Math 44500 (Cowen)

Handout 5

FOR DISCUSSION Thursday, 24 February:

From page 155 of **BS**: 5, 6, 10, 12

From page 182 of **BS**: 3, 4, 5, 7cd, 9ab

A. For x > 0, define the function L by

$$L(x) = \int_1^x \frac{1}{t} dt$$

(For 0 < x < 1, the integral $\int_1^x \frac{1}{t} dt$ is interpreted as $-\int_x^1 \frac{1}{t} dt$, as usual.)

- (a) Prove, using the Fundamental Theorem of Calculus, that the function L is continuous and differentiable on $(0, \infty)$. Find L(1). Use an easy Riemann sum estimate to show that L(2) < 1 and L(4) > 1.
- (b) Prove that L is strictly increasing on $(0, \infty)$. It is a fact that $\lim_{x\to\infty} L(x) = \infty$ and that $\lim_{x\to 0^+} L(x) = -\infty$, so that L is a continuous and differentiable function that maps $(0, \infty)$ onto \mathbb{R} .
- (c) Prove that if a > 1 and b > 1, then L(ab) = L(a) + L(b). (Hint: Use

$$L(ab) = \int_{1}^{ab} \frac{1}{t} dt = \int_{1}^{a} \frac{1}{t} dt + \int_{a}^{ab} \frac{1}{t} dt$$

and use the substitution u = t/a to change variables in the second integral.)

- (d) Since L is a strictly increasing differentiable function mapping $(0, \infty)$ onto \mathbb{R} , it has a continuous and differentiable inverse function: let E be the inverse function for L so that E is a differentiable function that maps \mathbb{R} onto $(0, \infty)$ and satisfies E(L(x)) = x and L(E(y)) = y. Find E(0). Show that 2 < E(1) < 4.
- (e) Use the theorems we know to find the derivative of E, that is, find E'(y) for y in \mathbb{R} .
- (f) Use part (c) above to show that E(p+q) = E(p)E(q).