Calculus II Lecture (not covered in class)

Todor Milev

https://github.com/tmilev/freecalc

2020



- Exponential Functions and logarithms, Review
- Derivatives of Exponential Functions
 - Natural Exponent

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- Derivatives of Logarithms, Review
 - The Natural Logarithm
 - The Number e as a Limit
 - Derivatives of Exponents with Arbitrary Base
 - Derivatives of Arbitrary Exponents with Arbitrary Base

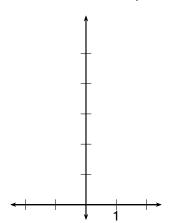
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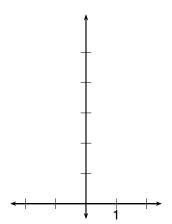
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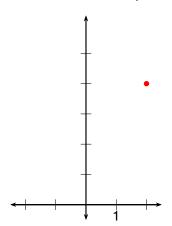
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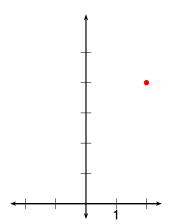
X	У
2	
1	
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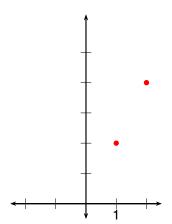
X	y
2	?
1	
0	
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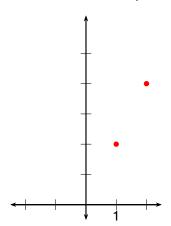
X	y
2	4
1	
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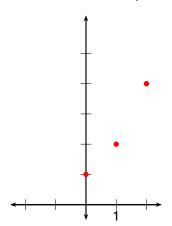
X	y
2	4
1	?
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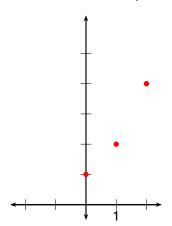
X	y
2	4
1	2
0	
-1	
-2	



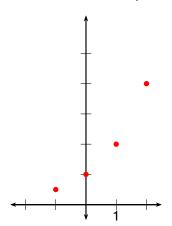
X	y
2	4
1	2
0	?
-1	
-2	



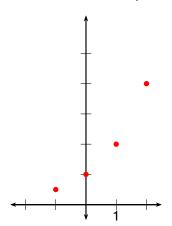
X	<i>y</i>
2	4
1	2
0	1
-1	
-2	



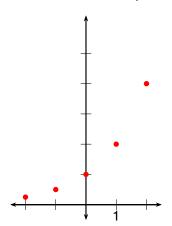
X	y
2	4
1	2
0	1
-1	?
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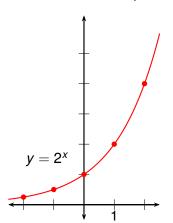
Χ	y
2	4
1	2
0	1
-1	$\frac{1}{2}$
-2	_



X	y
2	4
1	2
0	1
-1	1/2 ?
-2	?

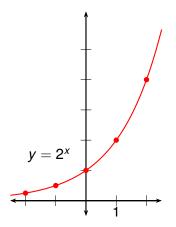


X	y
2	4
1	2
0	1
-1	1 2 1
-2	$\frac{1}{4}$



X	y
2	4
1	2
0	1
-1	$\frac{1}{2}$
-2	$\frac{1}{4}$

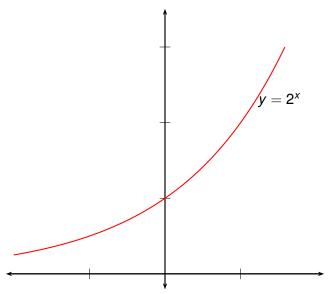
The function $f(x) = 2^x$ is called an exponential function because the variable x is the exponent.

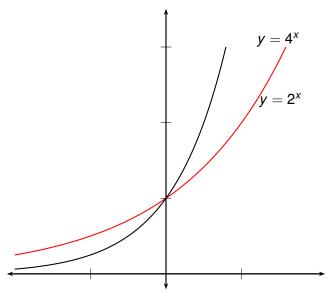


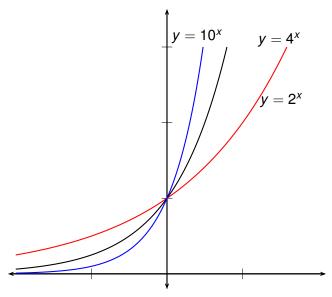
X	y
2	4
1	2
0	1
-1	1/2 1
-2	$\frac{1}{4}$

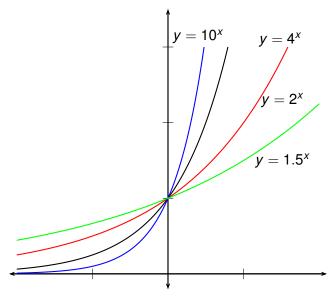
(Exponential Function Terminology)

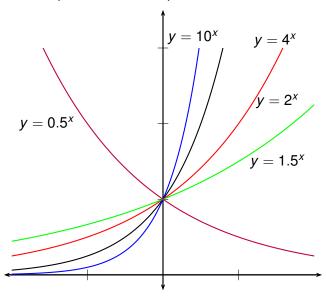
An exponential function is a function of the form $f(x) = a^x$, where a is a positive constant.

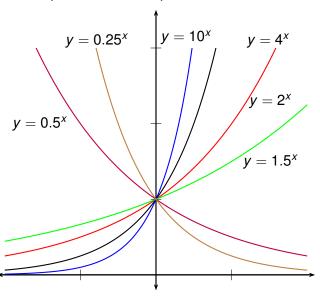












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$$= a^x f'(0).$$

We have shown that, if $f(x) = a^x$ is differentiable at 0, then it is differentiable everywhere, and

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We leave the following theorem without proof.

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We will later show that

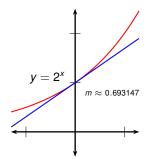
$$f'(0) = \lim_{h \to 0} \frac{a^h - 1}{h} = \ln(a).$$

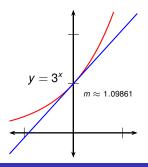
Here, In is the natural logarithm function.

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The Natural Exponential Function

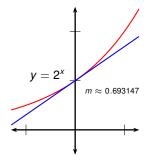
• One base for an exponential function is especially useful.

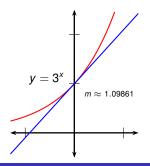




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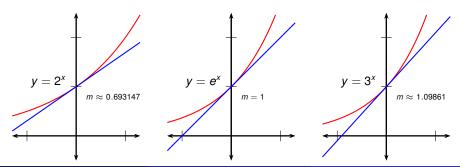
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- It has a special property: its tangent line at x = 0 has slope m = 1.



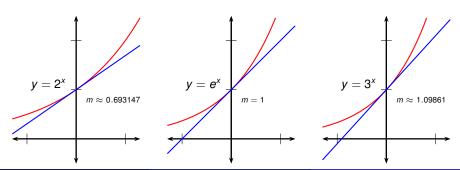


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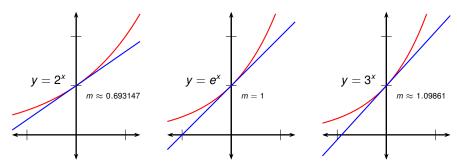
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- We call this number e, known as Euler's number or Napier's constant.
- e is a number between 2 and 3.
- In fact, $e = 1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \frac{1}{4!} + \dots \approx 2.71828$.



Definition (Natural Exponential Function)

 e^x is called the natural exponential function. Its derivative is

$$\frac{\mathsf{d}}{\mathsf{d}x}\left(e^{x}\right)=e^{x}.$$

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 - the second alternative definition is easier to compute with.

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- We can then define

$$a^x = \lim_{\substack{y \to x \ y\text{-rational}}} a^y$$

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- Pros: for non-integer x and y, it is very easy to prove that $a^{x+y} = a^x a^y$ this follows from the definition of limit above.
- This is the definition assumed in many elementary courses.

 The following formula (studied much later) can be used as alternative definition.

$$e^{x} = \sum_{n=0}^{\infty} \frac{x^{n}}{n!} = 1 + x + \frac{x^{2}}{2!} + \frac{x^{3}}{3!} + \dots + \frac{x^{n}}{n!} + \dots$$

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• For |x| < 1 define

$$\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n} = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots + \frac{(-1)^{n+1} x^n}{n} + \dots$$

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- Cons: more difficult to prove $e^{x+y} = e^x e^y$ and $e^{\ln(1+x)} = 1 + x$, proof done later.
- Pros: this is how e^x and a^x are actually computed (by modern computers and by humans in the past).

Example

Derive the exponent rule $(e^x)' = e^x$

Example Derive the

Derive the exponent rule $(e^x)' = e^x$ using the Calc II formula below,

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots,$$

where $n! = 1 \cdot 2 \cdot 3 \cdot \cdots \cdot n$.

$$(e^x)' = \left(1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \ldots\right)'$$

Example

Derive the exponent rule $(e^x)' = e^x$ using the Calc II formula below, the infinite (both sides uniformly convergent) sum rule

$$(f_1+f_2+f_3+\dots)'=f_1'+f_2'+f_3'+\dots$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots,$$

where $n! = 1 \cdot 2 \cdot 3 \cdot \cdots \cdot n$.

$$(e^{x})' = \left(1 + x + \frac{x^{2}}{2!} + \frac{x^{3}}{3!} + \dots\right)'$$

$$= (1)' + (x)' + \frac{(x^{2})'}{2!} + \frac{(x^{3})'}{3!} + \dots + \frac{(x^{n})'}{n!} + \dots$$

Example Derive the

Derive the exponent rule $(e^x)' = e^x$ using the Calc II formula below, the infinite (both sides uniformly convergent) sum rule $(f_1 + f_2 + f_3 + \dots)' = f'_1 + f'_2 + f'_3 + \dots$ and the power rule $(x^n)' = nx^{n-1}$.

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$$\frac{n}{n!} =$$

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Example Derive the 6

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Example

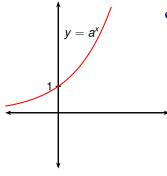
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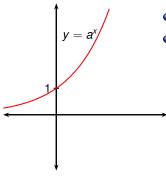
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$$\begin{aligned} (e^{x})' &= \left(1 + x + \frac{x^{2}}{2!} + \frac{x^{3}}{3!} + \dots\right)' \\ &= \left(1\right)' + (x)' + \frac{(x^{2})'}{2!} + \frac{(x^{3})'}{3!} + \dots + \frac{(x^{n})'}{n!} + \dots \\ &= 0 + 1 + \frac{2x}{2!} + \frac{3x^{2}}{3!} + \dots + \frac{nx^{n-1}}{n!} + \dots \\ &= 1 + \frac{x}{1!} + \frac{x^{2}}{2!} + \dots + \frac{x^{n-1}}{(n-1)!} + \dots = e^{x} \end{aligned}$$

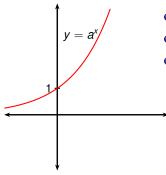
as desired.



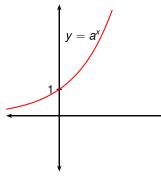
• Suppose a > 0, $a \neq 1$.



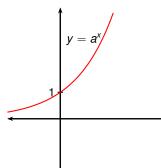
- Suppose a > 0, $a \neq 1$.
- Let $f(x) = a^x$.



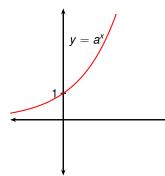
- Suppose a > 0, $a \neq 1$.
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- Therefore f has an inverse function, f^{-1} .

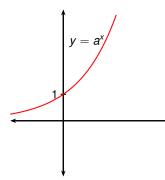


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Definition $(\log_a x)$

The inverse function of $f(x) = a^x$ is called the logarithmic function with base a, and is written $\log_a x$. It is defined by the formula

$$\log_a x = y \qquad \Leftrightarrow \qquad a^y = x.$$

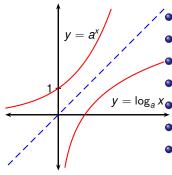


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- $y = \log_a x$ Therefore f has an inverse function, f^{-1} .
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 - The graph of $y = \log_a x$ is the reflection of this in the line y = x.

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Example

- $\log_3 81 =$
- $\log_{25} 5 =$

Example

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- $\log_{10} 0.001 = ?$

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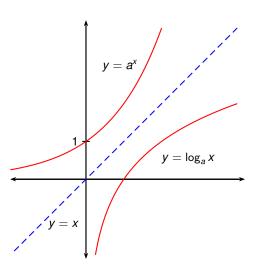
- 2 $\log_{25} 5 = \frac{1}{2}$ because $25^{\frac{1}{2}} = \sqrt{25} = 5$.
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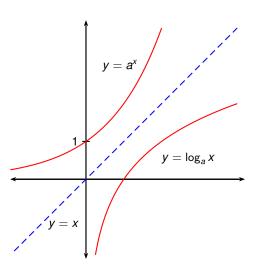
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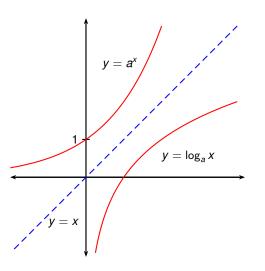
- ② $\log_{25} 5 = \frac{1}{2}$ because $25^{\frac{1}{2}} = \sqrt{25} = 5$.
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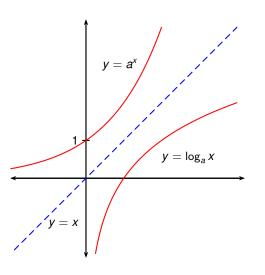
• Suppose *a* > 1.



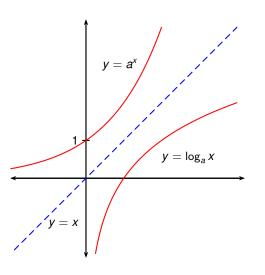
- Suppose *a* > 1.
- Domain of a^x: ?
- Range of a^x: ?
- Domain of $\log_a x$:
- Range of log_a x: ?



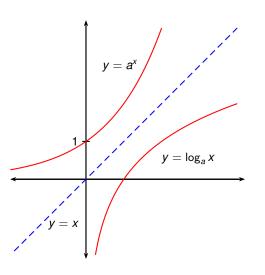
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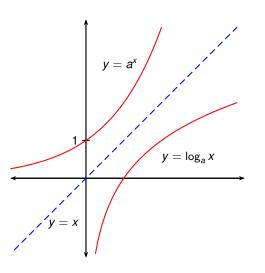
- Suppose *a* > 1.
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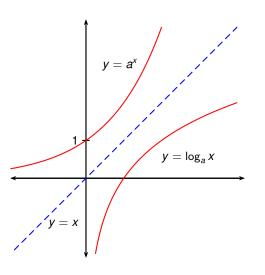
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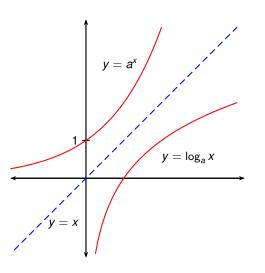
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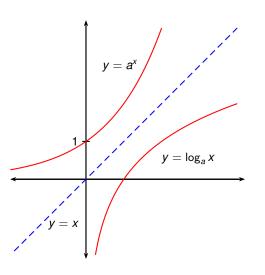
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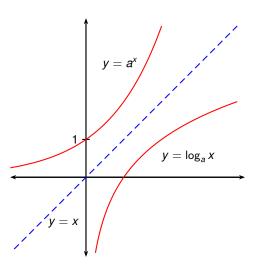
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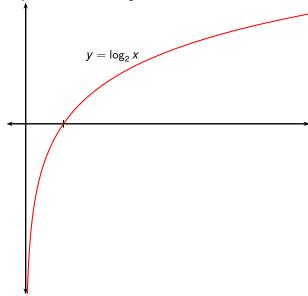


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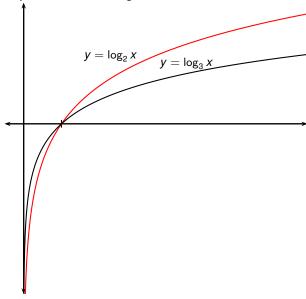


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- $\log_a(a^x) = x$ for $x \in \mathbb{R}$.
- $a^{\log_a x} = x \text{ for } x > 0.$

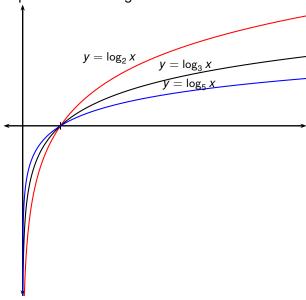
Graphs of various logarithmic functions with a > 1



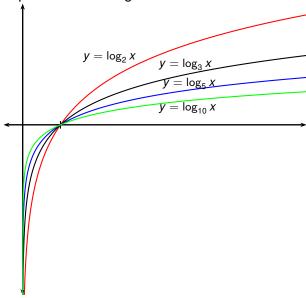
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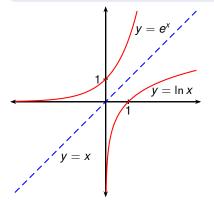
Graphs of various logarithmic functions with a > 1



Definition (ln x)

The logarithm with base e is called the natural logarithm, and has a special notation:

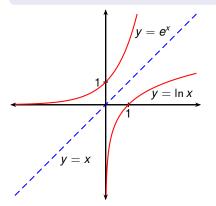
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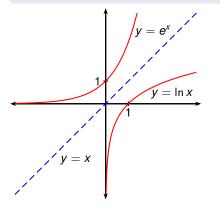


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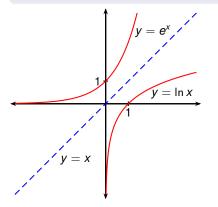


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Theorem (Properties of Logarithmic Functions)

If a>1, the function $f(x)=\log_a x$ is a one-to-one, continuous, increasing function with domain $(0,\infty)$ and range $\mathbb R$. If x,y,a,b>0 and r is any real number, then

Theorem (The Derivative of ln x)

$$\frac{\mathsf{d}}{\mathsf{d}x}(\ln x) = \frac{1}{x}.$$



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Proof.

• Let $y = \ln x$.

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Differentiate
$$y = \ln(x^3 + 1)$$
.

Differentiate
$$y = \ln(x^3 + 1)$$
.
Let $u = ?$

Differentiate
$$y = \ln(x^3 + 1)$$
.
Let $u = x^3 + 1$.

Differentiate
$$y = \ln(x^3 + 1)$$
.
Let $u = x^3 + 1$.
Then $y = \ln u$.

Differentiate
$$y = \ln(x^3 + 1)$$
.
Let $u = x^3 + 1$.
Then $y = \ln u$.
Chain Rule: $\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$

Differentiate
$$y = \ln(x^3 + 1)$$
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 $= \frac{3x^2}{x^3 + 1}$.

$$e = \lim_{x \to 0} (1+x)^{\frac{1}{x}} = \lim_{y \to \infty} \left(1+\frac{1}{y}\right)^{y}.$$

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Proof.

Let $f(x) = \ln x$.

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Let $f(x) = \ln x$. Then $f'(x) = \frac{1}{x}$, so f'(1) = 1.

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Then use the fact that the exponential function is continuous:

$$e = e^{1} =$$



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Theorem (The Number *e* as a Limit)

$$e = \lim_{x \to 0} (1+x)^{\frac{1}{x}} = \lim_{y \to \infty} \left(1+\frac{1}{y}\right)^{y}.$$

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$$\lim_{x\to\infty} \left(\frac{x+3}{x}\right)^x$$

$$\lim_{x \to \infty} \left(\frac{x+3}{x} \right)^x = \lim_{x \to \infty} \left(1 + \frac{3}{x} \right)^x$$

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Compute

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Set
$$y = \frac{x-2}{2}$$

Compute

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$$\frac{\mathsf{d}}{\mathsf{d}x}(a^x)=a^x\ln a.$$

Proof.

$$\frac{\mathsf{d}}{\mathsf{d}x}(a^x) = a^x \ln a.$$

Proof.

Use the fact that $a = e^{\ln a}$.

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Proof.

Use the fact that
$$\frac{a}{a} = \frac{e^{\ln a}}{dx}$$
.
$$\frac{d}{dx}(a^x) = \frac{d}{dx}\left((e^{\ln a})^x\right)$$

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$$\frac{\mathsf{d}}{\mathsf{d}x}(a^x)=a^x\ln a.$$

Proof.

Use the fact that $a = e^{\ln a}$. $\frac{d}{dx}(a^x) = \frac{d}{dx}\left((e^{\ln a})^x\right)$ $= \frac{d}{dx}\left(e^{x \ln a}\right)$ $= e^{x \ln a} \frac{d}{dx}(x \ln a)$ $= (e^{\ln a})^x \ln a$

$$\frac{\mathsf{d}}{\mathsf{d}x}(a^x) = a^x \ln a.$$

Proof.

Use the fact that $a = e^{\ln a}$. $\frac{d}{dx}(a^x) = \frac{d}{dx}\left((e^{\ln a})^x\right)$ $= \frac{d}{dx}\left(e^{x \ln a}\right)$ $= e^{x \ln a} \frac{d}{dx}(x \ln a)$ $= (e^{\ln a})^x \ln a$ $= a^x(\ln a).$

Example (Chain Rule)

Differentiate $y = 10^{x^2}$.

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.
Let $u =$?

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 $= (10^u (\ln 10))$ (?)

Differentiate
$$y = 10^{x^2}$$
.
Let $u = x^2$.
Then $y = 10^u$.
Chain Rule: $\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$
 $= (10^u (\ln 10)) (2x)$

Differentiate
$$y = 10^{x^2}$$
.
Let $u = x^2$.
Then $y = 10^u$.
Chain Rule: $\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$
 $= (10^u (\ln 10)) (2x)$
 $= (2 \ln 10) x 10^{x^2}$.

Compute
$$\frac{d}{dx}\left((\tan x)^{\frac{1}{x}}\right)$$
, where $x\in(0,\frac{\pi}{2})$.

$$\frac{\mathsf{d}}{\mathsf{d}x}\left((\tan x)^{\frac{1}{x}}\right) =$$

$$\frac{d}{dx}\left((\tan x)^{\frac{1}{x}}\right) = \frac{d}{dx}\left((e^{\ln \tan x})^{\frac{1}{x}}\right)$$

$$\frac{\mathsf{d}}{\mathsf{d}x}\left((\tan x)^{\frac{1}{x}}\right) \ = \ \frac{\mathsf{d}}{\mathsf{d}x}\left(\left(e^{\ln\tan x}\right)^{\frac{1}{x}}\right) = \frac{\mathsf{d}}{\mathsf{d}x}\left(e^{\frac{1}{x}\ln\tan x}\right)$$

$$\frac{d}{dx}\left((\tan x)^{\frac{1}{x}}\right) = \frac{d}{dx}\left((e^{\ln \tan x})^{\frac{1}{x}}\right) = \frac{d}{dx}\left(e^{\frac{1}{x}\ln \tan x}\right)$$
$$= e^{\frac{1}{x}\ln(\tan x)}\frac{d}{dx}\left(\frac{1}{x}\ln(\tan x)\right)$$

$$\frac{d}{dx}\left((\tan x)^{\frac{1}{x}}\right) = \frac{d}{dx}\left((e^{\ln \tan x})^{\frac{1}{x}}\right) = \frac{d}{dx}\left(e^{\frac{1}{x}\ln \tan x}\right)$$

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$$= (\tan x)^{\frac{1}{x}}\left($$

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

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

$$\frac{d}{dx} \left((\tan x)^{\frac{1}{x}} \right) = \frac{d}{dx} \left((e^{\ln \tan x})^{\frac{1}{x}} \right) = \frac{d}{dx} \left(e^{\frac{1}{x} \ln \tan x} \right) \\
= e^{\frac{1}{x} \ln(\tan x)} \frac{d}{dx} \left(\frac{1}{x} \ln(\tan x) \right) \\
= (\tan x)^{\frac{1}{x}} \left(-\frac{1}{x^2} \ln(\tan x) + \frac{1}{x} \frac{(\tan x)'}{\tan x} \right) \\
= (\tan x)^{\frac{1}{x}} \left(-\frac{1}{x^2} \ln(\tan x) + \frac{1}{x} \frac{\frac{\cos^2(x)}{\cos x}}{\frac{\cos x}{\cos x}} \right) \\
= (\tan x)^{\frac{1}{x}} \left(-\frac{1}{x^2} \ln(\tan x) + \frac{1}{x} \frac{1}{\sin x \cos x} \right)$$

Suppose g(x) and f(x) are differentiable functions and suppose g(x) > 0. Prove that

$$\frac{\mathsf{d}}{\mathsf{d}x}\left(g(x)^{f(x)}\right) = g(x)^{f(x)}\left(f'(x)\ln(g(x)) + f(x)\frac{g'(x)}{g(x)}\right)$$

Proof.

$$\frac{d}{dx} \left(g(x)^{f(x)} \right) = \frac{d}{dx} \left(\left(e^{\ln g(x)} \right)^{f(x)} \right) = \frac{d}{dx} \left(e^{f(x) \ln g(x)} \right)$$

$$= e^{f(x) \ln g(x)} \frac{d}{dx} (f(x) \ln g(x))$$

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

as desired.

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