MA1S11—Calculus Portion School of Mathematics, Trinity College Michaelmas Term 2016 Preview of Logarithm and Exponential Functions

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201. Preview of Logarithm and Exponential Functions

The natural logarithm function In is defined so that

$$\ln s = \int_1^s \frac{1}{x} \, dx.$$

It follows from this definition, and from the Fundamental Theorem of Calculus that

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

Proposition 201.1

The natural logarithm function In satisfies

 $\ln(uv) = \ln u + \ln v$

for all positive real numbers u and v.

Proof

The identity

$$\int_{1}^{uv} \frac{1}{x} \, dx = \int_{1}^{u} \frac{1}{x} \, dx + \int_{u}^{uv} \frac{1}{x} \, dx$$

is satisfied for all positive real numbers u and v. (see Corollary 7.12). Moreover

$$\int_{u}^{uv} \frac{1}{x} \, dx = u \int_{1}^{v} \frac{1}{ux} \, dx = \int_{1}^{v} \frac{1}{x} \, dx = \ln v.$$

(see Proposition 7.13). It follows that

$$\ln(uv) = \ln u + \ln v,$$

as required.

Let *b* be a positive real number satisfying b > 1. Then $\ln b > 0$. It follows from Proposition 201.1 that $\ln b^n = n \ln b$ for all integers *n*. Combining this result with the Intermediate Value Theorem, we see that the range of the logarithm function is the whole of the real line \mathbb{R} , and therefore, given any real number *x*, there exists some positive real number *u* for which $\ln u = x$. This real number *u* is uniquely-determined because the natural logarithm function is increasing.

Definition

The exponential function exp: $\mathbb{R} \to \mathbb{R}$ is defined so that, for all real number x, exp(x) is the unique positive real number for which $\ln(\exp(x)) = x$.

Let x be a real number and let u be a positive real number. Then $x = \ln u$ if and only if $u = \exp(x)$.

201. Preview of Logarithm and Exponential Functions (continued)

We have shown that the logarithm function satisfies

 $\ln(uv) = \ln u + \ln v$

for all positive real numbers u and v. The exponential function is the inverse of the logarithm function. It follows that

$$\exp(s+t) = \exp(s)\exp(t)$$

for all real numbers s and t.

Using this identity we can show that $\exp(qk) = \exp(k)^q$ for all rational numbers q and for all real number k. This motivates us to define $b^x = \exp((\ln b)x)$ for all real numbers x. The relevant Laws of Indices are then satisfied:

$$b^{x+y} = b^x b^y$$
 and $b^{xy} = (b^x)^y$

for all positive real numbers b and for all real numbers x and y. It follows that $exp(x) = e^x$, where e is a positive constant between 2 and 3.

The exponential function satisfies

$$\frac{d}{dx}(e^{kx}) = ke^{kx}.$$

One can readily verify that if the exponential function is differentiable, then this formula must be satisfied. Indeed

$$kx = \ln(e^{kx})$$

for all real numbers k. Differentiating the identity and using the Chain Rule, we find that

$$k=\frac{1}{e^{kx}}\frac{d}{dx}\left(e^{kx}\right),$$

and therefore

$$\frac{d}{dx}\left(e^{kx}\right)=ke^{kx}.$$