



MARCH 16 LECTURE

KEYWORDS: the exponential function

AN exp-TRAORDINARY FUNCTION II

Recall that

$$\exp(x) = 1 + \sum_{n=1}^{\infty} \frac{x^n}{n!} = \lim_{m \rightarrow \infty} s_m(x).$$

Remark: I claimed yesterday that $\exp(x) = e^x$, where $e = \exp(1) = 2.71828\dots$ is Euler's number. You should not take anything that I (or anyone else) say(s) on blind faith. We are going to recover a lot of the known properties of e^x directly by analysing the function $\exp(x)$, which should hopefully convince you that my claim has some merit.

We obtained the following

Remarkable Property

$$\exp(x) \cdot \exp(y) = \underline{\exp(x+y)} \quad (*)$$

Property (*) is similar to an *exponent law* and has lots of remarkable consequences. For example, suppose that x is any positive real number. Then,

$$\begin{aligned} 1 &= \exp(0) \\ &= \exp(x + (-x)) \\ &= \exp(x) \cdot \exp(-x) \end{aligned}$$

In particular,

- $\exp(-x) = \frac{1}{\exp(x)}$, for any real number x .
 - $\exp(x) \neq 0$, for any real number x .

CHECK YOUR UNDERSTANDING

- Use $1 = \exp(x) \exp(-x)$ and the fact that $\exp(x) > 1$, whenever $x > 0$, to deduce that $\exp(x) > 0$, for all x .

$$1 = \exp(x) \cdot \exp(-x) > 0$$

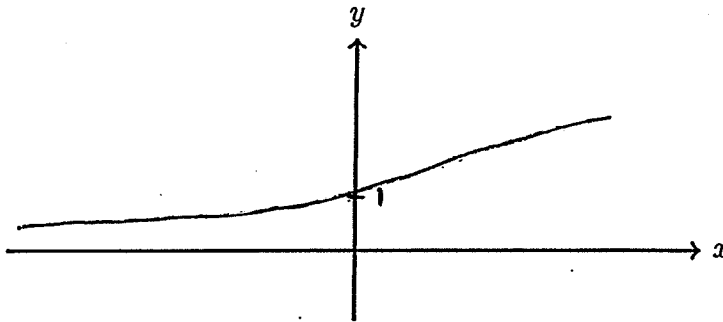
$$\Rightarrow \exp(-x) > 0$$

2. Let $x < y$ and write $y = x + h$, where $h > 0$. Use (*) to show that $\exp(y) > \exp(x)$. (Hint: recall that $\exp(h) > 1$ whenever $h > 0$)

$$\begin{aligned} \exp(y) &= \exp(x+h) \\ &= \exp(x) \cdot \exp(h) \\ &> \exp(x) \cdot 1 \quad ; \text{ since } \exp(h) > 1 \\ &= \exp(x) \end{aligned}$$

Hence, the exponential function is strictly increasing.

3. Based on your investigations, draw the graph of the function $\exp(x)$.



Not sure whether $\exp(x)$ is bounded though.

O Calculus, Where Art Thou?

Let h be a real number and consider the series

$$\frac{\exp(h) - 1}{h} = 1 + \frac{h}{2!} + \frac{h^2}{3!} + \dots = 1 + \sum_{n=1}^{\infty} \frac{h^n}{(n+1)!}$$

Using the Ratio Test it can be shown that this series is (absolutely) convergent for any h .

CHECK YOUR UNDERSTANDING

1. As h gets close, but not equal, to 0, describe what happens to the expression

$$\frac{\exp(h) - 1}{h}$$

gets close to 1

2. Complete the following statement

$$\lim_{h \rightarrow 0} \frac{\exp(h) - 1}{h} = \underline{\quad 1 \quad}$$

Recall what it means for a function $f(x)$ to be *differentiable at $x = a$* : we say that $f(x)$ is differentiable at $x = a$ if the following limit exists

$$\lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

In this case we write

$$f'(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

If $f(x)$ is differentiable for every input value x , then we define the derivative of $f(x)$ to be the function

$$f'(x) \stackrel{\text{def}}{=} \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

Let a be a real number. Using the Remarkable Property, we find

$$\frac{\exp(a+h) - \exp(a)}{h} = \frac{\exp(a) \left[\frac{\exp(h) - 1}{h} \right]}{h}$$

Hence,

$$\exp'(a) = \lim_{h \rightarrow 0} \frac{\exp(a+h) - \exp(a)}{h} = \exp(a)$$

Hence,

The function $\exp(x)$ is differentiable and

$$\frac{d}{dx} \exp(x) = \exp(x)$$

You have seen, and determined most of, the following properties of $\exp(x)$:

- $\exp(x) > 1$, for any real number $x > 0$.
- $\exp(0) = 1$.
- $\exp(-x) = \frac{1}{\exp(x)}$, for any real number x .
- $\exp(x) > 0$, for any real number x .
- $\exp(x+y) = \exp(x) \cdot \exp(y)$, for any real numbers x, y . (*)
- $\exp(x)$ is strictly increasing.
- $\exp(x) = e^x$, where $e = \exp(1)$ is Euler's number.
- $\exp(x)$ is differentiable, for every x , and its derivative is itself

$$\frac{d}{dx} \exp(x) = \exp(x)$$