frac{1}{2\sqrt{x}}dx$$

Exercise

Find the integral
$$\int \frac{e^{\sin x}}{\sec x} dx$$

Solution

$$\int \frac{e^{\sin x}}{\sec x} dx = \int e^{\sin x} d(\sin x)$$

$$= e^{\sin x} + C$$

$$d(\sin x) = \cos x dx = \frac{dx}{\sec x}$$

Exercise

Find the integral
$$\int \frac{e^x + e^{-x}}{e^x - e^{-x}} dx$$

Solution

$$\int \frac{e^x + e^{-x}}{e^x - e^{-x}} dx = \int \frac{1}{e^x - e^{-x}} d\left(e^x - e^{-x}\right)$$
$$= \ln\left(e^x - e^{-x}\right) + C$$

$$d\left(e^{x}-e^{-x}\right) = \left(e^{x}+e^{-x}\right)dx$$

Exercise

Find the integral
$$\int \frac{4^{\cot x}}{\sin^2 x} dx$$

$$\int \frac{4^{\cot x}}{\sin^2 x} dx = -\int 4^{\cot x} d(\cot x)$$

$$d(\cot x) = -\csc^2 x dx = -\frac{dx}{\sin^2 x}$$

$$= \frac{4^{\cot x}}{\ln 4} + C$$

$$\int a^x dx = \frac{a^x}{\ln a} + C$$

Find the integral
$$\int \frac{4x^2 + 2x + 4}{x + 1} dx$$

Solution

$$\int \frac{4x^2 + 2x + 4}{x + 1} dx = \int \left(4x + 2 + \frac{6}{x + 1}\right) dx$$

$$= \int (4x - 2) dx + \int \frac{6}{x + 1} dx$$

$$= \int (4x - 2) dx + 6 \int \frac{d(x + 1)}{x + 1} \qquad \int \frac{d(U)}{U} = \ln|U|$$

$$= 2x^2 - 2x + 6 \ln|x + 1| + C$$

Exercise

Find the integral
$$\int \frac{e^x}{4e^x + 6} dx$$

Solution

$$\int \frac{e^x}{4e^x + 6} dx = \frac{1}{4} \int \frac{1}{4e^x + 6} d\left(4e^x + 6\right)$$
$$= \frac{1}{4} \ln\left(4e^x + 6\right) + C$$

Exercise

Find the integral
$$\int \frac{x+4}{x^2+8x+25} dx$$

$$\int \frac{x+4}{x^2+8x+25} dx = \frac{1}{2} \int \frac{1}{x^2+8x+25} d\left(x^2+8x+25\right)$$
$$= \frac{1}{2} \ln\left|x^2+8x+25\right| + C$$

Find the integral
$$\int \frac{e^{2x}}{\sqrt{e^{2x} + 4}} dx$$

Solution

$$\int \frac{e^{2x}}{\sqrt{e^{2x} + 4}} dx = \frac{1}{2} \int \left(e^{2x} + 4\right)^{-1/2} d\left(e^{2x} + 4\right)$$

$$= \sqrt{e^{2x} + 4} + C$$

Exercise

Find the integral $\int_{e^2}^{e^8} \frac{dx}{x \ln x}$

Solution

$$\int_{e^2}^{e^8} \frac{dx}{x \ln x} = \int_{e^2}^{e^8} \frac{d(\ln x)}{\ln x}$$

$$= \ln(\ln x) \begin{vmatrix} e^8 \\ e^2 \end{vmatrix}$$

$$= \ln(\ln e^8) - \ln(\ln e^2)$$

$$= \ln 8 - \ln 2$$

$$= \ln \frac{8}{2}$$

$$= \ln 4$$

Exercise

Find the integral
$$\int \frac{x^2}{2x^3 + 1} dx$$

$$\int \frac{x^2}{2x^3 + 1} dx = \frac{1}{6} \int \frac{1}{2x^3 + 1} d\left(2x^3 + 1\right)$$
$$= \frac{1}{6} \ln\left|2x^3 + 1\right| + C$$

Find the integral
$$\int \frac{\sec^2 x}{\tan x} dx$$

Solution

$$\int \frac{\sec^2 x}{\tan x} dx = \int \frac{1}{\tan x} d(\tan x)$$
$$= \ln |\tan x| + C$$

Exercise

Find the integral
$$\int_{1}^{4} \frac{10^{\sqrt{x}}}{\sqrt{x}} dx$$

Solution

$$\int_{1}^{4} \frac{10^{\sqrt{x}}}{\sqrt{x}} dx = 2 \int_{1}^{4} 10^{\sqrt{x}} d(\sqrt{x})$$

$$= \frac{10^{\sqrt{x}}}{\ln 10} \Big|_{1}^{4}$$

$$= \frac{1}{\ln 10} \Big(10^{2} - 10 \Big)$$

$$= \frac{90}{\ln 10} \Big|_{1}^{4}$$

Exercise

Evaluate the integral
$$\int_{\ln 4}^{\ln 9} e^{x/2} dx$$

$$\int_{\ln 4}^{\ln 9} e^{x/2} dx = 2e^{x/2} \begin{vmatrix} \ln 3^2 \\ \ln 2^2 \end{vmatrix}$$

$$= 2 \left(e^{(2\ln 3)/2} - e^{(2\ln 2)/2} \right)$$

$$= 2 \left(e^{\ln 3} - e^{\ln 2} \right)$$

$$= 2(3-2)$$

$$= 2 \mid$$

Evaluate the integral
$$\int_{0}^{3} \frac{2x-1}{x+1} dx$$

Solution

$$\int_{0}^{3} \frac{2x-1}{x+1} dx = \int_{0}^{3} \left(2 - \frac{3}{x+1}\right) dx$$

$$= 2x - 3\ln|x+1| \begin{vmatrix} 3 \\ 0 \end{vmatrix}$$

$$= 6 - 3\ln 4$$

Exercise

Evaluate the integral
$$\int_{e}^{e^{2}} \frac{dx}{x \ln^{3} x}$$

Solution

$$\int_{e}^{e^{2}} \frac{dx}{x \ln^{3} x} = \int_{e}^{e^{2}} \ln^{-3} x \, d(\ln x)$$

$$= -\frac{1}{2} \ln^{-2} x \, \begin{vmatrix} e^{2} \\ e \end{vmatrix}$$

$$= -\frac{1}{2} (2 - 1)$$

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

Exercise

Evaluate the integral
$$\int_{0}^{\pi/2} \frac{\sin x}{1 + \cos x} dx$$

$$\int_{0}^{\pi/2} \frac{\sin x}{1 + \cos x} dx = -\int_{0}^{\pi/2} \frac{1}{1 + \cos x} d(1 + \cos x)$$

$$= -\ln|1 + \cos x| \left| \frac{\pi/2}{0} \right|$$

$$= -(\ln 1 - \ln 2)$$

$$= \ln 2$$

Evaluate the integral
$$\int_{3}^{4} \frac{dx}{2x \ln x \ln^{3}(\ln x)}$$

Solution

$$\int_{3}^{4} \frac{dx}{2x \ln x \ln^{3}(\ln x)} = \frac{1}{2} \int_{3}^{4} (\ln(\ln x))^{-3} d(\ln(\ln x)) \qquad d(\ln(\ln x)) = \frac{1/x}{\ln x} = \frac{1}{x \ln x}$$

$$= -\frac{1}{4} \frac{1}{(\ln(\ln x))^{2}} \Big|_{3}^{4}$$

$$= -\frac{1}{4} \frac{1}{\ln(\ln 4)^{2}} + \frac{1}{4} \frac{1}{\ln(\ln 3)}$$

$$= \frac{1}{4} \frac{1}{\ln(\ln 3)} - \frac{1}{4} \frac{1}{\ln(\ln 4)^{2}}$$

Exercise

Evaluate the integral
$$\int_{e^2}^{e^3} \frac{dx}{x \ln x \ln^2(\ln x)}$$

Solution

$$\int_{e^{2}}^{e^{3}} \frac{dx}{x \ln x \ln^{2}(\ln x)} = \int_{e^{2}}^{e^{3}} (\ln(\ln x))^{-2} d(\ln(\ln x)) \qquad d(\ln(\ln x)) = \frac{1/x}{\ln x} = \frac{1}{x \ln x}$$

$$= -\frac{1}{\ln(\ln x)} \begin{vmatrix} e^{3} \\ e^{2} \end{vmatrix}$$

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

$$= -\frac{1}{\ln 3} + \frac{1}{\ln 2}$$

Exercise

Evaluate the integral
$$\int_{0}^{1} \frac{y \ln^{4}(y^{2}+1)}{y^{2}+1} dy$$

$$\int_{0}^{1} \frac{y \ln^{4}(y^{2}+1)}{y^{2}+1} dy = \frac{1}{2} \int_{0}^{1} \ln^{4}(y^{2}+1) d(\ln(y^{2}+1)) d(\ln(y^{2}+1)) d(\ln(y^{2}+1)) = \frac{2y}{y^{2}+1} dy$$

$$= \frac{1}{10} \ln^{5}(y^{2}+1) \Big|_{0}^{1}$$

$$= \frac{1}{10} (\ln 2)^{5}$$

Evaluate the integral $\int_{\ln 2}^{\ln 3} \frac{e^x + e^{-x}}{e^{2x} - 2 + e^{-2x}} dx$

Solution

$$\int_{\ln 2}^{\ln 3} \frac{e^x + e^{-x}}{e^{2x} - 2 + e^{-2x}} dx = \int_{\ln 2}^{\ln 3} \frac{e^x + e^{-x}}{\left(e^x - e^{-x}\right)^2} dx$$

$$= \int_{\ln 2}^{\ln 3} \frac{1}{\left(e^x - e^{-x}\right)^2} d\left(e^x - e^{-x}\right)$$

$$= -\frac{1}{e^x - e^{-x}} \Big|_{\ln 2}^{\ln 3}$$

$$= -\frac{1}{e^{\ln 3} - e^{-\ln 3}} + \frac{1}{e^{\ln 2} - e^{-\ln 2}}$$

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

$$= \frac{2}{3} - \frac{3}{8}$$

$$= \frac{7}{24} \Big|$$

Exercise

Evaluate the integral $\int_{-2}^{2} \frac{e^{z/2}}{e^{z/2} + 1} dz$

$$\int_{-2}^{2} \frac{e^{z/2}}{e^{z/2} + 1} dz = 2 \int_{-2}^{2} \frac{1}{e^{z/2} + 1} d\left(e^{z/2} + 1\right) d\left(e^{z/2} + 1\right) = \frac{1}{2} e^{z/2} dz$$

$$= 2 \ln \left(e^{z/2} + 1 \right) \begin{vmatrix} 2 \\ -2 \end{vmatrix}$$
$$= 2 \ln \left(e + 1 \right) - 2 \ln \left(e^{-1} + 1 \right) \end{vmatrix}$$

Evaluate the integral $\int_{0}^{\pi/2} 4^{\sin x} \cos x \, dx$

Solution

$$\int_{0}^{\pi/2} 4^{\sin x} \cos x \, dx = \int_{0}^{\pi/2} 4^{\sin x} \, d(\sin x)$$

$$= \frac{1}{\ln 4} \left(4^{\sin x} \, \middle|_{0}^{\pi/2} \right)$$

$$= \frac{1}{\ln 4} (4 - 1)$$

$$= \frac{3}{\ln 4} \, |_{0}$$

Exercise

Evaluate the integral $\int_{1/3}^{1/2} \frac{10^{1/p}}{p^2} dp$

Solution

$$\int_{1/3}^{1/2} \frac{10^{1/p}}{p^2} dp = -\int_{1/3}^{1/2} 10^{1/p} d\left(\frac{1}{p}\right)$$

$$= -\frac{1}{\ln 10} \left(10^{1/p} \right) \left| \frac{1/2}{1/3} \right|$$

$$= -\frac{1}{\ln 10} \left(10^2 - 10^3\right)$$

$$= \frac{900}{\ln 10}$$

Exercise

Evaluate the integral $\int_{1}^{2} (1 + \ln x) x^{x} dx$

Solution

 $\int a^x dx = \frac{a^x}{\ln a}$

$$y = x^{x} \rightarrow \ln y = x \ln x$$

$$\frac{y'}{y} = 1 + \ln x \Rightarrow \left(x^{x}\right)' = x^{x} \left(1 + \ln x\right)$$

$$\int_{1}^{2} (1 + \ln x) x^{x} dx = \int_{1}^{2} d\left(x^{x}\right)$$

$$= x^{x} \begin{vmatrix} 2 \\ 1 \end{vmatrix}$$

$$= 2^{2} - 1$$

$$= 3 \mid$$

Find a curve through the origin in the xy-plane whose length from x = 0 to x = 1 is $L = \int_{0}^{1} \sqrt{1 + \frac{1}{4}e^{x}} dx$

Solution

$$L = \int_0^1 \sqrt{1 + \frac{1}{4}e^x} \, dx$$

$$dy = \frac{e^{x/2}}{2} dx$$

$$y = \int \frac{e^{x/2}}{2} dx$$

$$= e^{x/2} + C$$

$$0 = e^{0/2} + C$$

$$0 = 1 + C \rightarrow C = -1$$

$$y = e^{x/2} - 1$$

Exercise

Find the length of the curve $y = \ln(e^x - 1) - \ln(e^x + 1)$ from $x = \ln 2$ to $x = \ln 3$

$$y = \ln\left(e^{x} - 1\right) - \ln\left(e^{x} + 1\right)$$
$$\frac{dy}{dx} = \frac{e^{x}}{e^{x} - 1} - \frac{e^{x}}{e^{x} + 1}$$

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

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

$$L = \int_{\ln 2}^{\ln 3} \sqrt{1 + \left(\frac{2e^{x}}{e^{2x} - 1}\right)^{2}} dx$$

$$= \int_{\ln 2}^{\ln 3} \sqrt{1 + \frac{4e^{2x}}{e^{4x} - 2e^{2x} + 1}} dx$$

$$= \int_{\ln 2}^{\ln 3} \sqrt{\frac{e^{4x} - 2e^{2x} + 1 + 4e^{2x}}{\left(e^{2x} - 1\right)^{2}}} dx$$

$$= \int_{\ln 2}^{\ln 3} \sqrt{\frac{e^{4x} + 2e^{2x} + 1}{\left(e^{2x} - 1\right)^{2}}} dx$$

$$= \int_{\ln 2}^{\ln 3} \sqrt{\frac{e^{2x} + 1}{\left(e^{2x} - 1\right)^{2}}} dx$$

$$= \int_{\ln 2}^{\ln 3} \frac{e^{2x} + 1}{e^{2x} - 1} dx$$

$$= \int_{\ln 2}^{\ln 3} \frac{e^{2x} + \frac{1}{e^{x}}}{e^{x} - \frac{1}{e^{x}}} dx$$

$$= \int_{\ln 2}^{\ln 3} \frac{e^{x} + e^{-x}}{e^{x} - e^{-x}} dx$$

$$= \int_{\ln 2}^{\ln 3} \frac{e^{x} + e^{-x}}{e^{x} - e^{-x}} dx$$

$$= \ln\left(e^{x} - e^{-x}\right) \left| \frac{\ln 3}{\ln 2} \right|$$

$$= \ln\left(3 - \frac{1}{3}\right) - \ln\left(2 - \frac{1}{2}\right)$$

$$= \ln\frac{8}{3} - \ln\frac{3}{2}$$

$$= \ln\frac{8/3}{3/2}$$

$$= \ln\left(\frac{16}{9}\right)$$

Find the length of the curve $y = \ln(\cos x)$ from x = 0 to $x = \frac{\pi}{4}$

Solution

$$\frac{dy}{dx} = \frac{-\sin x}{\cos x} = -\tan x$$

$$L = \int_0^{\pi/4} \sqrt{1 + \tan^2 x} \, dx$$

$$= \int_0^{\pi/4} \sqrt{\sec^2 x} \, dx$$

$$= \int_0^{\pi/4} \sec x \, dx$$

$$= \ln|\sec x + \tan x| \, \left| \frac{\pi/4}{0} \right|$$

$$= \ln|\sec \frac{\pi}{4} + \tan \frac{\pi}{4}| - \ln|\sec 0 + \tan 0|$$

$$= \ln|\sqrt{2} + 1| - \ln|1 + 0|$$

$$= \ln|\sqrt{2} + 1| - 0$$

$$= \ln(\sqrt{2} + 1)$$

Exercise

Find the area of the surface generated by revolving the curve $x = \frac{1}{2} \left(e^y + e^{-y} \right)$, $0 \le y \le \ln 2$, about y-axis

$$a = \frac{1}{2}, \quad m = 1, \quad b = \frac{1}{2}, \quad n = -1$$
 $f(x) = ae^{mx} + be^{nx}$

1.
$$m=-n$$

2.
$$abmn = \frac{1}{2} \left(\frac{1}{2} \right) (1) (-1) = -\frac{1}{4}$$
 1

$$S = 2\pi \int_{0}^{\ln 2} \frac{1}{2} (e^{y} + e^{-y}) \frac{1}{2} (e^{y} + e^{-y}) dy$$

$$= \frac{\pi}{2} \int_{0}^{\ln 2} (e^{2y} + e^{-2y} + 2) dy$$

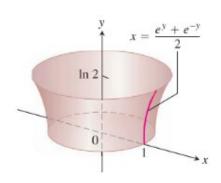
$$= \frac{\pi}{2} \left(\frac{1}{2} e^{2y} - \frac{1}{2} e^{-2y} + 2y \right) \Big|_{0}^{\ln 2}$$

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

$$= \frac{\pi}{2} \left(\frac{1}{2} \cdot 4 - \frac{1}{2} \cdot \frac{1}{4} + 2\ln 2 \right)$$

$$= \frac{\pi}{2} \left(\frac{15}{8} + 2\ln 2 \right) \quad unit^{2}$$

$$S = 2\pi \int_{a}^{b} f(x) \ \overline{f'(x)} \ dx$$



The population of a town with a 2010 population of 90,000 grows at a rate of 2.4% /yr. In what year will the population coulde its initial value (to 180,000)?

Solution

$$k = \frac{\ln \frac{1.024(90,000)}{90,000}}{1}$$
$$= \ln (1.024)$$

$$T_2 = \frac{\ln 2}{\ln 1.024}$$

$$\approx 29.226 \ yrs$$

It reaches 180,000 around the year 2039.

Exercise

How long will it take an initial deposit of \$1500 to increase in value to \$2500 in a saving account with an APY of 3.1%? Assume the interest rate reamins constant and no additional deposits or withdrawals are made.

$$y(t) = 1500 e^{kt}$$

$$k = \frac{\ln 1.031}{1} = \ln(1.031)$$

$$T = \frac{\ln\left(\frac{2500}{1500}\right)}{\ln 1.031}$$

$$\approx 16.7 \ yrs$$

The number of cells in a tumor doubles every 6 weeks starting with 8 cells. After how many weeks doses the tumor have 1500 cells?

Solution

$$k = \frac{\ln 2}{T_2} = \frac{\ln 2}{6}$$

$$y(t) = 8e^{(t \ln 2)/6}$$

$$t = 6\frac{\ln\left(\frac{1500}{8}\right)}{\ln 2}$$

$$\approx 45.3 \quad weeks$$

Exercise

According to the 2010 census, the U.S. population was 309 million with an estimated growth rate of 0.8% /yr.

- a) Based on these figures, find the doubling time and project the population in 2050.
- b) Suppose the actual growth rate is just 0.2 percentage point lower than 0.8% /yr (0.6%). What are the resulting doubling time and projected 2050 population? Repeat these calculations assuming the growth rate is 0.2 percentage point higher than 0.8% /yr.
- c) Comment on th sensitivity of these projections to the growth rate.

Solution

a)
$$T_2 = \frac{\ln 2}{\ln 1.008}$$

 $\approx 87 \ yrs$

The population in 2050:

$$P(50) = 309e^{40\ln 1.008}$$

$$\approx 425 \ million \$$

b) If the growth rate is 0.6%:

$$T_2 = \frac{\ln 2}{\ln 1.006}$$

$$\approx 116 \ yrs$$

The population in 2050:

$$P(50) = 309e^{40 \ln 1.006}$$

 $\approx 392.5 \ million$

If the growth rate is 1%:

$$T_2 = \frac{\ln 2}{\ln 1.01}$$

$$\approx 69.7 \ yrs \mid$$

The population in 2050:

$$P(50) = 309e^{40\ln 1.01}$$

$$\approx 460.1 \quad million$$

c) A growth rate of just 0.2% produces large differences in population growth.

Exercise

The homicide rate decreases at a rate of 3%/yr in a city that had 800 homicides /yr in 2010. At this rate, when will the homicide rate reach 600 homicides/yr?

Solution

The homicide rate is modeled by: $H(t) = 800e^{-kt}$

$$k = \ln(1 - .03) \approx -0.03$$

$$H(t) = 800e^{-0.03t}$$

$$t = \frac{\ln(6/8)}{-0.03}$$

$$\approx 9.6 \text{ yrs}$$

So it should achieve this rate in 2019.

Exercise

A drug is eliminated from the body at a rate of 15% /hr. after how many hours does the amount of drug reach 10% of the initial dose?

$$k = \ln(1 - .15)$$
$$\approx -\ln(.85)$$

$$t = \frac{\ln(.1)}{\ln(.85)}$$

$$\approx 14.17 \ hrs$$

The mass of radioactive material in a sample has decreased by 30% since the decay began. Assuming a half-life of 1500 *years*, how long ago did the decay begin?

Solution

$$k = \frac{\ln \frac{1}{2}}{1500}$$

$$= -\frac{\ln 2}{1,500}$$

$$kT = \ln (70\%)$$

$$-\frac{\ln 2}{1,500}T = \ln (.7)$$

$$T = -1,500 \frac{\ln (.7)}{\ln 2}$$

$$\approx 772 \quad years$$

Exercise

Growing from an initial population of 150,000 at a constant annual growth rate of 4%/yr, how long will it take a city to reach a population of 1 million?

Solution

$$t = \frac{\ln\left(\frac{150,000}{10^{6}}\right)}{\ln(1+.04)}$$

$$= \frac{\ln(0.15)}{\ln(1.04)}$$

$$\approx 48.37 \ years$$

Exercise

A savings account advertises an annual percentage yield (APY) of 5.4%, which means that the balance in the account increases at an annual growth rate of 5.4%/yr.

a) Find the balance in the account for $t \ge 0$ with an initial deposit of \$1500, assuming the APY remains fixed and no additional deposits or withdrawals are made.

- b) What is the doubling time of the balance?
- c) After how many years does the balance reach \$5,000?

Solution

a) Balance =
$$1,500(1+.054)^t$$

= $1,500(1.054)^t$

b)
$$t = \frac{\ln 2}{\ln 1.054}$$

 $\approx 13.18 \ years$

c)
$$t = \frac{\ln \frac{5,000}{1,500}}{\ln 1.054}$$

 $\approx 22.89 \ years$

 $\approx 32.7 \ yrs$

Exercise

A large die-casting machine used to make automobile engine blocks is purchased for \$2.5 *million*. For tax purposes, the value of the machine can be depreciated by 6.8% of its current value each year.

- a) What is the value of the machine after 10 years?
- b) After how many years is the value of the machine 10% of its original value?

Roughly 12,000 Americans are diagmosed with thyroid cancer every year, which accounts for 1% of all cancer cases. It occurs in women three times as frequency as in men. Fortunately, thyroid cancer can be treated successfully in many cases with radioactive iodine, or I-131. This unstable form of iodine has a half-life of 8 days and is given in small doses meansured in millicuries.

- a) Suppose a patient is given an initial dose of 100 millicuries. Find the function that gives the amount of I-131 in the body after $t \ge 0$ days.
- b) How long does it take the amount of I-131 to reach 10% of the initial dose?
- c) Finding the initial dose to give a particular patient is a critical calculation. How does the time reach 10% of the initial dose change if the initial dose is increased by 5%?

Solution

$$kT = \ln\left(y / y_0\right)$$

After t days would be: $y = 100e^{-(t \ln 2)/8}$ millicuries.

$$b) \quad t = \frac{-8\ln\left(\frac{10}{100}\right)}{\ln(2)}$$

$$\approx 26.58 \quad days$$

c)
$$t = \frac{-8\ln\left(\frac{10}{105}\right)}{\ln(2)}$$
$$\approx 27.14 \quad days$$

Exercise

City \boldsymbol{A} has a current population of 500,000 people and grows at a rate of 3% /yr. City \boldsymbol{B} has a current population of 300,000 and grows at a rate of 5%/yr.

- a) When will the cities have the same population?
- b) Suppose City C has a current population of $y_0 < 500,000$ and a growth rate of p > 3% / yr. What is the relationship between y_0 and p such that the Cities A and C have the same population in 10 years?

a)
$$500,000e^{\ln(1.03)t} = 300,000e^{\ln(1.05)t}$$

 $5e^{\ln(1.03)t} = 3e^{\ln(1.05)t}$
 $\frac{5}{3} = e^{(\ln(1.05) - \ln 1.03)t}$
 $\ln \frac{5}{3} = \left(\ln \frac{1.05}{1.03}\right)t$

$$t = \frac{\ln(5/3)}{\ln(1.05/1.03)}$$

$$\approx 26.56 \quad yrs \mid$$

b)
$$500,000e^{\ln(1.03)(10)} = y_0 e^{\ln(1+p)(10)}$$

 $y_0 = 500,000e^{10(\ln(1.03) - \ln(1+p))}$
 $= 500,000e^{\ln(\frac{1.03}{1+p})^{10}}$
 $= 500,000(\frac{1.03}{1+p})^{10}$

Suppose the acceleration of an object moving along a line is given by a(t) = -kv(t), where k is a positive constant and v is the object's velocity. Assume that the initial velocity and position are given by v(0) = 10 and s(0) = 0, respectively.

- a) Use a(t) = v'(t) to find the velocity of the object as a function of time.
- b) Use v(t) = s'(t) to find the position of the object as a function of time.
- c) Use the fact that $\frac{dv}{dt} = \frac{dv}{ds}\frac{ds}{dt}$ (by the *Chain Rule*) to find the velocity as a function of position.

a) If
$$a(t) = \frac{dv}{dt} = -kv$$
 $\rightarrow \frac{dv}{v} = -kdt$

$$\int \frac{dv}{v} = -k \int dt$$

$$\ln v = -kt + C \qquad \text{Since } v(0) = 10$$

$$\ln 10 = C \mid$$

$$\ln v = -kt + \ln 10$$

$$v = e^{-kt + \ln 10} = e^{-kt}e^{\ln 10}$$

$$v(t) = \frac{ds}{dt} = 10e^{-kt}$$

$$\int ds = 10 \int e^{-kt} dt$$

$$s(t) = -\frac{10}{k}e^{-kt} + C \qquad \text{Since } s(0) = 0$$

$$0 = -\frac{10}{k} + C \rightarrow C = \frac{10}{k}$$

$$s(t) = -\frac{10}{k}e^{-kt} + \frac{10}{k}$$

$$c) \frac{dv}{dt} = \frac{dv}{ds}\frac{ds}{dt}$$

$$-10ke^{-kt} = \frac{dv}{ds}\left(10e^{-kt}\right)$$

$$-k = \frac{dv}{ds}$$

$$\int dv = -k \int ds$$

$$v = -ks + C \qquad \text{Since } v(0) = 10$$

$$v = 10 - ks$$

On the first day of the year (t = 0), a city uses electricity at a rate of 2000 MW. That rate is projected to increase at a rate of 1.3% per *year*.

- a) Based on these figures, find an exponential growth function for the power (rate of electricity use) for the city.
- b) Find the total energy (in MW-yr) used by the city over four full years beginning at t = 0
- c) Find a function that gives the total energy used (in MW-yr) between t = 0 and any future time t > 0

a)
$$P(t) = 2000e^{kt}$$

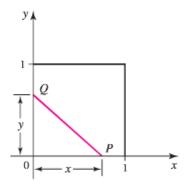
At a rate of 1.3% per year:
 $k = \ln(1.013)$
 $P(t) = 2000e^{t \ln 1.013}$

b)
$$\int_{0}^{4} P(t)dt = 2000 \int_{0}^{4} e^{t \ln 1.013} dt$$
$$= \frac{2000}{\ln 1.013} e^{t \ln 1.013} \begin{vmatrix} 4 \\ 0 \end{vmatrix}$$
$$\approx 8210.3$$

c)
$$\int_0^t P(s)ds = 2000 \int_0^t e^{s \ln 1.013} ds$$

$$= \frac{2000}{\ln 1.013} e^{S \ln 1.013} \begin{vmatrix} t \\ 0 \end{vmatrix}$$
$$= -154,844 \left(1 + e^{t \ln(1.013)}\right)$$

Two points P and Q are chosen randomly, one on each of two adjacent sides of a unit square.



What is the probability that the area of the triangle formed by the sides of the square and the line segment PQ is less than one-fourth the area of the square? Begin by showing that x and y must satisfy $xy < \frac{1}{2}$ in order for

the area consition to be met. Then argue that the required probability is $\frac{1}{2} + \int_{1/2}^{1} \frac{dx}{2x}$ and evaluate the integral.

Solution

The area of the triangle is $\frac{1}{2}xy$

If $xy < \frac{1}{2}$, then if we let $0 < x < \frac{1}{2}$ we have 0 < y < 1

Because there is a probability of $\frac{1}{2}$ of choosing $0 < x < \frac{1}{2}$, the probability we seek is at least $\frac{1}{2}$.

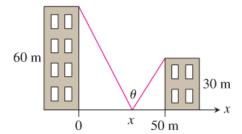
In addition, for $\frac{1}{2} < x < 1$, if $y < \frac{1}{2x}$,

$$\int_{1/2}^{1} \frac{dx}{2x} = \frac{1}{2} \ln x \Big|_{1/2}^{1}$$
$$= \frac{\ln 2}{2} \Big|$$

$$\frac{1}{2} + \int_{1/2}^{1} \frac{dx}{2x} = \frac{1}{2} (1 + \ln 2)$$

You are under contract to build a solar station at ground level on the east-west line between the two buildings. How far from the taller building should you place the station to maximize the number of hours it will be in the sun on a day when passes directly overhead? Begin by observing that

$$\theta = \pi - \cot^{-1}\left(\frac{x}{60}\right) - \cot^{-1}\left(\frac{50 - x}{30}\right)$$



Then find the value of x that maximizes θ .

Solution

$$\theta = \pi - \cot^{-1}\left(\frac{x}{60}\right) - \cot^{-1}\left(\frac{50 - x}{30}\right)$$

$$\theta' = \frac{\frac{1}{60}}{1 + \left(\frac{x}{60}\right)^2} + \frac{-\frac{1}{30}}{1 + \left(\frac{50 - x}{30}\right)^2}$$

$$= \frac{60}{3,600 + x^2} - \frac{30}{900 + (50 - x)^2}$$

$$= 30 \frac{2(900 + 2500 - 100x + x^2) - 3,600 - x^2}{(3,600 + x^2)(900 + (50 - x)^2)} = 0$$

$$6,800 - 200x + 2x^2 - 3,600 - x^2 = 0$$

$$x^{2} - 200x + 3,200 = 0$$

$$x = \frac{200 \pm \sqrt{40,000 - 12,800}}{2}$$

$$= \frac{200 \pm 10\sqrt{272}}{2}$$

$$= 100 \pm 20\sqrt{17}$$

$$\begin{cases} x = 100 + 20\sqrt{17} \approx 80.46 > 50 \\ x = 100 - 20\sqrt{17} \approx 17.54 \end{cases}$$

To maximize angle θ the distance $x = 100 - 20\sqrt{17} \approx 17.54 \ m$

A round underwater transmission cable consists of a core of copper wires surrounded by nonconducting insulation. If x denotes the ratio of the radius of the core to the thickness of the insulation, it is known that the speed of the transmission signal is given by the equation $v = x^2 \ln\left(\frac{1}{x}\right)$. If the radius of the core is 1 cm, what insulation thickness h will allow the greatest transmission speed?

Solution

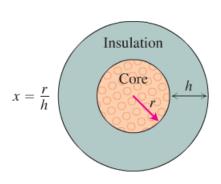
$$v = x^{2} \ln \left(\frac{1}{x}\right)$$

$$= -x^{2} \ln x$$

$$v' = -\left(2x \ln x + x\right)$$

$$= -x\left(2 \ln x + 1\right) = 0$$

$$\begin{cases} \frac{x = 0}{\ln x} = -\frac{1}{2} & \rightarrow \underline{x} = e^{-1/2} \\ \frac{0}{v' < 0} & v' > 0 \end{cases}$$



The greatest transmission speed at $x = e^{-1/2}$.

$$x = \frac{r}{h}$$

$$h = \frac{1}{e^{-1/2}}$$

$$= \sqrt{e} \ cm$$

Exercise

A commonly used distribution in probability and statistics is the log-normal distribution. (If the logarithm of a variable has a normal distribution, then the variable itself has a log-normal distribution.) the distribution function is

$$f(x) = \frac{1}{x\sigma\sqrt{2\pi}}e^{-\frac{\ln^2 x}{2\sigma^2}}, \quad for \quad x > 0$$

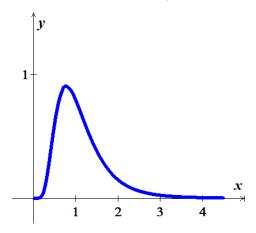
Where $\ln x$ has zero mean and standard deviation $\sigma > 0$.

- a) Graph f for $\sigma = \frac{1}{2}$, 1, and 2. Based on your graphs, does $\lim_{x \to 0^+} f(x)$ appear to exist?
- b) Evaluate $\lim_{x\to 0^+} f(x)$. (*Hint*: Let $x = e^y$)
- c) Show that f has a single local maximum at $x^* = e^{-\sigma^2}$

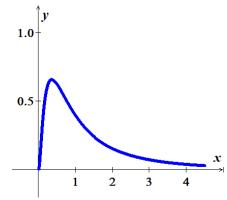
- d) Evaluate $f(x^*)$ and express the result as a function of σ .
- e) For what value of $\sigma > 0$ in part (d) does $f(x^*)$ have a minimum?

Solution

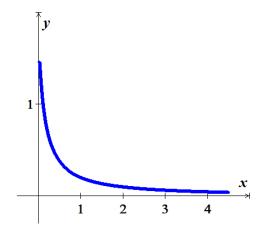
a) For $\sigma = \frac{1}{2} \to f(x) = \frac{2}{x\sqrt{2\pi}}e^{-2\ln^2 x}$



For $\sigma = 1 \rightarrow f(x) = \frac{1}{x\sqrt{2\pi}}e^{-\frac{\ln^2 x}{2}}$



For $\sigma = 2$ \rightarrow $f(x) = \frac{1}{2x\sqrt{2\pi}}e^{-\frac{\ln^2 x}{8}}$



$$\lim_{x \to 0^+} f(x) = \infty$$

b) Let
$$x = e^y \rightarrow y = \ln x$$

As $x \rightarrow 0 \Rightarrow y \rightarrow -\infty$

$$\lim_{x \to 0^{+}} f(x) = \lim_{y \to -\infty} \frac{e^{-\frac{y^{2}}{2\sigma^{2}}}}{\sigma\sqrt{2\pi} e^{y}}$$

$$= \frac{1}{\sigma\sqrt{2\pi}} \lim_{y \to -\infty} \frac{1}{e^{y + \frac{y^{2}}{2\sigma^{2}}}}$$

$$= 0$$

c)
$$f'(x) = \frac{1}{\sigma\sqrt{2\pi}} \left(-\frac{2\ln x}{2\sigma^2 x^2} e^{-\frac{\ln^2 x}{2\sigma^2}} - \frac{1}{x^2} e^{-\frac{\ln^2 x}{2\sigma^2}} \right)$$

$$= \frac{-1}{\sigma x^2 \sqrt{2\pi}} \left(\frac{\ln x}{\sigma^2} + 1 \right) e^{-\frac{\ln^2 x}{2\sigma^2}} = 0$$

$$\frac{\ln x}{\sigma^2} + 1 = 0$$

$$\ln x = -\sigma^2$$

 $x = e^{-\sigma^2}$ (CN) Yields to a maximum point.

$$d) \quad f\left(e^{-\sigma^2}\right) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\sigma^2} e^{-\frac{\ln^2 e^{-\sigma^2}}{2\sigma^2}}$$

$$= \frac{1}{\sigma\sqrt{2\pi}} e^{-\sigma^2} e^{-\frac{\left(-\sigma^2\right)^2}{2\sigma^2}}$$

$$= \frac{1}{\sigma\sqrt{2\pi}} \frac{e^{-\frac{1}{2}\sigma^2}}{e^{-\sigma^2}}$$

$$= \frac{e^{\sigma^2/2}}{\sigma\sqrt{2\pi}}$$

$$e) \quad g(\sigma) = \frac{e^{\sigma^2/2}}{\sigma\sqrt{2\pi}}$$

$$g'(\sigma) = \frac{1}{\sqrt{2\pi}} \left(\frac{\sigma^2 - 1}{\sigma^2} \right) e^{\sigma^2/2} = 0$$

$$\frac{\sigma^2 - 1}{\sigma^2} = 0 \quad \to \quad \underline{\sigma} = \pm 1$$
Since $\sigma > 0 \quad \to \quad \underline{\sigma} = 1 \quad (CN)$

$$\begin{array}{c|c} 0 & 1 & \infty \\ \hline - & + \end{array}$$

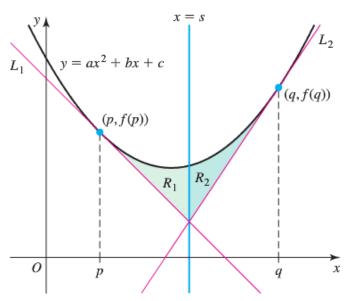
$$\therefore$$
 g is decreasing on $(0, 1)$

So, g has a minimum at $\sigma = 1$

g is increasing on $(1, \infty)$

Exercise

Let $f(x) = ax^2 + bx + c$ be an arbitrary quadratic function and choose two points x = p and x = q. Let L_1 be the line tangent to the graph of f at the point (p, f(p)) and let L_2 be the line tangent to the graph at the point (q, f(q)). Let x = s be the vertical line through the intersection point of L_1 and L_2 . Finally, let R_1 be the region bounded by y = f(x), L_1 , and the vertical line x = s, and let R_2 be the region bounded by y = f(x), y



Prove that the area of R_1 equals the area of R_2

$$f(x) = ax^2 + bx + c$$
$$f' = 2ax + b$$

At
$$x = p$$

$$slope: m = 2ap + b$$

Line
$$L_1$$
:

$$y = (2ap + b)(x - p) + f(p)$$

$$= (2ap + b)x - 2ap^{2} - bp + ap^{2} + bp + c$$

$$= (2ap + b)x - ap^{2} + c$$

Line L_2 :

At x = q

$$slope: m = 2aq + b$$

$$y = (2aq + b)(x - q) + f(q)$$

$$= (2aq + b)x - 2aq^{2} - bq + aq^{2} + bq + c$$

$$= (2aq + b)x - aq^{2} + c$$

If
$$R_1$$
 Area = R_2 Area, then $s = \frac{p+q}{2}$

$$A_{1} = \int_{p}^{s} \left(f(x) - (2ap + b)x + ap^{2} - c \right) dx$$

$$= \int_{p}^{s} \left(ax^{2} + bx + c - 2apx - bx + ap^{2} - c \right) dx$$

$$= \int_{p}^{s} \left(ax^{2} - 2apx + ap^{2} \right) dx$$

$$= \frac{1}{3}ax^{3} - apx^{2} + ap^{2}x \begin{vmatrix} \frac{p+q}{2} \\ p \end{vmatrix}$$

$$= \frac{1}{3}a\left(\frac{p+q}{2}\right)^{3} - ap\left(\frac{p+q}{2}\right)^{2} + ap^{2}\left(\frac{p+q}{2}\right) - \frac{1}{3}ap^{3} + ap^{3} - ap^{3}$$

$$= \frac{1}{24}a\left(p^{3} + 3p^{2}q + 3pq^{2} + q^{3}\right) - \frac{1}{4}ap\left(p^{2} + 2pq + q^{2}\right) + \frac{1}{2}ap^{3} + \frac{1}{2}ap^{2}q - \frac{1}{3}ap^{3}$$

$$= \frac{1}{24}ap^{3} + \frac{1}{8}ap^{2}q + \frac{1}{8}apq^{2} + \frac{1}{24}aq^{3} - \frac{1}{4}ap^{3} - \frac{1}{2}ap^{2}q - \frac{1}{4}apq^{2} + \frac{1}{6}ap^{3} + \frac{1}{2}ap^{2}q$$

$$= -\frac{1}{24}ap^{3} + \frac{1}{8}ap^{2}q - \frac{1}{8}apq^{2} + \frac{1}{24}aq^{3}$$

$$= \frac{a}{24}\left(-p^{3} + 3p^{2}q - 3pq^{2} + q^{3}\right)$$

$$\begin{split} &= \frac{a}{24} \left(q^3 - 3q^2 p + 3qp^2 - p^3 \right) \\ &= \frac{a}{24} (q - p)^3 \ \bigg| \\ A_2 &= \int_s^p \left(f(x) - (2aq + b)x + aq^2 - c \right) dx \\ &= \int_s^q \left(ax^2 + bx + c - 2aqx - bx + aq^2 - c \right) dx \\ &= \int_s^q \left(ax^2 - 2aqx + aq^2 \right) dx \\ &= \frac{1}{3} ax^3 - aqx^2 + aq^2 x \ \bigg|_{\frac{p+q}{2}}^q \\ &= a \left(\frac{1}{3} q^3 - q^3 + q^3 - \frac{1}{3} \left(\frac{p+q}{2} \right)^3 + q \left(\frac{p+q}{2} \right)^2 - q^2 \left(\frac{p+q}{2} \right) \right) \\ &= a \left(\frac{1}{3} q^3 - \frac{1}{24} \left(p^3 + 3p^2 q + 3pq^2 + q^3 \right) + \frac{1}{4} q \left(p^2 + 2qp + q^2 \right) - \frac{1}{2} pq^2 - \frac{1}{2} q^3 \right) \\ &= \frac{a}{24} \left(8q^3 - p^3 - 3p^2 q - 3pq^2 - q^3 + 6qp^2 + 12q^2 p + 6q^3 - 12pq^2 - 12q^3 \right) \\ &= \frac{a}{24} \left(q^3 - 3pq^2 + 3qp^2 - p^3 \right) \\ &= \frac{a}{24} \left(q - p \right)^3 \ \bigg| \end{split}$$