2.12: Derivatives of Exp/Log (cont'd) and

2.15: Antiderivatives and Initial Value Problems

Mathematics 3
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Derivatives of the Exponential and Logarithmic Functions

Recall: We have the following formulas:

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

$$\frac{d}{dx}\ln|x| = \frac{1}{x}$$

$$\frac{d}{dx}(e^u) = e^u \frac{du}{dx}$$

$$\frac{d}{dx}\ln|u| = \frac{1}{u}\frac{du}{dx}$$

The Calculus Standards: e^x and $\ln x$

The natural exponential and natural functions are the "standard" since all other exponential and logarithmic functions, and their derivatives, can be found using them:

$$a^{x} = e^{x \ln a} \Rightarrow \frac{d}{dx}(a^{x}) = a^{x}(\ln a)$$
$$\log_{a} x = \frac{\ln x}{\ln a} \Rightarrow \frac{d}{dx}(\log_{a} x) = \frac{1}{x \ln a}$$

Example 1: Find the following:

- If $w = 4^x$ find D_2w .
- Show that $f(x) = x^{\pi} \pi^{x}$ has negative (tangent) slope at $x = \pi$.
- If $y = x^x$ then find y'(x).

The Equation y' = ky

ullet Suppose y is a function of x and satisfies the equation

$$y' = ky$$

- \bullet If k=1, then $y=e^x$ has this property and thus solves the equation.
- In fact $y = e^{kx}$ solves the equation for any k.
- The equation y' = ky is a differential equation and is very important in population models and exponential growth/decay problems that we will see later.

The Concept of the Antiderivative

An **antiderivative** of a function f on an interval I is another function F such that

$$F'(x) = f(x)$$

for all $x \in I$. That is, the derivative of F is the given function f:

$$\frac{dF}{dx} = f(x)$$

The derivative of an antiderivative is the **original** function f.

Example 2: Consider the function

$$f(x) = x^3 - 2\sin(2x) + e^{5x} + 1.$$

Find two **different** antiderivatives of f, say F(x) and G(x).

Theorem. Suppose that h is differentiable in an interval I and

$$h'(x) = 0$$

for all $x \in I$. Then h is a constant function; i.e.

$$h(x) = C$$

for all $x \in I$, where C is a constant.

Okay, this is duhhh...obvious, but why do we care?

Suppose F(x) and G(x) are ANY two antiderivatives of f(x) on I:

$$\frac{d}{dx}(F(x) - G(x)) = F'(x) - G'(x) = f(x) - f(x) = 0$$

$$\Longrightarrow F(x) - G(x) = C \quad (Constant)$$

• If F(x) is one antiderivative of f(x), then any *other* antiderivative G(x) must be of the form

$$G(x) = F(x) + C,$$

where C is some *specific* constant (e.g., C=7).

• We refer to F(x) + C (where C is an **arbitrary** constant) as the (most) general antiderivative and denote it by

$$\int f(x) \, \mathrm{d}x = F(x) + C.$$

• We call this the indefinite integral of f (with respect to x). indefinite integral = (most) general form(ula) of an antiderivative

Basic ("atomic") Indefinite Integrals (p. 201)

$$\int x^r dx = \frac{x^{r+1}}{r+1} + C$$

$$\int \cos x \, dx = \sin x + C$$

$$\int \sin x \, dx = -\cos x + C$$

$$\int \sec^2 x \, dx = \tan x + C$$

$$\int e^x \, dx = e^x + C$$

$$\int \frac{1}{x} \, dx = \ln|x| + C$$

NB: Each integral formula has it's own (dual) derivative formula...

Indefinite Integrals

We can express this relationship via a very important formula:

$$\frac{d}{dx} \int f(x) \, \mathrm{d}x = f(x)$$

But, we also have

$$\int \frac{d}{dx} f(x) \, \mathrm{d}x = \int f'(x) \, \mathrm{d}x = f(x) + C$$

and we may NOT know which constant C we may need to choose...especially if we DO NOT KNOW the original function f(x).

Example 3: Find the function f(x) whose derivative is $6x^2 - 1$ for all real x, and for which f(1) = 3.

Linearity of Indefinite Integrals

Theorem. Suppose the functions f and g both have antiderivatives on the interval I. Then for any constant a, the function af + g also has an antiderivative on I and

$$\int (af + g)dx = a \int f(x)dx + \int g(x)dx$$

Example 4: Find the function g(t) whose derivative is

$$\frac{t+5}{t^{3/2}}$$

and whose graph passes through the point (4, -7).

Compute the indefinite integral

$$\int (5x^6 + 3\sqrt{x} + e^{x-2} - 3\sec(x)\tan(x)) \, dx$$

NOTE: Finding an antiderivative of f(x) can be thought of as solving the equation $\frac{dy}{dx} = f(x)$ for the unknown function y (which is the antiderivative). We can rephrase the previous problem as:

Dual Example 5 Find the most general solution to the equation

$$y' = 5x^6 + 3\sqrt{x} + e^{x-2} - 3\sec(x)\tan(x).$$

(Ordinary) Differential Equations (ODEs)

- These are equations that involve one or more derivatives of an unknown function y are called *differential equations*. The order of the ODE is the order of the highest derivative in the equation.
- Solving a differential equation means finding a function F(x) that satisfies the equation identically when substituted for the unknown function y.
- Differential equations are important in physics, biology, chemistry, economics, engineering, etc. Math 23 is a course devoted only to solving differential equations!

Consider the first-order differential equation

$$y' = 6x^2 - 1.$$

- a.) Find the (most) **general solution** to the differential equation.
- b.) Find the solution that satisfies the initial value y(1)=3.

NOTE: Part (b) is just a *rephrasing* of Example 3 above!

Consider the second-order differential equation

$$x^2y'' - xy' - 3y = 0$$

a.) Show that for any constants A and B the function

$$y = Ax^3 + \frac{B}{x}$$

is a solution on any interval not containing x = 0.

b.) Find the particular solution that satisfies the initial values:

$$\begin{cases} y(1) = 2 \\ y'(1) = -6. \end{cases}$$

Initial Value Problems (IVPs)

Definition: An initial-value problem is a problem that consists of:

- ullet a differential equation (to be solved for an unknown function y)
- prescribed values for the solution and enough of it's derivatives at a particular point (the initial point) to determine all values for arbitrary constants in the general solution of the ODE to yield a unique particular solution of the problem that satisfies both the differential equation and also the additional conditions.
- **Rule:** An *n*-th order ODE needs *n* initial values specified:

$$y(x_0) = y_0, y'(x_0) = y_1, y''(x_0) = y_2, \dots, y^{(n)}(x_0) = y_n$$

Solve the first-order initial value problem

$$\begin{cases} y' = 2x - 3\sin x \\ y(0) = 0. \end{cases}$$

Solve the second-order initial-value problem

$$\begin{cases} y'' = \sin x \\ y(\pi) = 2 \\ y'(\pi) = -1. \end{cases}$$