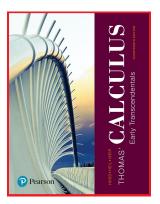
# Calculus 1

Chapter 3. Derivatives

# 3.8. Derivatives of Inverse Functions and Logarithms—Examples and Proofs



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## Theorem 3.3

#### Theorem 3.3. The Derivative Rule for Inverses

If f has an interval I as its domain and f'(x) exists and is never zero on I, then  $f^{-1}$  is differentiable at every point in its domain. The value of  $(f^{-1})'$ at a point b in the domain of  $f^{-1}$  is the reciprocal of the value of f' at the point  $a = f^{-1}(b)$ :

$$\left. \frac{df^{-1}}{dx} \right|_{x=b} = \frac{1}{\left. \frac{df}{dx} \right|_{x=f^{-1}(b)}}$$

**Proof.** By definition of inverse function,  $f^{-1}(f(x)) = x$  for all  $x \in I$ . Differentiating this equation, we have by the Chain Rule (Theorem 3.2):  $\frac{d}{dx} \left[ f^{-1}(f(x)) \right] = \frac{d}{dx} [x] \text{ or } f^{-1'}(f(x)) [f'(x)] = 1 \text{ or } f^{-1'}(f(x)) = \frac{1}{f'(x)}.$ 

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**Exercise 3.8.8.** Let  $f(x) = x^2 - 4x - 5$ , x > 2. Find the value of  $df^{-1}/dx$  at the point x = 0 = f(5).

Solution. By Theorem 3.3, The Derivative Rule for Inverses, we have

$$\left.\frac{df^{-1}}{dx}\right|_{x=b} = \frac{1}{\left.\frac{df}{dx}\right|_{x=f^{-1}(b)}}.$$

Here, b = 0,  $f^{-1}(b) = f^{-1}(0) = 5$ , and  $\frac{df}{dx} = 2x - 4$ . So we have

$$\frac{df^{-1}}{dx}\Big|_{x=b=0} = \frac{1}{2x-4}\Big|_{x=f^{-1}(b)=f^{-1}(0)=5} = \frac{1}{2(5)-4} = \boxed{\frac{1}{6}}.$$

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## Theorem 3.8.A

**Theorem 3.8.A.** For x > 0 we have

$$\frac{d}{dx}\left[\ln x\right] = \frac{1}{x}.$$

If u = u(x) is a differentiable function of x, then for all x such that u(x) > 0 we have

$$\frac{d}{dx}\left[\ln u\right] = \frac{d}{dx}\left[\ln u(x)\right] = \frac{1}{u}\left[\frac{du}{dx}\right] = \frac{1}{u(x)}\left[u'(x)\right].$$

**Proof.** We know that  $f(x) = e^x$  is differentiable for all x, so we can apply Theorem 3.3 to find the derivative of  $f^{-1}(x) = \ln x$ :

$$\frac{d}{dx}[\ln x] = (f^{-1})'(x) = \frac{1}{f'(f^{-1}(x))} = \frac{1}{e^{f^{-1}(x)}} = \frac{1}{e^{\ln x}} = \frac{1}{x},$$

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# Theorem 3.8.A (continued)

**Theorem 3.8.A.** For x > 0 we have

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Proof (continued). By the Chain Rule (Theorem 3.2),

$$\frac{d}{dx}\left[\ln u(x)\right] = \frac{d}{du}\left[\ln u\right] \left[\frac{du}{dx}\right] = \frac{1}{u} \left[\frac{du}{dx}\right],$$

#### **Exercise 3.8.16.** Find dy/dx when $y = \ln(\sin x)$ .

Solution. By Theorem 3.8.A,

$$\frac{dy}{dx} = \frac{d}{dx} \left[ \ln(\sin x) \right] = \frac{1}{\sin x} \left[ \cos x \right] = \frac{\cos x}{\sin x} = \boxed{\cot x}.$$

**Exercise 3.8.16.** Find dy/dx when  $y = \ln(\sin x)$ .

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#### **Exercise 3.8.30.** Find dy/dx when $y = \ln(\ln(\ln x))$ .

**Solution.** We have three "levels" of functions, a natural logarithm inside a natural logarithm inside another natural logarithm. So we will have to use the Chain Rule (Theorem 3.2) twice. We have

$$\frac{dy}{dx} = \frac{d}{dx}[\ln(\ln(\ln x))] = \frac{1}{\ln(\ln x)} \left[\frac{1}{\ln x} \left[\frac{1}{x}\right]\right] = \boxed{\frac{1}{x \ln(x) \ln(\ln(x))}}$$

**Exercise 3.8.30.** Find dy/dx when  $y = \ln(\ln(\ln x))$ .

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$$\frac{dy}{dx} = \frac{d}{dx} [\ln(\ln(\ln x))] = \frac{1}{\ln(\ln x)} \left[ \frac{1}{\ln x} \left[ \frac{1}{x} \right] \right] = \boxed{\frac{1}{x \ln(x) \ln(\ln(x))}}$$

**Exercise 3.8.38.** Find  $dy/d\theta$  when  $y = \ln\left(\frac{\sqrt{\sin\theta\cos\theta}}{1+2\ln\theta}\right)$ .

**Solution.** First, we use properties of logarithms to modify the form of *y*:

$$y = \ln\left(\frac{\sqrt{\sin\theta\cos\theta}}{1+2\ln\theta}\right) = \ln\sqrt{\sin\theta\cos\theta} - \ln(1+2\ln\theta)$$
$$n(\sin\theta\cos\theta)^{1/2} - \ln(1+2\ln\theta) = \frac{1}{2}\ln(\sin\theta\cos\theta) - \ln(1+2\ln\theta)$$
$$= \frac{1}{2}\ln(\sin\theta) + \frac{1}{2}\ln(\cos\theta) - \ln(1+2\ln\theta)$$
$$\frac{dy}{d\theta} = \frac{1}{2}\frac{1}{\sin\theta}[\cos\theta] + \frac{1}{2}\frac{1}{\cos\theta}[-\sin\theta] - \frac{1}{1+2\ln\theta}\left[0+2\frac{1}{\theta}\right]$$
$$= \boxed{\frac{1}{2}\cot\theta - \frac{1}{2}\tan\theta - \frac{2}{\theta(1+2\ln\theta)}}.$$

=

**Exercise 3.8.38.** Find 
$$dy/d\theta$$
 when  $y = \ln\left(\frac{\sqrt{\sin\theta\cos\theta}}{1+2\ln\theta}\right)$ .

**Solution.** First, we use properties of logarithms to modify the form of *y*:

$$y = \ln\left(\frac{\sqrt{\sin\theta\cos\theta}}{1+2\ln\theta}\right) = \ln\sqrt{\sin\theta\cos\theta} - \ln(1+2\ln\theta)$$
$$\ln(\sin\theta\cos\theta)^{1/2} - \ln(1+2\ln\theta) = \frac{1}{2}\ln(\sin\theta\cos\theta) - \ln(1+2\ln\theta)$$
$$= \frac{1}{2}\ln(\sin\theta) + \frac{1}{2}\ln(\cos\theta) - \ln(1+2\ln\theta)$$
$$\frac{dy}{d\theta} = \frac{1}{2}\frac{1}{\sin\theta}\left[\cos\theta\right] + \frac{1}{2}\frac{1}{\cos\theta}\left[-\sin\theta\right] - \frac{1}{1+2\ln\theta}\left[0+2\frac{1}{\theta}\right]$$
$$= \frac{1}{2}\cot\theta - \frac{1}{2}\tan\theta - \frac{2}{\theta(1+2\ln\theta)}. \quad \Box$$

**Exercise 3.8.52.** Find y' by first taking a natural logarithm and then differentiating implicitly:  $y = \sqrt{\frac{(x+1)^{10}}{(2x+1)^5}}$ .

Solution. First, we have

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

Now we differentiate implicitly:

$$\frac{d}{dx}[\ln y] = \frac{d}{dx}\left[5\ln(x+1) - \frac{5}{2}\ln(2x+1)\right]$$

**Exercise 3.8.52.** Find y' by first taking a natural logarithm and then differentiating implicitly:  $y = \sqrt{\frac{(x+1)^{10}}{(2x+1)^5}}$ .

Solution. First, we have

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

Now we differentiate implicitly:

$$\frac{d}{dx}[\ln y] = \frac{d}{dx}\left[5\ln(x+1) - \frac{5}{2}\ln(2x+1)\right]$$

# Exercise 3.8.52 (continued 1)

**Exercise 3.8.52.** Find y' by first taking a natural logarithm and then differentiating implicitly:  $y = \sqrt{\frac{(x+1)^{10}}{(2x+1)^5}}$ .

Solution. Now we differentiate implicitly:

$$\frac{d}{dx}[\ln y] = \frac{d}{dx} \left[ 5\ln(x+1) - \frac{5}{2}\ln(2x+1) \right]$$
$$= 5\frac{d}{dx}[\ln(x+1)] - \frac{5}{2}\frac{d}{dx}[\ln(2x+1)] = 5\frac{1}{x+1}[1] - \frac{5}{2}\frac{1}{2x+1}[2]$$
$$= \frac{5}{x+1} - \frac{5}{2x+1}.$$
$$\frac{d}{dx}[\ln y] = \frac{1}{y}\left[\frac{dy}{dx}\right] = \frac{5}{x+1} - \frac{5}{2x+1},$$

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So

# Exercise 3.8.52 (continued 2)

**Exercise 3.8.52.** Find y' by first taking a natural logarithm and then differentiating implicitly:  $y = \sqrt{\frac{(x+1)^{10}}{(2x+1)^5}}$ .

Solution. ...

$$\frac{d}{dx}[\ln y] = \frac{1}{y} \left[ \frac{dy}{dx} \right] = \frac{5}{x+1} - \frac{5}{2x+1},$$

and hence

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

# Theorem 3.8.B

**Theorem 3.8.B.** If a > 0 and u is a differentiable function of x, then  $a^u$  is a differentiable function of x and

$$\frac{d}{dx}\left[a^{u}\right] = (\ln a)a^{u}\left[\frac{du}{dx}\right].$$

Proof. First

$$\frac{d}{dx}\left[a^{x}\right] = \frac{d}{dx}\left[e^{x\ln a}\right] = e^{x\ln a}\left[\frac{d}{dx}\left[x\ln a\right]\right] = a^{x}\ln a = (\ln a)a^{x}.$$

## Theorem 3.8.B

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Then be the Chain Rule (Theorem 3.2),

$$\frac{d}{dx}\left[a^{u}\right] = \frac{da^{u}}{du} \left[\frac{du}{dx}\right] = (\ln a)a^{u} \left[\frac{du}{dx}\right]$$

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$$\frac{d}{dx}\left[a^{u}\right] = (\ln a)a^{u}\left[\frac{du}{dx}\right].$$

Proof. First

$$\frac{d}{dx}\left[a^{\times}\right] = \frac{d}{dx}\left[e^{x\ln a}\right] = e^{x\ln a}\left[\frac{d}{dx}\left[x\ln a\right]\right] = a^{x}\ln a = (\ln a)a^{x}.$$

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$$\frac{d}{dx}\left[a^{u}\right] = \frac{da^{u}}{du} \left[\frac{du}{dx}\right] = (\ln a)a^{u} \left[\frac{du}{dx}\right],$$

**Exercise 3.8.70.** Find dy/dx when  $y = 2^{(x^2)}$ .

**Solution.** By Theorem 3.8.B (with a = 2 and  $u(x = x^2)$ , we have:

$$\frac{d}{dx}[y] = \frac{dy}{dx} = \frac{d}{dx}[2^{(x^2)}] = (\ln 2)2^{(x^2)}[2x] = \boxed{(2\ln 2)x2^{(x^2)}}.$$

**Exercise 3.8.70.** Find dy/dx when  $y = 2^{(x^2)}$ .

**Solution.** By Theorem 3.8.B (with a = 2 and  $u(x = x^2)$ , we have:

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# Theorem 3.8.C

**Theorem 3.8.C.** Differentiating a logarithm base *a* gives:

$$\frac{d}{dx}\left[\log_a u\right] = \frac{1}{\ln a} \frac{1}{u} \left[\frac{du}{dx}\right].$$

**Proof.** This follows easily:

$$\frac{d}{dx}\left[\log_a x\right] = \frac{d}{dx}\left[\frac{\ln x}{\ln a}\right] = \frac{1}{\ln a}\frac{d}{dx}\left[\ln x\right] = \frac{1}{\ln a}\frac{1}{x}.$$

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Then be the Chain Rule (Theorem 3.2),

$$\frac{d}{dx}\left[\log_a u\right] = \frac{d\log_a u}{du} \left[\frac{du}{dx}\right] = \frac{1}{\ln a} \frac{1}{u} \left[\frac{du}{dx}\right],$$

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**Proof.** This follows easily:

$$\frac{d}{dx}\left[\log_{a} x\right] = \frac{d}{dx}\left[\frac{\ln x}{\ln a}\right] = \frac{1}{\ln a}\frac{d}{dx}\left[\ln x\right] = \frac{1}{\ln a}\frac{1}{x}$$

Then be the Chain Rule (Theorem 3.2),

$$\frac{d}{dx}\left[\log_a u\right] = \frac{d\log_a u}{du} \left[\frac{du}{dx}\right] = \frac{1}{\ln a} \frac{1}{u} \left[\frac{du}{dx}\right],$$

#### **Exercise 3.8.74.** Find $dy/d\theta$ when $y = \log_3(1 + \theta \ln 3)$ .

**Solution.** By Theorem 3.3.C (with a = 3 and  $u(\theta) = 1 + \theta \ln 3$ ) we have:

$$\frac{dy}{d\theta} = \frac{d}{d\theta} [\log_3(1+\theta\ln 3)] = \frac{1}{\ln 3} \frac{1}{1+\theta\ln 3} [0+\ln 3] = \boxed{\frac{1}{1+\theta\ln 3}}$$

**Exercise 3.8.74.** Find  $dy/d\theta$  when  $y = \log_3(1 + \theta \ln 3)$ .

**Solution.** By Theorem 3.3.C (with a = 3 and  $u(\theta) = 1 + \theta \ln 3$ ) we have:

$$\frac{dy}{d\theta} = \frac{d}{d\theta} [\log_3(1+\theta \ln 3)] = \frac{1}{\ln 3} \frac{1}{1+\theta \ln 3} [0+\ln 3] = \boxed{\frac{1}{1+\theta \ln 3}}$$

**Exercise 3.8.80.** Find dy/dx when  $y = \log_5 \sqrt{\left(\frac{7x}{3x+2}\right)^{\ln 5}}$ .

**Solution.** We first apply some properties of logarithms:

$$y = \log_5 \sqrt{\left(\frac{7x}{3x+2}\right)^{\ln 5}} = \log_5 \left(\frac{7x}{3x+2}\right)^{(\ln 5)/2} = \frac{\ln 5}{2} \log_5 \frac{7x}{3x+2}$$
$$= \frac{\ln 5}{2} \left(\log_5(7x) - \log_5(3x+2)\right).$$

**Exercise 3.8.80.** Find dy/dx when  $y = \log_5 \sqrt{\left(\frac{7x}{3x+2}\right)^{\ln 5}}$ .

**Solution.** We first apply some properties of logarithms:

$$y = \log_5 \sqrt{\left(\frac{7x}{3x+2}\right)^{\ln 5}} = \log_5 \left(\frac{7x}{3x+2}\right)^{(\ln 5)/2} = \frac{\ln 5}{2} \log_5 \frac{7x}{3x+2}$$
$$= \frac{\ln 5}{2} \left(\log_5(7x) - \log_5(3x+2)\right).$$

So by Theorem 3.8.C (with a = 5,  $u_1(x) = 7x$ , and  $u_2(x) = 3x + 2$ ) we have

$$\frac{dy}{dx} = \frac{d}{dx} \left[ \frac{\ln 5}{2} \left( \log_5(7x) - \log_5(3x+2) \right) \right]$$
$$= \frac{\ln 5}{2} \left( \frac{d}{dx} [\log_5(7x)] - \frac{d}{dx} [\log_5(3x+2)] \right)$$

**Exercise 3.8.80.** Find dy/dx when  $y = \log_5 \sqrt{\left(\frac{7x}{3x+2}\right)^{\ln 5}}$ .

**Solution.** We first apply some properties of logarithms:

$$y = \log_5 \sqrt{\left(\frac{7x}{3x+2}\right)^{\ln 5}} = \log_5 \left(\frac{7x}{3x+2}\right)^{(\ln 5)/2} = \frac{\ln 5}{2} \log_5 \frac{7x}{3x+2}$$
$$= \frac{\ln 5}{2} \left(\log_5(7x) - \log_5(3x+2)\right).$$

So by Theorem 3.8.C (with a = 5,  $u_1(x) = 7x$ , and  $u_2(x) = 3x + 2$ ) we have

$$\frac{dy}{dx} = \frac{d}{dx} \left[ \frac{\ln 5}{2} \left( \log_5(7x) - \log_5(3x+2) \right) \right]$$
$$= \frac{\ln 5}{2} \left( \frac{d}{dx} [\log_5(7x)] - \frac{d}{dx} [\log_5(3x+2)] \right)$$

# Exercise 3.8.80 (continued)

**Exercise 3.8.80.** Find dy/dx when  $y = \log_5 \sqrt{\left(\frac{7x}{3x+2}\right)^{\ln 5}}$ .

Solution.

$$\frac{dy}{dx} = \frac{\ln 5}{2} \left( \frac{d}{dx} [\log_5(7x)] - \frac{d}{dx} [\log_5(3x+2)] \right)$$
$$= \frac{\ln 5}{2} \left( \frac{1}{\ln 5} \frac{1}{7x} [7] - \frac{1}{\ln 5} \frac{1}{3x+2} [3] \right)$$
$$= \boxed{\frac{1}{2} \left( \frac{1}{x} - \frac{3}{3x+2} \right)}.$$

# Exercise 3.8.80 (continued)

**Exercise 3.8.80.** Find 
$$dy/dx$$
 when  $y = \log_5 \sqrt{\left(\frac{7x}{3x+2}\right)^{\ln 5}}$ .

Solution. ...

$$\frac{dy}{dx} = \frac{\ln 5}{2} \left( \frac{d}{dx} [\log_5(7x)] - \frac{d}{dx} [\log_5(3x+2)] \right)$$
$$= \frac{\ln 5}{2} \left( \frac{1}{\ln 5} \frac{1}{7x} [7] - \frac{1}{\ln 5} \frac{1}{3x+2} [3] \right)$$
$$= \boxed{\frac{1}{2} \left( \frac{1}{x} - \frac{3}{3x+2} \right)}.$$

#### **Exercise 3.8.90.** Use logarithmic differentiation to find dy/dx: $y = x^{x+1}$ .

**Solution.** Notice that y has x in both the base *and* the exponent, so that it is neither an exponential function nor a power of x. We must take a logarithm and use logarithmic differentiation. First, we have

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 $\ln y = \ln x^{x+1} = (x+1)\ln x.$ 

**Exercise 3.8.90.** Use logarithmic differentiation to find dy/dx:  $y = x^{x+1}$ .

**Solution.** Notice that y has x in both the base *and* the exponent, so that it is neither an exponential function nor a power of x. We must take a logarithm and use logarithmic differentiation. First, we have

$$\ln y = \ln x^{x+1} = (x+1) \ln x. \text{ Then } \frac{d}{dx} [\ln y] = \frac{d}{dx} [(x+1) \ln x] \text{ or}$$

$$\frac{1}{y} \left[\frac{dy}{dx}\right] = [1](\ln x) + (x+1) \left[\frac{1}{x}\right] \text{ or } \frac{dy}{dx} = y \left(\ln x + \frac{x+1}{x}\right), \text{ so}$$

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

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## Theorem 3.3.C/3.8.D

#### **Theorem 3.3.C/3.8.D. General Power Rule for Derivatives.** For x > 0 and any real number n,

$$\frac{d}{dx}\left[x^{n}\right]=nx^{n-1}.$$

If x < 0, then the formula holds whenever the derivative,  $x^n$ , and  $x^{n-1}$  all exist.

**Proof.** We have for x > 0 that

$$\frac{d}{dx} [x^n] = \frac{d}{dx} \left[ e^{n \ln x} \right]$$

$$= e^{n \ln x} \frac{d}{dx} [n \ln x] \text{ by the Chain Rule}$$

$$= x^n \frac{n}{x} = nx^{n-1},$$

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## Theorem 3.3.C/3.8.D (continued)

**Proof (continued).** When x < 0, if  $y = x^n$ , y', and  $x^{n-1}$  all exist, then we have  $\ln |y| = \ln |x^n| = \ln |x|^n = n \ln |x|$ . Differentiating implicitly (this is where we must assume that y' exists) we have that

$$\frac{d}{dx}\left[\ln|y|\right] = \frac{d}{dx}\left[n\ln|x|\right], \text{ which implies (by Example 3.8.3(c))}$$
$$\frac{1}{y}\left[\frac{dy}{dx}\right] = n\frac{1}{x}, \text{ or } \frac{dy}{dx} = ny\frac{1}{x} = nx^{n}\frac{1}{x} = nx^{n-1}, \text{ as claimed.}$$

This still leaves the case that for x = 0 and  $n \ge 1$ , the derivative is 0; this is to be shown in Exercise 3.8.103.  $\Box$ 

## Theorem 3.3.C/3.8.D (continued)

**Proof (continued).** When x < 0, if  $y = x^n$ , y', and  $x^{n-1}$  all exist, then we have  $\ln |y| = \ln |x^n| = \ln |x|^n = n \ln |x|$ . Differentiating implicitly (this is where we must assume that y' exists) we have that

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#### **Example 3.8.72.** Differentiate $y = t^{1-e}$ .

**Solution.** This is an easy problem computationally, but we do it at this time because the exponent 1 - e is irrational. By Theorem 3.3.C/3.8.D, "General Power Rule for Derivatives," we have

$$\frac{dy}{dt} = \frac{d}{dt}[t^{1-e}] = (1-e)t^{(1-e)-1} = \boxed{(1-e)t^{-e}}.$$

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### Theorem 3.4

#### Theorem 3.4. The Number *e* as a Limit

We can find *e* as a limit:

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

**Proof.** Let  $f(x) = \ln x$ . Then f'(x) = 1/x and f'(1) = 1. Now by the definition of derivative:

$$f'(1) = \lim_{h \to 0} \frac{f(1+h) - f(1)}{h} = \lim_{x \to 0} \frac{f(1+x) - f(1)}{x}$$
$$= \lim_{x \to 0} \frac{\ln(1+x) - \ln 1}{x} = \lim_{x \to 0} \frac{1}{x} \ln(1+x)$$
$$= \lim_{x \to 0} \ln(1+x)^{1/x}$$
$$= \ln\left(\lim_{x \to 0} (1+x)^{1/x}\right) \text{ since } \ln x \text{ is continuous.}$$

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Theorem 3.4 (continued)

**Theorem 3.4. The Number** *e* **as a Limit** We can find *e* as a limit:

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**Proof (continued).** Therefore, since f'(1) = 1, we have

$$\ln\left(\lim_{x\to 0}(1+x)^{1/x}\right)=1.$$

Since  $\ln e = 1$  and  $\ln x$  is one-to-one,

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

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**Exercise 3.8.102.** Show that  $\lim_{n\to\infty} \left(1+\frac{x}{n}\right)^n = e^x$  for any x > 0.

**Solution.** As in the proof of Theorem 3.4, "The Number *e* as a Limit," we let  $f(x) = \ln x$  (this is where we need x > 0) so that f'(x) = 1/x and by the definition of derivative,

$$\frac{1}{x} = f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \to 0} \frac{\ln(x+h) - \ln x}{h}$$

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Now the exponential function is continuous at all real numbers, so

$$e^{1/x} = e^{\lim_{h \to 0} (\ln(x+h) - \ln x)/h} = \lim_{h \to 0} e^{(\ln(x+h) - \ln x)/h} = \lim_{h \to 0} e^{(1/h) \ln((x+h)/x)}$$

$$= \lim_{h \to 0} e^{\ln((x+h)/x)^{1/h}} = \lim_{h \to 0} \left(\frac{x+h}{x}\right)^{1/h} = \lim_{h \to 0} \left(1 + \frac{h}{x}\right)^{1/h}$$

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# Exercise 3.8.102 (continued)

**Exercise 3.8.102.** Show that 
$$\lim_{n\to\infty} \left(1+\frac{x}{n}\right)^n = e^x$$
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**Solution (continued).**  $\dots e^{1/x} = \lim_{h\to 0} \left(1+\frac{h}{x}\right)^{1/h}$ . In particular, we have  $e^{1/x} = \lim_{h\to 0^+} \left(1+\frac{h}{x}\right)^{1/h}$ . Replacing  $h$  with  $1/n$  and noting that  $h \to 0^+$  if and only if  $n \to \infty$ , we then have  $e^{1/x} = \lim_{n\to\infty} \left(1+\frac{1}{nx}\right)^n$ . Now replacing  $x$  with  $1/x$  we get  $e^x = \lim_{n\to\infty} \left(1+\frac{x}{n}\right)^n$ , as claimed.

# Exercise 3.8.102 (continued)

**Exercise 3.8.102.** Show that 
$$\lim_{n \to \infty} \left(1 + \frac{x}{n}\right)^n = e^x$$
 for any  $x > 0$ .  
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