# Chapter 5 Logarithmic, Exponential, and Other Transcendental Functions

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## The natural logarithmic function

• The General Power Rule

$$\int x^n \, \mathrm{d}x = \frac{x^{n+1}}{n+1} + C, \quad n \neq -1$$

has an important disclaimer—it doesn't apply when n = -1. Consequently, we have not yet found an antiderivative for the function f(x) = 1/x.

- In fact, it is neither algebraic nor trigonometric, but falls into a new class of functions called logarithmic functions.
- This particular function is the natural logarithmic function.

Definition 5.1 (The natural logarithmic function)

The natural logarithmic function is defined by

$$\ln x = \int_1^x \frac{1}{t} \, \mathrm{d}t, \quad x > 0.$$

The domain of the natural logarithmic function is the set of all positive real numbers.

- From this definition, you can see that ln x is positive for x > 1 and negative for 0 < x < 1.</li>
- Moreover, ln(1) = 0, because the upper and lower limits of integration are equal when x = 1.



• To sketch the graph of  $y = \ln x$ , you can think of the natural logarithmic function as an antiderivative given by the differential equation

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{1}{x}$$

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- Figure 2 is a computer-generated graph, called a slope (or direction) field, showing small line segments of slope 1/x.
- The graph of  $y = \ln x$  is the one that passes through the point (1, 0).



Figure 2: Each small line segment has a slope of  $\frac{1}{x}$ .

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#### Theorem 5.1 (Properties of the natural logarithmic function)

The natural logarithmic function has the following properties.

- The domain is  $(0,\infty)$  and the range is  $(-\infty,\infty)$ .
- Interpretation of the second state of the s
- S The graph is concave downward.



Figure 3: The natural logarithmic function is increasing, and its graph is concave downward.

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## Theorem 5.2 (Logarithmic properties)

If a and b are positive numbers and n is rational, then the following properties are true.

- **1**  $\ln(1) = 0$
- $(ab) = \ln a + \ln b$
- $In(a^n) = n \ln a$
- $In \left( \frac{a}{b} \right) = \ln a \ln b$

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- When rewriting the logarithmic functions, you must check to see whether the <u>domain</u> of the rewritten function is the same as the domain of the original.
- For instance, the domain of  $f(x) = \ln x^2$  is all real numbers except x = 0, and the domain of  $g(x) = 2 \ln x$  is all positive real numbers.



Figure 4: Domain of  $f(x) = \ln x^2$  and  $g(x) = 2 \ln x$ .

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- It is likely that you have studied logarithms in an algebra course. There, without the benefit of calculus, logarithms would have been defined in terms of a base number.
- For example, common logarithms have a base of 10 since  $\log_{10} 10 = 1$ .
- The base for the natural logarithm is defined using the fact that the natural logarithmic function is continuous, is one-to-one, and has a range of  $(-\infty, \infty)$ .
- So, there must be a unique real number x such that  $\ln x = 1$ .

• This number is denoted by the letter *e*. It can be shown that *e* is irrational and has the following decimal approximation.

 $e \approx 2.71828182846$ 



Figure 5: *e* is the base for the natural logarithm because  $\ln e = 1$ .

### Definition 5.2 (e)

The letter e denotes the positive real number such that

$$\ln e = \int_1^e \frac{1}{t} \, \mathrm{d}t = 1.$$

•  $\ln(e^n) = n \ln e = n(1) = n$ , we can evaluate the natural logarithms:

X	$\frac{1}{e^3} \approx 0.050$	$\frac{1}{e^2} \approx 0.135$	$\frac{1}{e} \approx 0.368$	$e^0 = 1$	e pprox 2.718	$e^2 \approx 7.389$
ln x	-3	-2	-1	0	1	2



Figure 6: If  $x = e^n$ , then  $\ln x = n$ .

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• Some useful or interesting values related to *e* and ln *x* are listed below.

Example 1 (Evaluating natural logarithmic expressions)

**a.**  $\ln 2 \approx 0.693$  **b.**  $\ln 32 \approx 3.466$  **c.**  $\ln 0.1 \approx -2.303$ 

Euler's Formula $e^{ix} = \cos x + i \sin x$ 

Euler's Identity: One of the most beautiful theorem in mathematics.

$$e^{i\pi} + 1 = 0$$

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# The derivative of the natural logarithmic function

- The derivative of the natural logarithmic function is given in Theorem 5.3.
- The first part of the theorem follows from the definition of the natural logarithmic function as an antiderivative.
- The second part of the theorem is simply the Chain Rule version of the first part.

#### Theorem 5.3 (Derivative of the natural logarithmic function)

Let u be a differentiable function of x. **1.**  $\frac{d}{dx} [\ln x] = \frac{1}{x}$ , x > 0 **2.**  $\frac{d}{dx} [\ln u] = \frac{1}{u} \frac{du}{dx} = \frac{u'}{u}$ , u > 0

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## Example 2 (Differentiation of logarithmic functions)

- **a.**  $\frac{\mathrm{d}}{\mathrm{d}x} \left[ \ln(2x) \right]$
- **b.**  $\frac{d}{dx}[\ln(x^2+1)]$
- **c.**  $\frac{\mathrm{d}}{\mathrm{d}x} [x \ln x]$
- **d.**  $\frac{d}{dx} [(\ln x)^3]$

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## Example 3 (Logarithmic properties as aids to differentiation)

Differentiate  $f(x) = \ln \sqrt{x+1}$ .

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#### Example 4 (Logarithmic properties as aids to differentiation)

Differentiate 
$$f(x) = \ln \frac{x(x^2+1)^2}{\sqrt{2x^3-1}}$$
.

• Using logarithms as aids in differentiating <u>nonlogarithmic functions</u> is called logarithmic differentiation.

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## Example 5 (Logarithmic differentiation)

Find the derivative of

$$y = \frac{(x-2)^2}{\sqrt{x^2+1}}, \quad x \neq 2.$$

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#### Theorem 5.4 (Derivative involving absolute value)

If u is a differentiable function of x such that  $u \neq 0$ , then

$$\frac{\mathrm{d}}{\mathrm{d}x}\,\ln|u|=\frac{u'}{u}.$$

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#### Example 6 (Derivative involving absolute value)

Find the derivative of

 $f(x) = \ln |\cos x|.$ 

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## Log Rule for integration

The differentiation rules

$$\frac{\mathrm{d}}{\mathrm{d}x}\left[\ln|x|\right] = \frac{1}{x} \quad \text{and} \quad \frac{\mathrm{d}}{\mathrm{d}x}\left[\ln|u|\right] = \frac{u'}{u}$$

produce the following integration rule.

### Theorem 5.5 (Log Rule for integration)

Let *u* be a differentiable function of *x*. **1.**  $\int \frac{1}{x} dx = \ln |x| + C$  **2.**  $\int \frac{1}{u} du = \ln |u| + C$ 

Because du = u' dx, the second formula can also be written as

$$\int \frac{u'}{u} \, \mathrm{d}x = \ln |u| + C. \qquad \text{Alternative form of Log Rule}$$

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## Example 1 (Using the Log Rule for integration)

Find  $\int \frac{2}{x} dx$ 

## Example 2 (Using the log rule with a change of variables)

Find  $\int \frac{1}{4x-1} \, \mathrm{d}x$ .

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### Example 3 (Finding area with the log rule)

Find the area of the region bounded by the graph of  $y = \frac{x}{x^2+1}$  the x-axis, and the lines x = 0 and x = 3.

## Example 4 (Recognizing quotient forms of the Log Rule)

**a.** 
$$\int \frac{3x^2+1}{x^3+x} \,\mathrm{d}x$$

**b.** 
$$\int \frac{\sec^2 x}{\tan x} \, \mathrm{d}x$$

c. 
$$\int \frac{x+1}{x^2+2x} \, \mathrm{d}x$$

**d.** 
$$\int \frac{1}{3x+2} \, \mathrm{d}x$$

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• If a rational function has a numerator of degree greater than or equal to that of the denominator, division may reveal a form to which you can apply the Log Rule!

Example 5 (Using long division before integrating)

Find 
$$\int \frac{x^2 + x + 1}{x^2 + 1} \, \mathrm{d}x$$
.

## Example 6 (Change of variables with the Log Rule)

Find 
$$\int \frac{2x}{(x+1)^2} \,\mathrm{d}x$$
.

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#### Guidelines for integration

- Learn a basic list of integration formulas.
- Find an integration formula that resembles all or part of the integrand, and, by <u>trial and error</u>, find a choice of u that will make the integrand conform to the formula.
- If you cannot find a *u*-substitution that works, try altering the integrand. You might try a trigonometric identity, multiplication and division by the same quantity, addition and subtraction of the same quantity, or long division. Be creative!
- (Not for exam) If you have access to computer software that will find antiderivatives symbolically, use it.
- Solution Check your result by differentiating to obtain the original integrand.

### Example 7 (u-Substitution and the Log Rule)

Solve the differential equation  $\frac{dy}{dx} = \frac{1}{x \ln x}$ .

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# Integrals of trigonometric functions

## Example 8 (Using a trigonometric identity)

Find  $\int \tan x \, \mathrm{d}x$ .

### Example 9 (Derivation of the Secant Formula)

Find  $\int \sec x \, dx$ .

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## Example 10 (Integrating trigonometric functions)

Evaluate  $\int_0^{\pi/4} \sqrt{1 + \tan^2 x} \, \mathrm{d}x$ .

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## Example 11 (Finding an average value)

## Find the average value of $f(x) = \tan x$ on the interval $\left[0, \frac{\pi}{4}\right]$ .

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## Inverse functions

The function f(x) = x + 3 from A = {1, 2, 3, 4} to B = {4, 5, 6, 7} can be written as

$$f: \{(1,4), (2,5), (3,6), (4,7)\}.$$

• By interchanging the first and second coordinates of each ordered pair, you can form the inverse function of f. This function is denoted by  $f^{-1}$ . It is a function from B to A, and can be written as

$$f^{-1}$$
: {(4,1), (5,2), (6,3), (7,4)}.

• The domain of f is equal to the range of  $f^{-1}$ , and vice versa. When you form the composition of f with  $f^{-1}$  or the composition of  $f^{-1}$  with f, you obtain the identity function.

$$f(f^{-1}(x)) = x$$
 and  $f^{-1}(f(x)) = x$ 

#### Definition 5.3 (Inverse function)

A function g is the inverse function of the function f if f(g(x)) = x for each x in the domain of g and g(f(x)) = x for each x in the domain of f. The function g is denoted by  $f^{-1}$  (read "f inverse").



Here are some important observations about inverse functions.

- If g is the inverse function of f, then f is the inverse function of g.
- 3 The domain of  $f^{-1}$  is equal to the range of f, and the range of  $f^{-1}$  is equal to the domain of f.
- A function need not have an inverse function, but if it does, the inverse function is unique!
- You can think of  $f^{-1}$  as undoing what has been done by f.
- f(x) = x + c and  $f^{-1}(x) = x c$  are inverse functions of each other.
- f(x) = cx and  $f^{-1}(x) = \frac{x}{c}$ ,  $c \neq 0$ , are inverse functions of each other.

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### Example 1 (Verifying inverse functions)

Show that the functions are inverse functions of each other.

$$f(x) = 2x^3 - 1$$
 and  $g(x) = \sqrt[3]{\frac{x+1}{2}}$ 

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Figure 7:  $f(x) = 2x^3 - 1$  and  $g(x) = \sqrt[3]{\frac{x+1}{2}}$  are inverse functions of each other.

- In Figure 7, the graphs of f and g = f<sup>-1</sup> appear to be mirror images of each other with respect to the line y = x.
- The graph of  $f^{-1}$  is a reflection of the graph of f in the line y = x!
- The idea of a reflection of the graph of f in the line y = x is generalized in the following theorem.

### Theorem 5.6 (Reflective property of inverse functions)

The graph of f contains the point (a, b) if and only if the graph of  $f^{-1}$  contains the point (b, a).



Figure 8: The graph of  $f^{-1}$  is a reflection of the graph of f in the line y = x.

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## Existence of an inverse function

- Not every function has an inverse function, and Theorem 5.6 suggests a graphical test for those that do—the Horizontal Line Test for an inverse function.
- This test states that a function *f* has an inverse function if and only if every horizontal line intersects the graph of *f* at most once.



Figure 9: If a horizontal line intersects the graph of f twice, then f is not one-to-one.

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#### Theorem 5.7 (The existence of an inverse function)

- **1** A function has an inverse function if and only if it is one-to-one.
- If f is strictly monotonic on its entire domain, then it is one-to-one and therefore has an inverse function.

### Example 2 (The existence of an inverse function)

Which of the functions has an inverse function? **a.**  $f(x) = x^3 + x - 1$  **b.**  $f(x) = x^3 - x + 1$ 





(a) Because  $f(x) = x^3 + x - 1$ is increasing over its entire domain, it has an inverse function.

(b) Because  $f(x) = x^3 - x + 1$ is not one-to-one, it does not have an inverse function.

Figure 10: The existence of an inverse function.

• The following guidelines suggest a procedure for finding an inverse function.

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#### Guidelines for finding an inverse function

- Use Theorem 5.7 to determine whether the function given by y = f(x) has an inverse function.
- Solve for x as a function of  $y : x = g(y) = f^{-1}(y)$ .
- So Interchange x and y. The resulting equation is  $y = f^{-1}(x)$ .
- Define the domain of  $f^{-1}$  as the range of f.
- Solution Verify that  $f(f^{-1}(x)) = x$  and  $f^{-1}(f(x)) = x$ .

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### Example 3 (Finding an inverse function)

### Find the inverse function of $f(x) = \sqrt{2x - 3}$ .

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Figure 11: The domain of  $f^{-1}(x) = \frac{x^2+3}{2}$ ,  $[0, \infty)$  is the range of  $f(x) = \sqrt{2x-3}$ .

- Suppose you are given a function that is <u>not one-to-one</u> on its domain.
- By <u>restricting the domain</u> to an interval on which the function is strictly monotonic, you can conclude that the new function is one-to-one on the restricted domain.

### Example 4 (Testing whether a function is one-to-one)

Show that the sine function

$$f(x) = \sin x$$

is not one-to-one on the entire real line. Then show that  $[-\pi/2, \pi/2]$  is the largest interval, centered at the origin, on which f is strictly monotonic.



Figure 12:  $f(x) = \sin x$  is one-to-one on the interval  $[-\pi/2, \pi/2]$ .

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The next two theorems discuss the derivative of an inverse function.

Theorem 5.8 (Continuity and differentiability of inverse functions)

Let f be a function whose domain is an interval I. If f has an inverse function, then the following statements are true.

- If f is continuous on its domain, then  $f^{-1}$  is continuous on its domain.
- **2** If f is increasing on its domain, then  $f^{-1}$  is increasing on its domain.
- § If f is decreasing on its domain, then  $f^{-1}$  is decreasing on its domain.
- If f is differentiable on an interval containing c and f'(c) ≠ 0, then f<sup>-1</sup> is differentiable at f(c).

#### Theorem 5.9 (The derivative of an inverse function)

Let f be a function that is differentiable on an interval I. If f has an inverse function g, then g is differentiable at any x for which  $f'(g(x)) \neq 0$ . Moreover,

$$g'(x) = \frac{1}{f'(g(x))}, \quad f'(g(x)) \neq 0.$$

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## Example 5 (Evaluating the derivative of an inverse function)

Let 
$$f(x) = \frac{1}{4}x^3 + x - 1$$
.  
**a.** What is the value of  $f^{-1}(x)$  when  $x = 3$ ?  
**b.** What is the value of  $(f^{-1})'(x)$  when  $x = 3$ ?

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Figure 13: The graphs of the inverse functions f and  $f^{-1}$  have reciprocal slopes at points (a, b) and (b, a).

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### Example 6 (Graphs of inverse functions have reciprocal slopes)

Let  $f(x) = x^2$  (for  $x \ge 0$ ) and let  $f^{-1}(x) = \sqrt{x}$ . Show that the slopes of the graphs of f and  $f^{-1}$  are reciprocals at each of the following points. **a.** (2,4) and (4,2) **b.** (3,9) and (9,3)

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Figure 14: At (0,0), the derivative of  $f(x) = x^2$  is 0, and the derivative of  $f^{-1}(x) = \sqrt{x}$  does not exist.

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## The natural exponential function

- The function  $f(x) = \ln x$  is increasing on its entire domain, and therefore it has an inverse function  $f^{-1}$ .
- The domain of  $f^{-1}$  is the set of all reals, and the range is the set of positive reals, as shown in Figure 15.



Figure 15: The inverse function of the natural logarithmic function is the natural exponential function.

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• So, for any real number x,

$$f(f^{-1}(x)) = \ln[f^{-1}(x)] = x.$$
 x is any real number

• If x happens to be rational, then

$$\ln(e^x) = x \ln e = x(1) = x.$$
 x is a rational number

 Because the natural logarithmic function is one-to-one, you can conclude that f<sup>-1</sup>(x) and e<sup>x</sup> agree for rational values of x. The following definition extends to include all real values of x.

#### Definition 5.4 (The natural exponential function)

The inverse function of the natural logarithmic function  $f(x) = \ln x$  is called the natural exponential function and is denoted by

$$f^{-1}(x)=e^x.$$

That is  $y = e^x$  if and only if  $x = \ln y$ .

• The inverse relationship between the natural logarithmic function and the natural exponential function can be summarized as follows.

$$\ln(e^x) = x$$
 and  $e^{\ln x} = x$  Inverse relationship

### Example 1 (Solving an exponential equation)

Solve  $7 = e^{x+1}$ .

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### Example 2 (Solving a logarithmic equation (exponentiate))

Solve  $\ln(2x - 3) = 5$ .

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### Theorem 5.10 (Operations with exponential functions)

Let a and b be any real numbers.
e<sup>a</sup>e<sup>b</sup> = e<sup>a+b</sup>
e<sup>a</sup>/<sub>a<sup>b</sup></sub> = e<sup>a-b</sup>

- An inverse function  $f^{-1}$  shares many properties with f.
- So, the natural exponential function inherits the following properties from the natural logarithmic function (see Figure 16).

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Properties of the natural exponential function

- **1** The domain of  $f(x) = e^x$  is  $(-\infty, \infty)$ , and the range is  $(0, \infty)$ .
- 2 The function  $f(x) = e^x$  is continuous, increasing, and one-to-one on its entire domain.
- Solution The graph of  $f(x) = e^x$  is concave upward on its entire domain.

$$Iim_{x\to-\infty} e^x = 0 \text{ and } Iim_{x\to\infty} e^x = \infty.$$



Figure 16: The natural exponential function is increasing, and its graph is concave upward. October 20, 2023 65 / 128

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# Derivatives of exponential functions

 One of the most intriguing (and useful) characteristics of the natural exponential function is that it is its own derivative.



Figure 17: source: https://www.pinterest.com/pin/548454060851043602/

### Theorem 5.11 (Derivatives of the natural exponential function)

Let u be a differentiable function of x.

$$\begin{array}{l} \mathbf{0} \quad \frac{\mathrm{d}}{\mathrm{d}x} \left[ e^{x} \right] = e^{x} \\ \mathbf{0} \quad \frac{\mathrm{d}}{\mathrm{d}x} \left[ e^{u} \right] = e^{u} \frac{\mathrm{d}u}{\mathrm{d}x} \end{array}$$

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### Example 3 (Differentiating exponential functions)

**a.** 
$$\frac{\mathrm{d}}{\mathrm{d}x} \left[ e^{2x-1} \right]$$

**b.** 
$$\frac{d}{dx} [e^{-3/x}]$$

**c.**  $\frac{\mathrm{d}}{\mathrm{d}x} [x^2 e^x]$ 

**d.** 
$$\frac{\mathrm{d}}{\mathrm{d}x} \left[ \frac{e^{3x}}{e^x + 1} \right]$$

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### Example 4 (Locating relative extrema)

Find the relative extrema of  $f(x) = xe^x$ .

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### Example 5 (Finding an equation of a tangent line)

Find an equation of the tangent line to the graph of  $f(x) = 2 + e^{1-x}$  at the point (1,3).

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# Integrals of exponential functions

### Theorem 5.12 (Integration rules for exponential functions)

Let u be a differentiable function of x. 1.  $\int e^x dx = e^x + C$  2.  $\int e^u du = e^u + C$ 

Example 7 (Integrating exponential functions)

Find  $\int e^{3x+1} \, \mathrm{d}x$ .

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## Example 8 (Integrating exponential functions)

Find 
$$\int 5xe^{-x^2} dx$$
.

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## Example 9 (Integrating exponential functions)

**a.** 
$$\int \frac{e^{1/x}}{x^2} dx$$
 **b.**  $\int \sin x e^{\cos x} dx$ 

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Example 10 (Finding areas bounded by exponential functions)

**a.** 
$$\int_0^1 e^{-x} dx$$
 **b.**  $\int_0^1 \frac{e^x}{1+e^x} dx$  **c.**  $\int_{-1}^0 [e^x \cos(e^x)] dx$ 



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• The <u>base</u> of the natural exponential function is *e*. This "natural" base can be used to assign a meaning to a general base *a*.

Definition 5.5 (Exponential function to base a)

If a is a positive real number  $(a \neq 1)$  and x is any real number, then the exponential function to the base a is denoted by  $a^x$  and is defined by

$$a^{x} = e^{(\ln a)x}$$

If a = 1, then  $y = 1^x = 1$  is a constant function.

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- These functions obey the usual laws of exponents. For instance, here are some familiar properties.
  - 1.  $a^{0} = 1$ 3.  $\frac{a^{x}}{a^{y}} = a^{x-y}$ 4.  $(a^{x})^{y} = a^{xy}$
- When modeling the half-life of a radioactive sample, it is convenient to use <sup>1</sup>/<sub>2</sub> as the base of the exponential model. (Half-life is the number of years required for half of the atoms in a sample of radioactive material to decay.)

#### Definition 5.6 (Logarithmic function to base a)

If a is a positive real number  $(a \neq 1)$  and x is any positive real number, then the logarithmic function to the base a is denoted by  $\log_a x$  and is defined as

$$\log_a x = \frac{1}{\ln a} \ln x.$$

 Logarithmic functions to the base *a* have properties similar to those of the natural logarithmic function. *a* > 0, *a* ≠ 1, *x*, *y* > 0

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• From the definitions of the exponential and logarithmic functions to the base *a*, it follows that  $f(x) = a^x$  and  $g(x) = \log_a x$  are inverse functions of each other.

• The logarithmic function to the base 10 is called the <u>common logarithmic function</u>. So, for common logarithms,  $y = 10^x$  if and only if  $x = \log_{10} y$ .

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#### Example 2 (Bases other than *e*)

Solve for x in each equation. **a.** 
$$3^x = \frac{1}{81}$$
 **b.**  $\log_2 x = -4$ 

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- To differentiate exponential and logarithmic functions to other bases, you have three options:
  - (1) use the definitions of  $a^x$  and  $\log_a x$  and differentiate using the rules for the natural exponential and logarithmic functions,
  - (2) use logarithmic differentiation, or
  - (3) use the following differentiation rules for bases other than e.

#### Theorem 5.13 (Derivatives for bases other than e)

Let a be a positive real number  $(a \neq 1)$  and let u be a differentiable function of x. 1.  $\frac{d}{dx}[a^x] = (\ln a)a^x$ 3.  $\frac{d}{dx}[\log_a x] = \frac{1}{(\ln a)x}$ 4.  $\frac{d}{dx}[\log_a u] = \frac{1}{(\ln a)u}\frac{du}{dx}$ 

#### Example 3 (Differentiating functions to other bases)

Find the derivative of each function.

**a.**  $y = 2^x$  **b.**  $y = 2^{3x}$  **c.**  $y = \log_{10} \cos x$  **d.**  $y = \log_3 \frac{\sqrt{x}}{x+5}$ 

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- Occasionally, an integrand involves an exponential function to a base other than *e*. When this occurs, there are two options:
  - convert to base e using the formula  $a^{x} = e^{(\ln a)x}$  and then integrate, or
     integrate directly, using the integration formula

$$\int a^{x} \, \mathrm{d}x = \left(\frac{1}{\ln a}\right) a^{x} + C.$$

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#### Example 4 (Integrating an exponential function to another base)

Find  $\int 2^x dx$ .

#### Theorem 5.14 (The Power Rule for real exponents)

Let n be any real number and let u be a differentiable function of x. a)  $\frac{d}{dx}[x^n] = nx^{n-1}$ a)  $\frac{d}{dx}[u^n] = nu^{n-1}\frac{du}{dx}$ 

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## Example 5 (Comparing variables and constants)

a. 
$$\frac{d}{dx} [e^e]$$
  
b.  $\frac{d}{dx} [e^x]$   
c.  $\frac{d}{dx} [x^e]$   
d.  $y = x^x$ 

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# Applications of exponential functions

- Suppose *P* dollars is deposited in an account at an annual interest rate *r* (in decimal form). If interest accumulates in the account, what is the balance in the account at the end of 1 year?
- The answer depends on the number of times *n* the interest is compounded according to the formula

$$A=P\left(1+\frac{r}{n}\right)^n.$$

• For instance, the result for a deposit of \$1000 at 8% interest compounded *n* times a year is shown in the table.

n	A
1	\$1080.00
2	\$1081.60
4	\$1082.33
12	\$1083.00
365	\$1083.28

• As *n* increases, the balance *A* approaches a limit. To develop this limit, use the following theorem.

## Theorem 5.15 (A limit involving e)

$$\lim_{x \to \infty} \left( 1 + \frac{1}{x} \right)^x = \lim_{x \to \infty} \left( \frac{x+1}{x} \right)^x = e$$

To test the reasonableness of this theorem, try evaluating
 [(x + 1)/x]<sup>x</sup> for several values of x, as shown in the table.

x	$\left(\frac{x+1}{x}\right)^x$
10	2.59374
100	2.70481
1,000	2.71692
10,000	2.71815
100,000	2.71827
1,000,000	2.71828

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- Now, let's take another look at the formula for the balance A in an account in which the interest is compounded n times per year.
- By taking the limit as *n* approaches infinity, you obtain

$$A = \lim_{n \to \infty} P\left(1 + \frac{r}{n}\right)^n = P \lim_{n \to \infty} \left[ \left(1 + \frac{1}{n/r}\right)^{n/r} \right]^r$$
$$= P \left[ \lim_{x \to \infty} \left(1 + \frac{1}{x}\right)^x \right]^r = Pe^r.$$

• This limit produces the balance after 1 year of continuous compounding. So, for a deposit of 1000 at 8% interest compounded continuously, the balance at the end of 1 year would be

$$A = 1000e^{0.08} \approx$$
\$1083.29.

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## Indeterminate forms

- The forms 0/0 and  $\infty/\infty$  are called <u>indeterminate</u> because they do not guarantee that a limit exists, nor do they indicate what the limit is, if one does exist.
- When you encountered one of these <u>indeterminate forms</u> earlier in the text, you attempted to rewrite the expression by using various algebraic techniques.

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• You can extend these algebraic techniques to find limits of transcendental functions. For instance, the limit

$$\lim_{x\to 0}\frac{e^{2x}-1}{e^x-1}$$

produces the indeterminate form 0/0.

• Factoring and then dividing produces

$$\lim_{x \to 0} \frac{e^{2x} - 1}{e^x - 1} = \lim_{x \to 0} \frac{(e^x + 1)(e^x - 1)}{e^x - 1} = \lim_{x \to 0} (e^x + 1) = 2.$$

• However, not all indeterminate forms can be evaluated by algebraic manipulation. This is often true when both algebraic and transcendental functions are involved. For instance, the limit

$$\lim_{x\to 0}\frac{e^{2x}-1}{x}$$

produces the indeterminate form 0/0.

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• Rewriting the expression to obtain

$$\lim_{x \to 0} \left( \frac{e^{2x}}{x} - \frac{1}{x} \right)$$

merely produces another indeterminate form,  $\infty - \infty$ .

• You could use technology to estimate the limit, as shown below. From the table and the graph, the limit appears to be 2.

x	-1	-0.1	-0.01	-0.001	0	0.001	0.01	0.1	1
$\frac{e^{2x}-1}{x}$	0.865	1.813	1.980	1.998	?	2.002	2.020	2.214	6.389



# L'Hôpital's Rule

- To find the limit illustrated above, you can use a theorem called <u>L'Hôpital's Rule</u>. This theorem states that under certain conditions the limit of the quotient f(x)/g(x) is determined by the limit of the quotient of the derivatives  $\frac{f'(x)}{g'(x)}$ .
- To prove this theorem, you can use a more general result called the <u>Extended Mean Value Theorem</u>.

#### Theorem 5.16 (The Extended Mean Value Theorem)

If f and g are differentiable on an open interval (a, b) and continuous on [a, b] such that  $g'(x) \neq 0$  for any x in (a, b), then there exists a point c in (a, b) such that

$$\frac{f'(c)}{g'(c)}=\frac{f(b)-f(a)}{g(b)-g(a)}.$$

#### Theorem 5.17 (L'Hôpital's Rule)

Let f and g be functions that are differentiable on an open interval (a, b) containing c, except possibly at c itself. Assume that  $g'(x) \neq 0$  for all x in (a, b), except possibly at c itself. If the limit of f(x)/g(x) as x approaches c produces the indeterminate form 0/0, then

$$\lim_{x \to c} \frac{f(x)}{g(x)} = \lim_{x \to c} \frac{f'(x)}{g'(x)}$$

provided the limit on the right exists (or is infinite). This result also applies if the limit of f(x)/g(x) as x approaches c produces anyone of the indeterminate forms  $\infty/\infty, (-\infty)/\infty, \infty/(-\infty)$  or  $(-\infty)/(-\infty)$ .

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## Example 1 (Indeterminate form 0/0)

Evaluate 
$$\lim_{x\to 0} \frac{e^{2x}-1}{x}$$
.

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## Example 2 (Indeterminate form $\frac{\infty}{\infty}$ )

Evaluate 
$$\lim_{x\to\infty} \frac{\ln x}{x}$$
.

## Example 3 (Applying L'Hôpital's Rule more than once)

Evaluate  $\lim_{x\to -\infty} \frac{x^2}{e^{-x}}$ .

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## Example 4 (Indeterminate form $0 \cdot \infty$ )

Evaluate  $\lim_{x\to\infty} e^{-x}\sqrt{x}$ .

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## Example 5 (Indeterminate form $1^{\infty}$ )

Evaluate  $\lim_{x\to\infty} \left(1+\frac{1}{x}\right)^x$ .

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Figure 19: The limit of  $[1 + (1/x)]^x$  as x approaches infinity is e.

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## Example 6 (Indeterminate form $0^0$ )

Find  $\lim_{x\to 0^+} (\sin x)^x$ .

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## Example 7 (Indeterminate form $\infty - \infty$ )

Evaluate 
$$\lim_{x\to 1^+} \left(\frac{1}{\ln x} - \frac{1}{x-1}\right)$$
.

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• The forms 0/0,  $\infty/\infty$ ,  $\infty - \infty$ ,  $0 \cdot \infty$ ,  $0^0$ ,  $1^\infty$ , and  $\infty^0$  have been identified as indeterminate. There are similar forms that you should recognize as <u>determinate</u>.

$\infty = \infty + \infty$	$ ightarrow\infty$	Limit is positive infinity
$-\infty-\infty$	$\rightarrow -\infty$	Limit is negative infinity
$0^\infty$	ightarrow 0	Limit is zero
$0^{-\infty}$	$ ightarrow\infty$	Limit is positive infinity

- As a final comment, remember that L'Hôpital's Rule can be applied only to quotients leading to the indeterminate forms 0/0 and ∞/∞.
- For instance, the following application of L'Hôpital's Rule is incorrect.



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- None of the six basic trigonometric functions has an inverse function. This statement is true because all six trigonometric functions are periodic and therefore are not one-to-one.
- In this section you will examine these six functions to see whether their domains can be redefined in such a way that they will have inverse functions on the restricted domains.
- Under suitable restrictions, each of the six trigonometric functions is one-to-one and so has an inverse function, as shown in the following definition.

Function	Domain	Range
$y = \arcsin x$ iff $\sin y = x$	$-1 \le x \le 1$	$-\frac{\pi}{2} \le y \le \frac{\pi}{2}$
$y = \arccos x$ iff $\cos y = x$	$-1 \le x \le 1$	$0 \le y \le \pi$
$y = \arctan x$ iff $\tan y = x$	$-\infty < x < \infty$	$-rac{\pi}{2} < y < rac{\pi}{2}$
$y = \operatorname{arccot} x \text{ iff } \operatorname{cot} y = x$	$-\infty < x < \infty$	$0 < y < \pi$
$y = \operatorname{arcsec} x$ iff $\operatorname{sec} y = x$	$ x  \ge 1$	$0\leq y\leq \pi$ , $y eq rac{\pi}{2}$
$y = \operatorname{arccsc} x$ iff $\operatorname{csc} y = x$	$ x  \ge 1$	$-\frac{\pi}{2} \le y \le \frac{\pi}{2}, \ y \ne 0$

• The graphs of the six inverse trigonometric functions are shown in Figure 20.



Figure 20: Six inverse trigonometric functions.

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#### Example 1 (Evaluating inverse trigonometric functions)

Evaluate each function.

**a.**  $\operatorname{arcsin}\left(-\frac{1}{2}\right)$  **b.**  $\operatorname{arccos} 0$  **c.**  $\operatorname{arctan} \sqrt{3}$ 

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• Inverse functions have the properties

$$f(f^{-1}(x)) = x$$
 and  $f^{-1}(f(x)) = x$ .

- When applying these properties to inverse trigonometric functions, remember that the trigonometric functions have inverse functions only in restricted domains.
- For x-values outside these domains, these two properties do not hold.
- For example,  $\arcsin(\sin \pi)$  is equal to 0, not  $\pi$ .


### Example 2 (Solving an equation)

$$\arctan(2x-3) = \frac{\pi}{4}$$

### Example 3 (Using right triangles)

**a.** Given  $y = \arcsin x$ , where  $0 < y < \pi/2$ , find  $\cos y$ . **b.** Given  $y = \operatorname{arcsec}(\sqrt{5}/2)$ , find  $\tan y$ .



Figure 21: Using right triangles.

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# Derivatives of inverse trigonometric functions

- The derivative of the transcendental function  $f(x) = \ln x$  is the algebraic function f'(x) = 1/x.
- You will now see that the derivatives of the inverse trigonometric functions also are algebraic!

### Theorem 5.18 (Derivatives of inverse trigonometric functions)

Let u be a differentiable function of x.

$$\frac{\mathrm{d}}{\mathrm{d}x} [\operatorname{arcsin} u] = \frac{u'}{\sqrt{1 - u^2}} \qquad \qquad \frac{\mathrm{d}}{\mathrm{d}x} [\operatorname{arccos} u] = \frac{-u'}{\sqrt{1 - u^2}}$$
$$\frac{\mathrm{d}}{\mathrm{d}x} [\operatorname{arctan} u] = \frac{u'}{1 + u^2} \qquad \qquad \frac{\mathrm{d}}{\mathrm{d}x} [\operatorname{arccot} u] = \frac{-u'}{1 + u^2}$$
$$\frac{\mathrm{d}}{\mathrm{d}x} [\operatorname{arcsec} u] = \frac{u'}{|u|\sqrt{u^2 - 1}} \qquad \qquad \frac{\mathrm{d}}{\mathrm{d}x} [\operatorname{arccsc} u] = \frac{-u'}{|u|\sqrt{u^2 - 1}}$$

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## Example 4 (Differentiating inverse trigonometric functions)

**a.**  $\frac{\mathrm{d}}{\mathrm{d}x} [\operatorname{arcsin}(2x)]$ 

**b.**  $\frac{\mathrm{d}}{\mathrm{d}x} [\arctan(3x)]$ 

c.  $\frac{\mathrm{d}}{\mathrm{d}x} \left[ \arcsin \sqrt{x} \right]$ 

**d.**  $\frac{\mathrm{d}}{\mathrm{d}x}$  [arcsec  $e^{2x}$ ]

#### Example 5 (A derivative that can be simplified)

Find the derivative of  $y = \arcsin x + x\sqrt{1 - x^2}$ 

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# Review of basic differentiation rules

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- Inverse trigonometric functions: integration

# Integrals involving inverse trigonometric functions

- The derivatives of the six inverse trigonometric functions fall into three pairs. In each pair, the derivative of one function is the negative of the other.
- For example

$$\frac{\mathrm{d}}{\mathrm{d}x}\left[\arcsin x\right] = \frac{1}{\sqrt{1-x^2}}$$

and

$$\frac{\mathrm{d}}{\mathrm{d}x}\left[\arccos x\right] = -\frac{1}{\sqrt{1-x^2}}$$

• When listing the antiderivative that corresponds to each of the inverse trigonometric functions, you need to use only one member from each pair. It is conventional to use  $\arcsin x$  as the antiderivative of  $1/\sqrt{1-x^2}$ , rather than  $-\arccos x$ .

Identities involving inverse trigonometric functions  

$$\begin{aligned} & \arccos x + \arccos x = \frac{1}{2}\pi, \quad |x| \leq 1 \\ & \arctan x + \arccos x = \frac{1}{2}\pi, \quad |x| \in \mathbb{R} \\ & \arccos x + \arccos x = \frac{1}{2}\pi, \quad |x| \geq 1 \end{aligned}$$

## Theorem 5.19 (Integrals involving inverse trigonometric functions)

Let u be a differentiable function of x, and let 
$$a > 0$$
.  
1.  $\int \frac{du}{\sqrt{a^2 - u^2}} = \arcsin \frac{u}{a} + C$   
2.  $\int \frac{du}{a^2 + u^2} = \frac{1}{a} \arctan \frac{u}{a} + C$   
3.  $\int \frac{du}{u\sqrt{u^2 - a^2}} = \frac{1}{a} \operatorname{arcsec} \frac{|u|}{a} + C$ 

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# Example 1 (Integration with inverse trigonometric functions)

a. 
$$\int \frac{\mathrm{d}x}{\sqrt{4-x^2}}$$

**b.** 
$$\int \frac{dx}{2+9x^2}$$

**c.** 
$$\int \frac{\mathrm{d}x}{x\sqrt{4x^2-9}}$$

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# Example 2 (Integration by substitution)

Find 
$$\int \frac{\mathrm{d}x}{\sqrt{e^{2x}-1}}$$

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# Example 3 (Rewriting as the sum of two quotients)

Find 
$$\int \frac{x+2}{\sqrt{4-x^2}} \, \mathrm{d}x$$
.

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- Completing the square helps when quadratic functions are involved in the integrand.
- For example, the quadratic  $x^2 + bx + c$  can be written as the difference of two squares by adding and subtracting  $(b/2)^2$ .

$$x^{2} + bx + c = x^{2} + bx + \left(\frac{b}{2}\right)^{2} - \left(\frac{b}{2}\right)^{2} + c$$
$$= \left(x + \frac{b}{2}\right)^{2} - \left(\frac{b}{2}\right)^{2} + c$$

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## Example 4 (Completing the square)

Find 
$$\int \frac{\mathrm{d}x}{x^2 - 4x + 7}$$

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### Example 5 (Completing the square (negative leading coefficient))

Find the area of the region bounded by the graph of  $f(x) = \frac{1}{\sqrt{3x-x^2}}$  the *x*-axis, and the lines  $x = \frac{3}{2}$  and  $x = \frac{9}{4}$ .

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Figure 22: The area of the region bounded by the graph of f, the x-axis, and the lines  $x = \frac{3}{2}$  and  $x = \frac{9}{4}$  is  $\pi/6$ .

Table 2: Basic integration rules (a > 0)

1. $\int kf(u) du = k \int f(u) du$	2. $\int [f(u) \pm g(u)]  \mathrm{d}u = \int f(u)  \mathrm{d}u \pm \frac{1}{2} \int f(u)  \mathrm{d}u = \frac{1}{2} \int f(u)  \mathrm{d}u $
	$\int g(u) \mathrm{d}u$
3. $\int \mathrm{d}u = u + C$	4. $\int u^n du = \frac{u^{n+1}}{n+1} + C,  n \neq -1$
5. $\int \frac{\mathrm{d}u}{u} = \ln  u  + C$	6. $\int e^u  \mathrm{d}u = e^u + C$
7. $\int a^{u} du = \left(\frac{1}{\ln a}\right) a^{u} + C$	8. $\int \sin u  \mathrm{d}u = -\cos u + C$
9. $\int \cos u  \mathrm{d}u = \sin u + C$	10. $\int \tan u  \mathrm{d}u = -\ln \cos u  + C$
11. $\int \cot u  \mathrm{d}u = \ln  \sin u  + C$	12. $\int \sec u  \mathrm{d}u = \ln  \sec u + \tan u  + C$
13. $\int \csc u  \mathrm{d}u = -\ln \csc u + \cot u  + C$	14. $\int \sec^2 u  \mathrm{d}u = \tan u + C$
15. $\int \csc^2 u  \mathrm{d}u = -\cot u + C$	16. $\int \sec u \tan u  \mathrm{d}u = \sec u + C$
17. $\int \csc u \cot u  \mathrm{d}u = -\csc u + C$	18. $\int \frac{\mathrm{d}u}{\sqrt{a^2 - u^2}} = \arcsin \frac{u}{a} + C$
19. $\int \frac{\mathrm{d}u}{a^2+u^2} = \frac{1}{a}\arctan\frac{u}{a} + C$	20. $\int \frac{\mathrm{d}u}{u\sqrt{u^2-a^2}} = \frac{1}{a} \operatorname{arcsec} \frac{ u }{a} + C$

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### Example 6 (Comparing integration problems)

Find as many of the following integrals as you can using the formulas and techniques you have studied so far in the text.

**a.** 
$$\int \frac{\mathrm{d}x}{x\sqrt{x^2-1}}$$
 **b.**  $\int \frac{x\,\mathrm{d}x}{\sqrt{x^2-1}}$  **c.**  $\int \frac{\mathrm{d}x}{\sqrt{x^2-1}}$ 

### Example 7 (Comparing integration problems)

Find as many of the following integrals as you can using the formulas and techniques you have studied so far in the text.

**a.**  $\int \frac{\mathrm{d}x}{x \ln x}$  **b.**  $\int \frac{\ln x \, \mathrm{d}x}{x}$  **c.**  $\int \ln x \, \mathrm{d}x$ 

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