

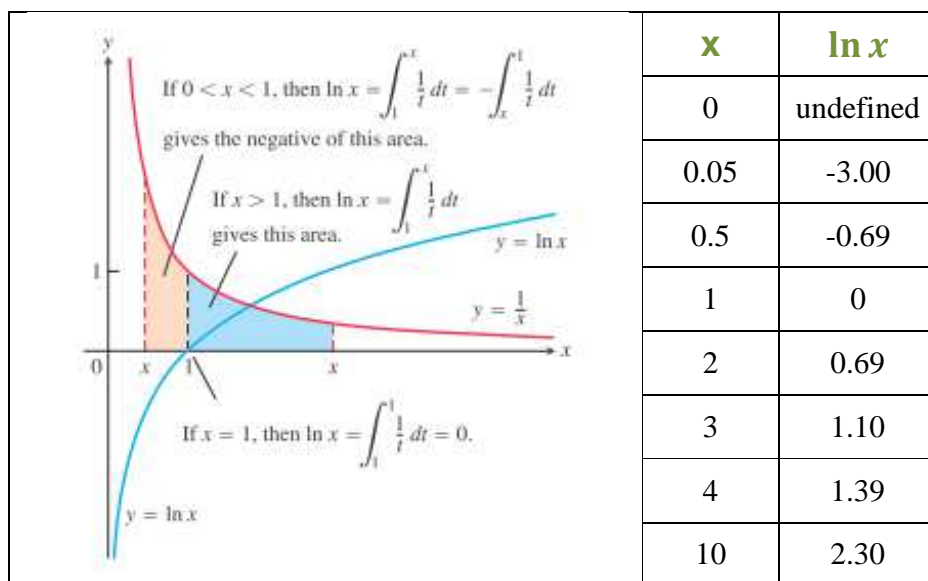
Definition of the Natural Logarithm Function

The natural logarithm of a positive number x , written as $\ln x$, is defined as an integral.

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

From the Zero Width Interval Rule for definite integrals, we also have:

$$\ln 1 = \int_1^1 \frac{1}{t} dt = 0$$



The Derivative of $y = \ln x$

$$\frac{d}{dx} \ln x = \frac{d}{dx} \int_1^x \frac{1}{t} dt = \frac{1}{x}$$

For every positive value of x , we have:

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

If u is a differentiable function of x whose values are positive, so that $\ln u$ is defined, then applying the Chain Rule we obtain:

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

Example 1: Find derivatives of the following functions:

$$\text{a) } \frac{d}{dx} \ln 2x = \frac{1}{2x} (2) = \frac{1}{x}$$

Notice from Example 2a that the function $y = \ln 2x$ has the same derivative as the function $y = \ln x$.

$$\text{b) } \frac{d}{dx} \ln(x^2 + 3) = \frac{1}{x^2+3} (2x) = \frac{2x}{x^2+3}$$

$$\text{c) } \frac{d}{dx} \ln|x|, x \neq 0$$

$$\frac{1}{|x|} \cdot \frac{x}{|x|} = \frac{x}{x^2} = \frac{1}{x}$$

Notice that the derivative of $|x| = 1 = \frac{x}{|x|}$

Algebraic Properties of the Natural Logarithm

For any numbers $b > 0$ and $x > 0$, the natural logarithm satisfies the following rules:

1. Product Rule: $\ln bx = \ln b + \ln x$
2. Quotient Rule: $\ln \frac{b}{x} = \ln b - \ln x$
3. Reciprocal Rule: $\ln \frac{1}{x} = -\ln x$
4. Power Rule: $\ln x^r = r \ln x$ For r rational

Example 2: Interpreting the properties of Logarithms

$$\text{a) } \ln 6 = \ln(2 * 3) = \ln 2 + \ln 3$$

$$\text{b) } \ln 4 - \ln 5 = \ln \frac{4}{5} = \ln 0.8$$

$$\text{c) } \ln \frac{1}{8} = -\ln 8 = -\ln 2^3 = -3 \ln 2$$

Example 3: Applying the properties of Logarithms to function formulas

a) $\ln 4 + \ln(\sin x) = \ln(4 \sin x)$

b) $\ln \frac{x+1}{2x-3} = \ln(x+1) - \ln(2x-3)$

c) $\ln(\sec x) = \ln \frac{1}{\cos x} = -\ln \cos x$

d) $\ln \sqrt[3]{x+1} = \ln(x+1)^{1/3} = \frac{1}{3} \ln(x+1)$

The Integral $\int (1/u) du$

If u is a differentiable function that is never zero, then:

$$\int \frac{1}{u} du = \ln|u| + C$$

Whenever $u = f(x)$ is a differentiable function that is never zero, we have that $du = f'(x) dx$ and:

$$\int \frac{f'(x)}{f(x)} dx = \ln|f(x)| + C$$

Example 4: Calculate the following integral:

$$\int_{-\pi/2}^{\pi/2} \frac{4 \cos \theta}{3 + 2 \sin \theta} d\theta$$

Let: $u = 3 + 2 \sin \theta$, $du = 2 \cos \theta$

Therefore,

$$\int_1^5 \frac{2}{u} du = 2 \ln|u| \Big|_1^5 = 2 \ln|5| - 2 \ln|1| = 2 \ln 5$$

The Integrals of $\tan x$, $\cot x$, $\sec x$, and $\csc x$

To integrate these trigonometric functions,

$$\int \tan x dx = \int \frac{\sin x}{\cos x} dx = -\ln|\cos x| + C = \ln \frac{1}{|\cos x|} + C = \ln|\sec x| + C$$

$$\int \cot x dx = \int \frac{\cos x}{\sin x} dx = \ln|\sin x| + C = -\ln|\csc x| + C$$

To integrate $\sec x$, we multiply and divide by $(\sec x + \tan x)$ as an algebraic form of 1.

$$\int \sec x \, dx = \int \sec x \cdot \frac{\sec x + \tan x}{\sec x + \tan x} \, dx = \int \frac{\sec^2 x + \sec x \tan x}{\sec x + \tan x} = \ln|\sec x + \tan x| + C$$

For $\csc x$, we multiply and divide by $(\csc x + \cot x)$.

$$\int \csc x \, dx = \int \csc x \cdot \frac{\csc x + \cot x}{\csc x + \cot x} \, dx = \int \frac{\csc^2 x + \csc x \cot x}{\csc x + \cot x} = -\ln|\csc x + \cot x| + C$$

Example 5: Calculate the following integral:

$$\int_0^{\pi/6} \tan 2x \, dx = \int_0^{\pi/3} \tan u \frac{du}{2} = \frac{1}{2} \int_0^{\pi/3} \tan u \, du = \frac{1}{2} \ln|\sec u| \Big|_0^{\pi/3} = \frac{1}{2} (\ln 2 - \ln 1) = \frac{1}{2} \ln 2$$

Example 6: Using the Logarithmic Differentiation, find dy/dx if:

$$y = \frac{(x^2 + 1)(x + 3)^{1/2}}{x - 1}, \quad x > 1$$

Solution: the Natural logarithm of both sides is taken:

$$\ln y = \ln \frac{(x^2 + 1)(x + 3)^{1/2}}{x - 1}$$

$$\ln y = \ln(x^2 + 1)(x + 3)^{1/2} - \ln(x - 1)$$

$$\ln y = \ln(x^2 + 1) + \ln(x + 3)^{1/2} - \ln(x - 1)$$

$$\ln y = \ln(x^2 + 1) + \frac{1}{2} \ln(x + 3) - \ln(x - 1)$$

The derivatives of both sides are taken with respect to x :

$$\frac{1}{y} \cdot \frac{dy}{dx} = \frac{1}{x^2 + 1} \cdot 2x + \frac{1}{2} \cdot \frac{1}{x + 3} - \frac{1}{x - 1}$$

Then, solve for dy/dx :

$$\frac{dy}{dx} = y \left(\frac{2x}{x^2 + 1} + \frac{1}{2x + 6} - \frac{1}{x - 1} \right)$$

Finally, substitute the function of y :

$$\frac{dy}{dx} = \frac{(x^2 + 1)(x + 3)^{1/2}}{x - 1} \left(\frac{2x}{x^2 + 1} + \frac{1}{2x + 6} - \frac{1}{x - 1} \right)$$

Example 7: Using the Logarithmic Differentiation, find dy/dx if:

$$y = \ln x \cdot \frac{1}{x} \cdot \sqrt{x}$$

Solution: the Natural logarithm of both sides is taken:

$$\ln y = \ln \left(\ln x \cdot \frac{1}{x} \cdot \sqrt{x} \right)$$

$$\ln y = \ln(\ln x) + \ln \frac{1}{x} + \ln \sqrt{x}$$

$$\ln y = \ln(\ln x) + \ln \frac{1}{x} + \frac{1}{2} \ln x$$

$$\frac{1}{y} \cdot \frac{dy}{dx} = \frac{\frac{1}{x}}{\ln x} + \frac{-\frac{1}{x^2}}{\frac{1}{x}} + \frac{1}{2} \cdot \frac{1}{x}$$

$$\frac{1}{y} \cdot \frac{dy}{dx} = \frac{1}{x \cdot \ln x} - \frac{1}{x} + \frac{1}{2x}$$

$$\frac{dy}{dx} = y \cdot \left(\frac{1}{x \cdot \ln x} - \frac{1}{2x} \right)$$

Finally, substitute the function of y :

$$\frac{dy}{dx} = \left(\ln x \cdot \frac{1}{x} \cdot \sqrt{x} \right) \cdot \left(\frac{1}{x \cdot \ln x} - \frac{1}{2x} \right)$$

Homework

1. Use the properties of the natural logarithms to simplify the following expressions:

a) $\ln \sin \theta - \ln \left(\frac{\sin \theta}{5} \right)$

b) $\ln(3x^2 - 9x) + \ln \left(\frac{1}{3x} \right)$

c) $\frac{1}{2} \ln(4t^4) - \ln 2$

2. Find the first derivative of the following functions with respect to x :

a) $y = \ln x^3$

b) $y = \ln\left(\frac{10}{x}\right)$

c) $y = \ln(\ln(\ln x))$

3. Evaluate the following integrals:

a) $\int_{-1}^0 \frac{3 dx}{3x-2}$

b) $\int \frac{\sec x dx}{\sqrt{\ln(\sec x + \tan x)}}$