

The Transcendental Functions

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The Natural Logarithmic Function

For $\alpha \in \mathbb{Q}$, the function $x \mapsto x^\alpha$ is continuous on $(0, +\infty)$, then it is Riemann integrable on any interval $[a, b] \subset (0, +\infty)$.

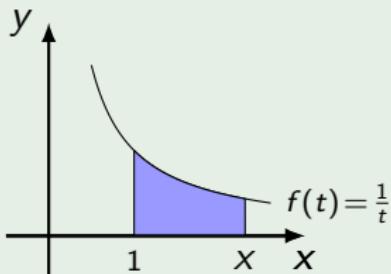
$$\text{For } \alpha \in \mathbb{Q}, \alpha \neq -1, \int x^\alpha dx = \frac{x^{\alpha+1}}{\alpha+1} + c.$$

Definition

For $x > 0$, the function

$\ln(x) = \int_1^x \frac{dt}{t}$ represents the algebraic area of the region between the graph of the function $f(t) = \frac{1}{t}$, the $x-$ axis and the straight lines $t = 1$ and $t = x$.

The function $x \mapsto \ln(x)$ is called **the Natural Logarithmic Function.**



Theorem

For all x, y in $]0, +\infty[$, we have

- ① $\ln xy = \ln x + \ln y.$
- ② $\ln \frac{1}{x} = -\ln x.$
- ③ $\ln x^n = n \ln x$, for all $n \in \mathbb{N}.$
- ④ $\ln x^r = r \ln x$, for all $r \in \mathbb{Q}.$

Example

Simplification of $\frac{1}{5} [2 \ln |x + 1| + \ln |x| - \ln |x^2 - 2|]$.

$$\begin{aligned}\frac{1}{5} [2 \ln |x + 1| + \ln |x| - \ln |x^2 - 2|] &= \frac{1}{5} [\ln |x(x+1)^2| - \ln |x^2 - 2|] \\ &= \ln \left| \left(\frac{x(x+1)^2}{x^2 - 2} \right)^{\frac{1}{5}} \right|\end{aligned}$$

Theorem

$$\textcircled{1} \quad \lim_{h \rightarrow 0} \frac{\ln(1 + h)}{h} = 1,$$

$$\textcircled{2} \quad \lim_{x \rightarrow +\infty} \ln x = +\infty,$$

$$\textcircled{3} \quad \lim_{x \rightarrow 0^+} \ln x = -\infty,$$

$$\textcircled{4} \quad \lim_{x \rightarrow +\infty} \frac{\ln x}{x} = 0,$$

$$\textcircled{5} \quad \lim_{x \rightarrow +\infty} \frac{\ln x}{x^s} = 0; \quad \forall s \in \mathbb{Q}_+^*.$$

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corollary

The Logarithmic function $\ln:]0, +\infty[\rightarrow \mathbb{R}$ is bijective. There exists a unique real number which will be denoted by e such that $\ln(e) = 1$, ($2 < e < 3$), e is called the base of the Natural Logarithmic function. ($e \approx 2.71828$)

Remark

- ① $\ln(x) > 0, \forall x > 1,$
- ② $\ln(x) < 0, \forall 0 < x < 1,$
- ③ $\ln(x) = 0 \iff x = 1,$
- ④ $\frac{d^2}{dx^2}(\ln(x)) = -\frac{1}{x^2} > 0; \forall x > 0,$ (i.e. The function $x \longmapsto \ln(x)$ is concave on $(0, \infty)$).

The Logarithmic Differentiation

In some cases, the derivative of the function $\ln |f|$ is used to compute the derivative of f .

Theorem

(The Logarithmic Differentiation)

Let $u: I \longrightarrow \mathbb{R} \setminus \{0\}$ be a differentiable function, then

$$\frac{d}{dx}(\ln |u(x)|) = \frac{u'(x)}{u(x)}.$$

Examples

① $f(x) = \ln \left(\sqrt{\frac{4+x^2}{4-x^2}} \right) = \frac{1}{2} \ln(4+x^2) - \frac{1}{2} \ln(4-x^2)$. Then

$$f'(x) = \frac{1}{2} \frac{2x}{4+x^2} - \frac{1}{2} \frac{(-2x)}{4-x^2} = \frac{8x}{(4+x^2)(4-x^2)}.$$

② If $y = \sqrt{\frac{(x+1)^4(x+2)^3}{(x-1)^2}}$, $\ln y = \frac{1}{2} [4 \ln|x+1| + 3 \ln|x+2| - 2 \ln|x-1|]$.

Differentiate both sides, we get $\frac{y'}{y} = \frac{1}{2} \left[\frac{4}{x+1} + \frac{3}{x+2} - \frac{2}{x-1} \right]$.

$$\text{Hence } y' = \frac{1}{2} \sqrt{\frac{(x+1)^4(x+2)^3}{(x-1)^2}} \left[\frac{4}{x+1} + \frac{3}{x+2} - \frac{2}{x-1} \right].$$

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The Exponential Function

The natural logarithmic function $\ln:]0, +\infty[\rightarrow \mathbb{R}$ is increasing and bijective, then it has an inverse function.

Definition

The natural exponential function is the inverse of the natural logarithmic function. It is denoted by e^x .

Properties

① The exponential function is bijective and increasing.

② $\frac{d}{dx} e^x = e^x,$

③ $e^{x+y} = e^x e^y,$

④ $\lim_{x \rightarrow 0} \frac{e^x - 1}{x} = 1,$

⑤ $\lim_{x \rightarrow -\infty} e^x = 0,$

⑥ $\lim_{x \rightarrow +\infty} e^x = +\infty,$

⑦ $\lim_{x \rightarrow +\infty} \frac{e^x}{x} = +\infty,$

⑧ $\lim_{x \rightarrow -\infty} x e^x = 0.$

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corollary

If $u: I \rightarrow \mathbb{R}$ is a differentiable function, then

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

Examples

$$\textcircled{1} \quad \frac{d}{dx} e^{1-x^2} = -2xe^{1-x^2}.$$

$$\textcircled{2} \quad \frac{d}{dx} e^{x \ln(x)} = (\ln(x) + 1)e^{x \ln(x)}.$$

$$\textcircled{3} \quad \frac{d}{dx} \left(e^{5x} + \frac{1}{e^x} \right) = 5e^{5x} - e^{-x}.$$

- $\textcircled{4}$ If $xe^y + 2x - \ln(y+1) = 3$, then using implicit differentiation,
 we get $e^y + xy'e^y + 2 - \frac{y'}{y+1} = 0$ and $y' = -\frac{2 + e^y}{xe^y - \frac{1}{y+1}}$.

Integration Using “ln” and “exp” Functions

Theorem

Using the last properties of the logarithmic and exponential functions, we have

$$\textcircled{1} \quad \int \frac{dx}{x} = \ln|x| + c,$$

$$\textcircled{2} \quad \int e^x dx = e^x + c,$$

$$\textcircled{3} \quad \int \frac{u'(x)}{u(x)} dx = \ln|u(x)| + c,$$

$$\textcircled{4} \quad \int u'(x)e^{u(x)} dx = e^{u(x)} + c.$$

Examples

Evaluation of the following integrals:

$$\textcircled{1} \quad \int \frac{e^{-x}}{(1 - e^{-x})^2} dx \stackrel{u=e^{-x}}{=} - \int \frac{du}{(1-u)^2} = \frac{-1}{(1-e^{-x})} + c,$$

$$\textcircled{2} \quad \int \frac{e^{\frac{3}{x}}}{x^2} dx \stackrel{u=e^{\frac{3}{x}}}{=} -\frac{1}{3} \int du = -\frac{1}{3} e^{\frac{3}{x}} + c,$$

$$\textcircled{3} \quad \int \frac{e^{\sin(x)}}{\sec(x)} dx = \int e^{\sin(x)} \cos(x) dx = e^{\sin(x)} + c,$$

$$\textcircled{4} \quad \int e^{(x^2+\ln x)} dx = \int xe^{x^2} dx = \frac{1}{2} e^{x^2} + c.$$

$$\textcircled{5} \quad \int_1^e \frac{\sqrt[3]{\ln x}}{x} dx \stackrel{u=\ln x}{=} \int_0^1 u^{\frac{1}{3}} du = \frac{3}{4} (\ln e)^{\frac{4}{3}} = \frac{3}{4}.$$

$$\textcircled{6} \quad \int \tan(x) dx \stackrel{u=\cos x}{=} - \int \frac{du}{u} = -\ln |\cos(x)| + c = \ln |\sec(x)| + c,$$

$$\textcircled{7} \quad \int \cot(x) dx \stackrel{u=\sin x}{=} \int \frac{du}{u} = \ln |\sin(x)| + c,$$

$$\textcircled{8} \quad \int \frac{dx}{x\sqrt{\ln x}} \stackrel{u=\ln x}{=} \int u^{-\frac{1}{2}} du = 2(\ln x)^{\frac{1}{2}} + c.$$

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Theorem

$$\int \sec(x) dx = \ln |\sec(x) + \tan(x)| + c$$

$$\int \csc(x) dx = \ln |\csc(x) - \cot(x)| + c$$

$$= -\ln |\csc(x) + \cot(x)| + c.$$

The General Exponential Functions

Definition

For $a > 0$, the function $f(x) = e^{x \ln(a)}$ defined for $x \in \mathbb{R}$ is called the exponential function with base a and denoted by a^x .

Theorem

Let $a > 0$ and $b > 0$, x and y two real numbers, then

① $a^{x+y} = a^x a^y,$

② $a^{x-y} = \frac{a^x}{a^y},$

③ $(a^x)^y = a^{xy},$

④ $(ab)^x = a^x b^x,$

⑤ $\left(\frac{a}{b}\right)^x = \frac{a^x}{b^x},$

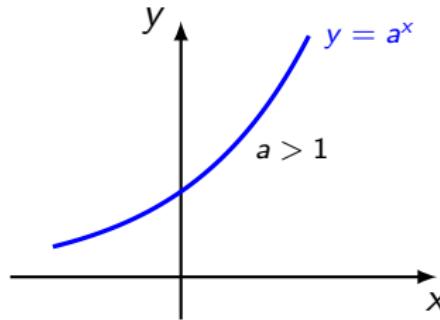
⑥ $\frac{d}{dx}(a^x) = a^x \ln(a),$

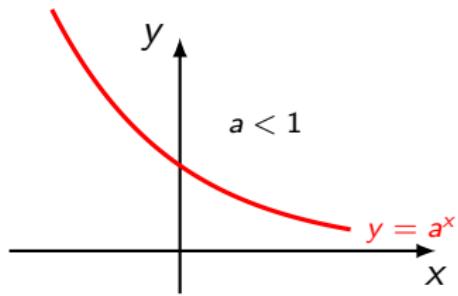
⑦ $\frac{d}{dx}(a^{u(x)}) = a^{u(x)} \ln(a)u'(x),$ if u is differentiable.

Properties

If $a > 1$, $\frac{d}{dx}(a^x) = a^x \ln(a) > 0$, and the function a^x is increasing on \mathbb{R} .

If $0 < a < 1$, $\frac{d}{dx}(a^x) = a^x \ln(a) < 0$, and the function a^x is decreasing on \mathbb{R} .





If $a > 0$ and $a \neq 1$, $\int a^u du = \frac{a^u}{\ln(a)} + c.$

Examples

① $\frac{d}{dx}(5^x) = 5^x \ln(5),$

② $\frac{d}{dx}(6^{\sqrt{x}}) = 6^{\sqrt{x}} \ln(6) \frac{1}{2\sqrt{x}}.$

③ $\int 3^x dx = \frac{3^x}{\ln(3)} + c,$

④ $\int_{-1}^0 3^x dx = \left[\frac{3^x}{\ln(3)} \right]_{-1}^0 = \frac{1 - \frac{1}{3}}{\ln(3)} = \frac{2}{3\ln(3)},$

⑤ $\int \frac{5^{\tan(x)}}{\cos^2(x)} dx = \int 5^{\tan(x)} \sec^2(x) dx = \frac{5^{\tan(x)}}{\ln(5)} + c.$

Theorem

$$\lim_{h \rightarrow 0} (1 + h)^{\frac{1}{h}} = \lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^x = e.$$

Exercise Find $f'(x)$ if

- ① $2x = 4^{f(x)}$,
- ② $f(x) = 7^{\sqrt[3]{x}}$,
- ③ $f(x) = \pi^{3x}$,
- ④ $f(x) = |\sin(x)|^x$,
- ⑤ $f(x) = (1 + x^2)^{2x+1}$,

Examples

$$\textcircled{1} \quad \int x^2 6^{x^3} dx \stackrel{t=x^3}{=} \frac{6^{x^3}}{3 \ln 6} + c.$$

$$\textcircled{2} \quad \int \frac{2^x}{2^x + 1} dx \stackrel{t=2^x}{=} \frac{1}{\ln 2} \int \frac{dt}{t + 1} = \frac{\ln(2^x + 1)}{\ln 2} + c.$$

$$\textcircled{3} \quad \int \frac{3^{-\cot(x)}}{\sin^2(x)} dx \stackrel{t=-\cot(x)}{=} \int 3^t dt = \frac{3^{-\cot(x)}}{\ln 3} + c$$

$$\textcircled{4} \quad \int 2^{x \ln x} (1 + \ln x) dx \stackrel{t=x \ln x}{=} \int 2^t dt = \frac{2^{x \ln x}}{\ln 2} + c$$

$$\textcircled{5} \quad \int 4^x 5^{4^x} dx \stackrel{t=4^x}{=} \frac{1}{\ln 4} \int 5^t dt = \frac{5^{4^x}}{\ln 4 \ln 5} + c$$

The General Logarithmic Function

Definition

If $a \in (0, \infty)$ and $a \neq 1$, the function $f: \mathbb{R} \longrightarrow (0, \infty)$ defined by $f(x) = a^x$ is bijective. Its inverse function f^{-1} is denoted by \log_a and called the logarithmic function with base a . For $y \in (0, \infty)$ and $x \in \mathbb{R}$,

$$x = \log_a(y) \iff y = a^x. \quad (1)$$

Examples

- ① $9 = 3^2 \iff 2 = \log_3(9),$
- ② $16 = 4^2 \iff 2 = \log_4(16),$
- ③ $64 = 4^3 \iff 3 = \log_4(64).$
- ④ $\log_2 x = 3 \Leftrightarrow x = 2^3 = 8.$
- ⑤ $\log_a 125 = 3 \Leftrightarrow 125 = a^3 \iff a = \sqrt[3]{125} = 5.$

Theorem

For all $a \in (0, \infty) \setminus \{1\}$,

$$\textcircled{1} \quad \frac{d}{dx} \log_a(x) = \frac{1}{x \ln(a)},$$

$$\textcircled{2} \quad \log_a(x) = \frac{\ln(x)}{\ln(a)}, \quad \forall x > 0,$$

$$\textcircled{3} \quad \log_e(x) = \ln(x).$$

Notation. For $a = 10$ the function \log_{10} is denoted by Log.

Properties

For $a > 0$, $b > 0$, $a \neq 1$ and $b \neq 1$, we have

- ① $\log_b(b) = 1$, $\log_b(1) = 0$, and $\log_b(b^x) = x$, $\forall x \in \mathbb{R}$,
- ② $\log_b(xy) = \log_b x + \log_b y$, $\forall x > 0$, $y > 0$,
- ③ $\log_b\left(\frac{x}{y}\right) = \log_b x - \log_b y$, $\forall x > 0$, $y > 0$,
- ④ $\log_b(x^y) = y \log_b x$, $x > 0$, $x \neq 1$, $\forall y \in \mathbb{R}$,
- ⑤ $(\log_b x)(\log_a b) = \log_a x$.
- ⑥ $y = b^{(\log_b y)}$, for $y > 0$,
- ⑦ $b^{\ln a} = a^{\ln b}$.

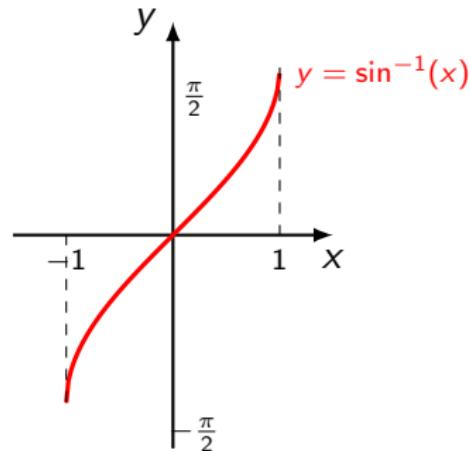
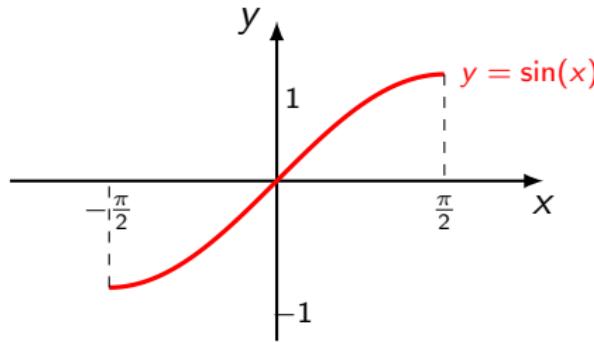
Theorem

Let $f: I \rightarrow J$ be a bijective function where I and J are intervals, then

- ① If f is continuous, then f^{-1} is also continuous.
- ② If f is differentiable and $f'(x) \neq 0$ for all $x \in I$, then f^{-1} is differentiable on J and $(f^{-1})'(y) = \frac{1}{f'(f^{-1}(y))}$.

The Sine Function

The function $f: [-\frac{\pi}{2}, \frac{\pi}{2}] \rightarrow [-1, 1]$ defined by $f(x) = \sin(x)$ is continuous and bijective. The inverse function f^{-1} is denoted by $\sin^{-1}(x)$ or Arcsinx. The inverse function is continuous on $[-1, 1]$.

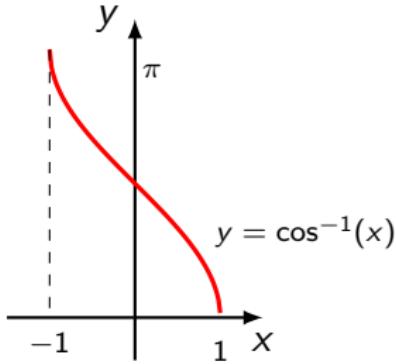
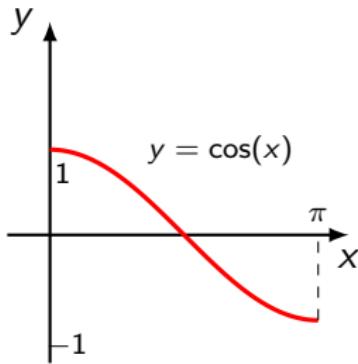


Remark

- ① $\sin^{-1}(\sin(x)) = x$ only for $x \in [-\frac{\pi}{2}, \frac{\pi}{2}]$
- ② $\sin(\sin^{-1}(x)) = x; \forall x \in [-1, 1].$
- ③ Since $\sin^{-1}(x) \in [-\frac{\pi}{2}, \frac{\pi}{2}]$ for all $x \in [-1, 1]$, then
$$\cos(\sin^{-1}(x)) = \sqrt{1 - \sin^2(\sin^{-1}(x))} = \sqrt{1 - x^2}.$$
- ④ $\frac{d}{dx}(\sin^{-1})(x) = \frac{1}{\cos(\sin^{-1}(x))} = \frac{1}{\sqrt{1 - x^2}}$, for all $x \in]-1, 1[.$

The Cosine Function

The function $f: [0, \pi] \longrightarrow [-1, 1]$ defined by $f(x) = \cos(x)$ is continuous and bijective. The inverse function f^{-1} is denoted by $f^{-1}(x) = \cos^{-1}(x)$ or $f^{-1}(x) = \text{Arccos}(x)$.

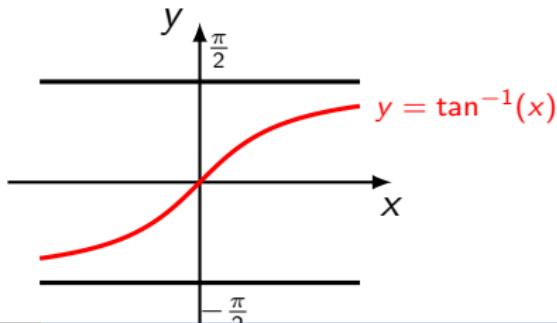
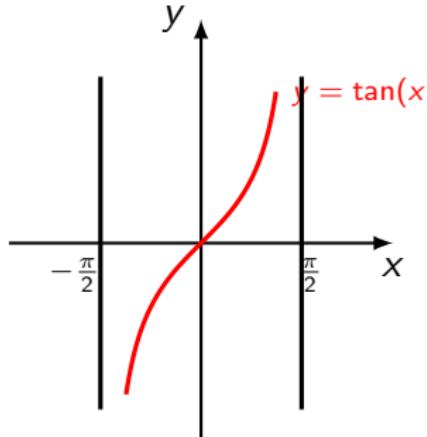


Remark

- ① $\cos(\cos^{-1}(x)) = x$, if $x \in [-1, 1]$,
- ② $\cos^{-1}(\cos(x)) = x$, if $x \in [0, \pi]$.
- ③ $\sin(\cos^{-1}(x)) = \sqrt{1 - x^2}$, if $x \in [-1, 1]$.
- ④ $\frac{d}{dx}(\cos^{-1})(x) = \frac{-1}{\sin(\cos^{-1}(x))} = \frac{-1}{\sqrt{1 - x^2}}$, for $x \in]-1, 1[$.

The Tangent Function

The function $f:]-\frac{\pi}{2}, \frac{\pi}{2}[\rightarrow \mathbb{R}$ defined by $f(x) = \tan(x)$ is increasing, continuous and differentiable, ($f'(x) = 1 + \tan^2(x) = \sec^2(x)$). The inverse function f^{-1} is denoted by $\tan^{-1}(x)$, for $x \in \mathbb{R}$.



Remark

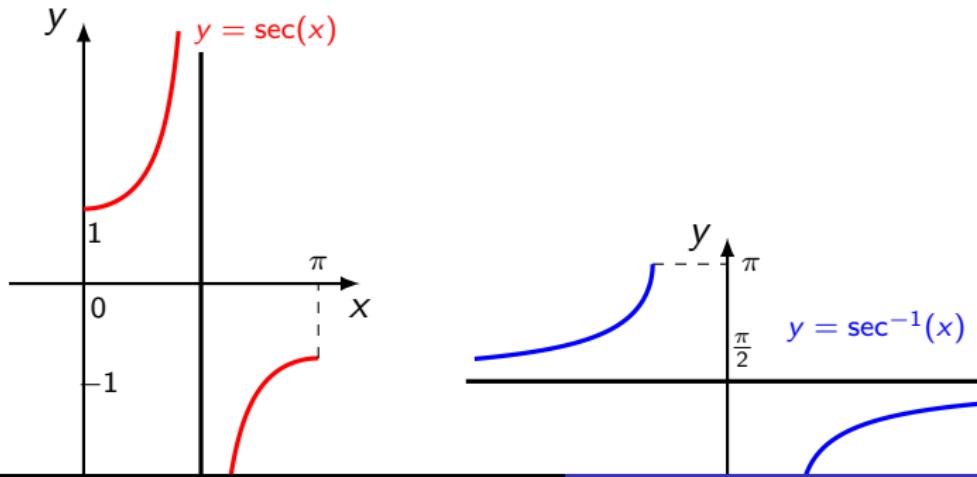
- ① $y = \tan^{-1}(x) \iff x = \tan y, \forall x \in \mathbb{R} \text{ and } \forall y \in] -\frac{\pi}{2}, \frac{\pi}{2} [,$
- ② $\tan(\tan^{-1}(x)) = x, \forall x \in \mathbb{R},$
- ③ $\tan^{-1}(\tan(x)) = x; \forall x \in] -\frac{\pi}{2}, \frac{\pi}{2} [,$
- ④ $\frac{d}{dx}(\tan^{-1})(x) = \frac{1}{1 + \tan^2(\tan^{-1}(x))} = \frac{1}{1 + x^2}, \text{ for all } x \in \mathbb{R}.$

In the same way we define the function $\cot^{-1}: \mathbb{R} \rightarrow]0, \pi[,$ as the inverse function of $\cot:]0, \pi[\rightarrow \mathbb{R}.$

$$(\cot^{-1})'(x) = \frac{-1}{1 + \cot^2(\cot^{-1}(x))} = \frac{-1}{1 + x^2}.$$

The Secant Function

The function $f: [0, \frac{\pi}{2} \cup]\frac{\pi}{2}, \pi]$ defined by $f(x) = \frac{1}{\cos(x)} = \sec(x)$ is increasing and \mathcal{C}^∞ . Its inverse function is denoted by $f^{-1}(x) = \sec^{-1}(x)$, for $x \in]-\infty, -1] \cup [1, +\infty[$.

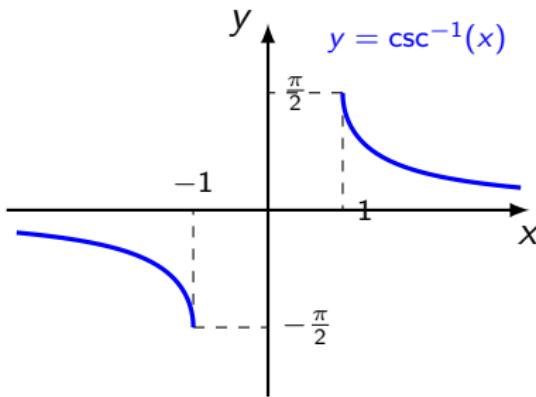
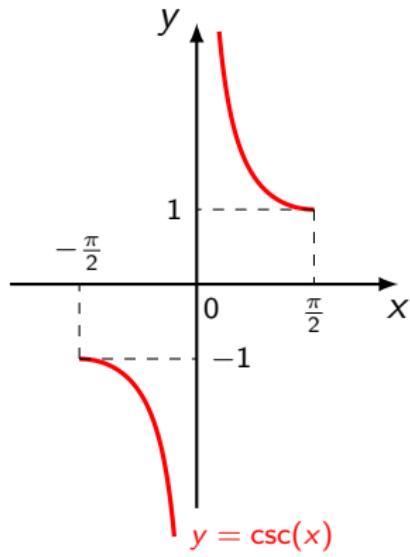


Remark

- ① $\sec'(x) = \sec(x) \tan(x)$, $\sec^2(x) = 1 + \tan^2(x)$,
- ② $\tan^2(\sec^{-1}(x)) = x^2 - 1$ and $\tan(\sec^{-1}(x)) = \sqrt{x^2 - 1}$, if $x \in]1, +\infty[$
- ③ $\tan(\sec^{-1}(x)) = -\sqrt{x^2 - 1}$, if $x \in]-\infty, -1[$,
- ④ $\frac{d}{dx}(\sec^{-1})(x) = \frac{1}{|x|\sqrt{x^2 - 1}}$, for all $x \in]-\infty, -1[\cup]1, +\infty[$.

The Cosecant Function

The function $f: [-\frac{\pi}{2}, 0[\cup]0, \frac{\pi}{2}]$ defined by $f(x) = \frac{1}{\sin(x)} = \csc(x)$ is decreasing and \mathcal{C}^∞ , ($f'(x) = -\csc(x) \cot(x) = -\frac{\cos(x)}{\sin^2(x)}$). Its inverse function is denoted by $f^{-1}(x) = \csc^{-1}(x)$ for $x \in]-\infty, -1] \cup [1, +\infty[$.



Remark

- ① $\csc'(x) = -\csc(x)\cot(x)$, $\csc^2(x) = 1 + \cot^2(x)$,
- ② $\cot^2(\csc^{-1}(x)) = x^2 - 1$,
- ③ $\cot(\csc^{-1}(x)) = \sqrt{x^2 - 1}$, if $x \in]1, +\infty[$,
- ④ $\cot(\csc^{-1}(x)) = -\sqrt{x^2 - 1}$, if $x \in]-\infty, -1[$,
- ⑤ $\frac{d}{dx}(\csc^{-1})(x) = \frac{-1}{|x|\sqrt{x^2 - 1}}$, for all $x \in]-\infty, -1[\cup]1, +\infty[$.

Theorem

$$① \frac{d}{dx} \sin^{-1}(x) = \frac{1}{\sqrt{1-x^2}}, \forall |x| < 1,$$

$$② \frac{d}{dx} \cos^{-1}(x) = \frac{-1}{\sqrt{1-x^2}}, \forall |x| < 1,$$

$$③ \frac{d}{dx} \tan^{-1}(x) = \frac{1}{1+x^2}, \forall x \in \mathbb{R},$$

$$④ \frac{d}{dx} \cot^{-1}(x) = \frac{-1}{1+x^2}, \forall x \in \mathbb{R},$$

$$⑤ \frac{d}{dx} \sec^{-1}(x) = \frac{1}{|x|\sqrt{x^2-1}}, \forall |x| > 1.$$

$$⑥ \frac{d}{dx} \csc^{-1}(x) = \frac{-1}{|x|\sqrt{x^2-1}}, \forall |x| > 1.$$

Theorem

For $a > 0$,

$$\textcircled{1} \quad \int \frac{dx}{\sqrt{a^2 - x^2}} = \sin^{-1} \left(\frac{x}{a} \right) + c, \quad (|x| < a)$$

$$\textcircled{2} \quad \int \frac{f'(x)}{\sqrt{a^2 - [f(x)]^2}} dx = \sin^{-1} \left(\frac{f(x)}{a} \right) + c, \quad (|f| < a))$$

$$\textcircled{3} \quad \int \frac{dx}{a^2 + x^2} = \frac{1}{a} \tan^{-1} \left(\frac{x}{a} \right) + c$$

$$\textcircled{4} \quad \int \frac{f'(x)}{a^2 + [f(x)]^2} dx = \frac{1}{a} \tan^{-1} \left(\frac{f(x)}{a} \right) + c$$

$$\textcircled{5} \quad \int \frac{dx}{x\sqrt{x^2 - a^2}} = \frac{1}{a} \sec^{-1} \left(\frac{x}{a} \right) + c, \quad (x > a)$$

$$\textcircled{6} \quad \int \frac{f'(x)}{f(x)\sqrt{[f(x)]^2 - a^2}} dx = \frac{1}{a} \sec^{-1} \left(\frac{f(x)}{a} \right) + c, \quad (f > a))$$

The Hyperbolic Functions

Definition

- ① The function $\sinh(x) = \frac{e^x - e^{-x}}{2}$, for $x \in \mathbb{R}$ is called the hyperbolic sine function.
- ② The function $\cosh(x) = \frac{e^x + e^{-x}}{2}$, for $x \in \mathbb{R}$, is called the hyperbolic cosine function.
- ③ The function $\tanh(x) = \frac{\sinh(x)}{\cosh(x)} = \frac{e^x - e^{-x}}{e^x + e^{-x}}$, for $x \in \mathbb{R}$, is called the hyperbolic tangent function.

- ④ The function $\coth(x) = \frac{\cosh(x)}{\sinh(x)} = \frac{e^x + e^{-x}}{e^x - e^{-x}}$, for $x \in \mathbb{R} \setminus \{0\}$, is called the hyperbolic cotangent function.
- ⑤ The function $\operatorname{sech}(x) = \frac{1}{\cosh(x)} = \frac{2}{e^x + e^{-x}}$, for $x \in \mathbb{R}$, is called the hyperbolic secant function:
- ⑥ The function $\operatorname{csch}(x) = \frac{1}{\sinh(x)} = \frac{2}{e^x - e^{-x}}$, for $x \in \mathbb{R} \setminus \{0\}$, is called the hyperbolic cosecant function:

Some properties of the hyperbolic functions:

Theorem

- ① $\cosh^2(x) - \sinh^2(x) = 1, \quad \forall x \in \mathbb{R},$
- ② $1 - \tanh^2(x) = \operatorname{sech}^2(x), \quad \forall x \in \mathbb{R},$
- ③ $\coth^2(x) - 1 = \operatorname{csch}^2(x), \quad \forall x \in \mathbb{R} \setminus \{0\},$
- ④ $\cosh(x + y) = \cosh(x)\cosh(y) + \sinh(x)\sinh(y),$
- ⑤ $\sinh(x + y) = \sinh(x)\cosh(y) + \cosh(x)\sinh(y).$

Theorem

(Derivative of Hyperbolic Functions)

$$1 \quad \frac{d}{dx}(\sinh(x)) = \cosh(x)$$

$$2 \quad \frac{d}{dx}(\cosh(x)) = \sinh(x)$$

$$3 \quad \frac{d}{dx}(\tanh(x)) = \operatorname{sech}^2(x)$$

$$4 \quad \frac{d}{dx}(\coth(x)) = -\operatorname{csch}^2(x)$$

$$5 \quad \frac{d}{dx}(\operatorname{sech}(x)) = -\operatorname{sech}(x) \tanh(x)$$

$$6 \quad \frac{d}{dx}(\operatorname{csch}(x)) = -\operatorname{csch}(x) \coth(x).$$

Theorem

(Integration of Hyperbolic Functions)

$$\text{① } \int \sinh(x)dx = \cosh(x) + c$$

$$\text{② } \int \cosh(x)dx = \sinh(x) + c$$

$$\text{③ } \int \operatorname{sech}^2(x)dx = \tanh(x) + c$$

$$\text{④ } \int \operatorname{csch}^2(x)dx = -\coth(x) + c$$

$$\text{⑤ } \int \operatorname{sech}(x) \tanh(x)dx = -\operatorname{sech}(x) + c$$

$$\text{⑥ } \int \operatorname{csch}(x) \coth(x)dx = -\operatorname{csch}(x) + c$$

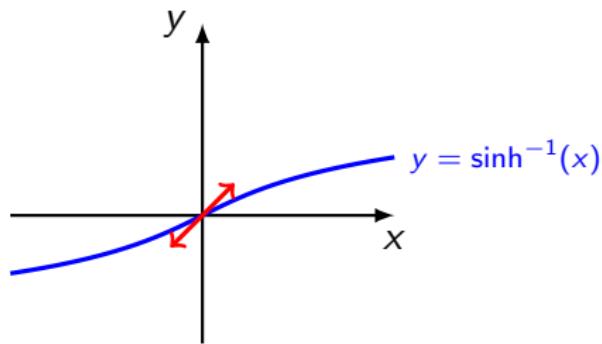
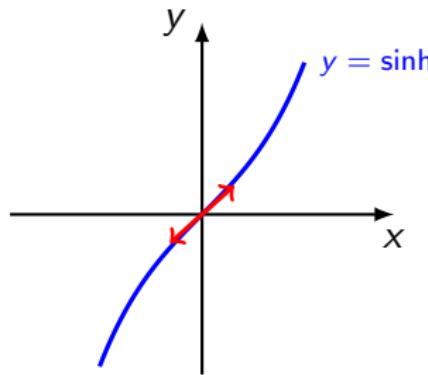
Examples

$$\textcircled{1} \quad \int \frac{\sinh(\sqrt{x})}{\sqrt{x}} dx \stackrel{u=\sqrt{x}}{=} 2 \int \sinh(u) du = 2 \cosh(u) + c = 2 \cosh(\sqrt{x}) + c.$$

$$\textcircled{2} \quad \int \cosh(x) \operatorname{csch}^2(x) dx = \int \frac{\cosh(x)}{\sinh^2(x)} dx = -\frac{1}{\sinh(x)} + c.$$

The Sine Hyperbolic Function and its Inverse

- ① The function $f(x) = \sinh(x)$ is odd and $f'(x) = \cosh(x) > 0$,
- ② $\lim_{x \rightarrow +\infty} \sinh(x) = +\infty$ and $\lim_{x \rightarrow +\infty} \frac{\sinh(x)}{x} = +\infty$.
- ③ f is continuous and bijective. The inverse function f^{-1} is denoted by
 $f^{-1} = \sinh^{-1}$ and it is continuous,
- ④ $x, y \in \mathbb{R}, y = \sinh^{-1}(x) \iff x = \sinh(y)$.

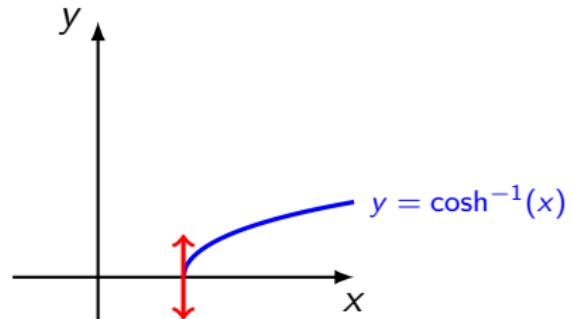
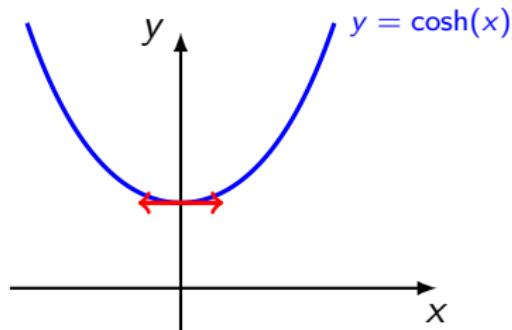


Theorem

- ① $\frac{d}{dx} \sinh^{-1}(x) = \frac{1}{\sqrt{x^2 + 1}}, \quad \forall x \in \mathbb{R},$
- ② $\sinh^{-1}(x) = \ln(x + \sqrt{x^2 + 1}), \quad \forall x \in \mathbb{R}.$

The Cosine Hyperbolic Function

- ① The function $f(x) = \cosh(x)$ defined on \mathbb{R} is even and $f'(x) = \sinh(x)$,
- ② $f(x) = \cosh(x)$, $f'(x) = \sinh(x)$,
- ③ The restriction of the function f on the interval $[0, +\infty[$ is continuous and increasing. Then $f: [0, +\infty[\rightarrow [1, +\infty[$ is bijective. The inverse function $f^{-1}: [1, +\infty[\rightarrow [0, +\infty[$ is denoted by \cosh^{-1} . The function \cosh^{-1} is continuous on $[1, +\infty[$.
- ④ $\lim_{x \rightarrow +\infty} \cosh(x) = +\infty$ and $\lim_{x \rightarrow +\infty} \frac{\cosh(x)}{x} = +\infty$,
- ⑤ If $x \in [1, \infty)$ and $y \in [0, \infty)$,
 $y = \cosh^{-1}(x) \iff x = \cosh(y)$.



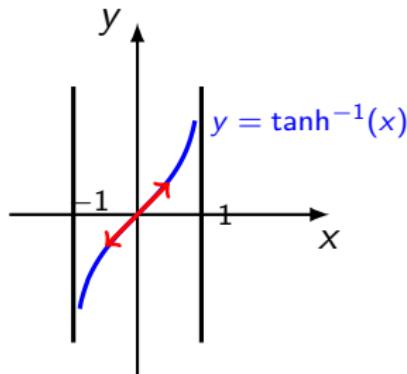
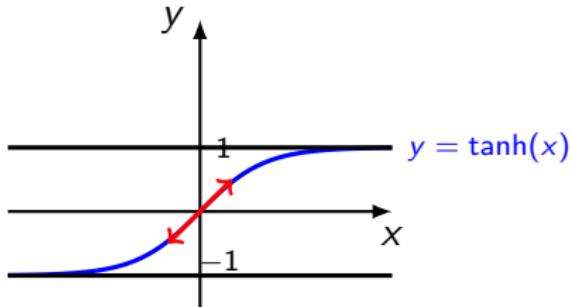
Theorem

① $\frac{d}{dx} \cosh^{-1}(x) = \frac{1}{\sqrt{x^2 - 1}}, \quad \forall x \in]1, +\infty[,$

② $\cosh^{-1}(x) = \ln(x + \sqrt{x^2 - 1}), \quad \forall x \in [1, +\infty[.$

The Tangent Hyperbolic Function

- ① The function $f(x) = \tanh(x)$ defined on \mathbb{R} is odd and $f'(x) = 1 - \tanh^2(x) = \operatorname{sech}^2(x) > 0$,
- ② The function $f : \mathbb{R} \rightarrow]-1, 1[$ is continuous and increasing.
Then f is bijective. The inverse function f^{-1} denoted by \tanh^{-1} is continuous on $] -1, 1[$.
- ③ $\lim_{x \rightarrow +\infty} \tanh(x) = 1$,
- ④ $y = \tanh^{-1}(x) \iff x = \tanh(y)$ for all $y \in \mathbb{R}$ and $x \in] -1, 1[$.



Theorem

$$① \frac{d}{dx} \tanh^{-1}(x) = \frac{1}{1-x^2}, \quad \forall x \in]-1, 1[,$$

$$② \tanh^{-1}(x) = \frac{1}{2} \ln \left(\frac{1+x}{1-x} \right), \quad \forall x \in]-1, 1[.$$

The Inverse Hyperbolic Cotangent Function

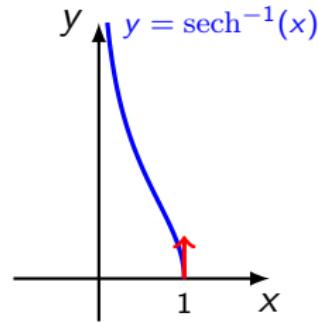
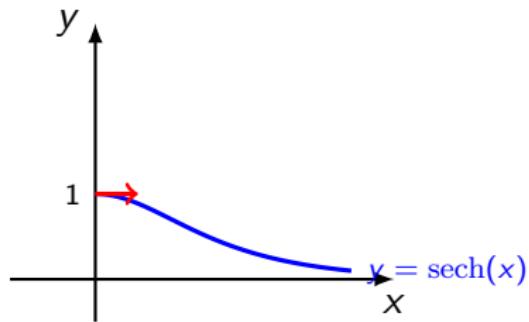
- ① The function $f(x) = \coth(x)$ defined on \mathbb{R}^* is odd and $f'(x) = 1 - \coth^2(x) = -\operatorname{csch}^2(x) < 0$. The function f is continuous and decreasing, then f is bijective. The inverse function f^{-1} is denoted by $f^{-1} = \coth^{-1}$ and it is also continuous. $\coth^{-1}(x) = \frac{1}{2} \ln \left(\frac{x+1}{x-1} \right)$.
- ② $\lim_{x \rightarrow +\infty} \coth(x) = 1$,
- ③ $y = \coth^{-1}(x) \iff x = \coth(y)$ for all $y \in]0, +\infty[$ and $x \in]0, 1[$.
- ④ $(f^{-1})'(x) = \frac{-1}{1-x^2}$.
- ⑤ $\int \frac{dx}{1-x^2} = -\coth^{-1}(x) + c$ for $|x| > 1$.

The Inverse Hyperbolic Secant Function

- ① The function $f : [0, +\infty[\rightarrow]0, 1]$ defined by:

$f(x) = \operatorname{sech}(x) = \frac{2}{e^x + e^{-x}}$ is bijective and decreasing since
 $f'(x) = -\operatorname{sech}(x) \tanh(x) < 0$.

- ② The inverse function f^{-1} is denoted by $f^{-1} = \operatorname{sech}^{-1}$ and it is continuous,
- ③ $\lim_{x \rightarrow +\infty} \operatorname{sech}(x) = 0$,
- ④ For all $x \in]0, 1]$ and $y \in [0, +\infty[$,
 $y = \operatorname{sech}^{-1}(x) \iff x = \operatorname{sech}(y)$.



Theorem

$$① (\operatorname{sech}^{-1})'(x) = \frac{-1}{x\sqrt{1-x^2}}, \forall x \in]0, 1[,$$

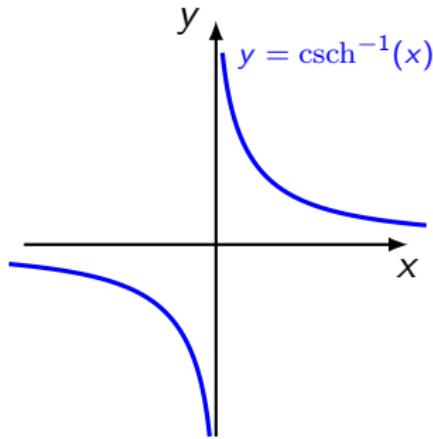
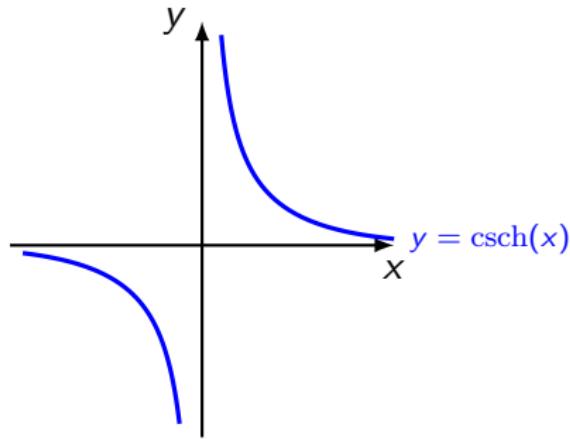
$$② \operatorname{sech}^{-1}(x) = \ln \left(\frac{1 + \sqrt{1 - x^2}}{x} \right), \forall x \in]0, 1[.$$

The Inverse Cosecant Hyperbolic Function

- ① The function $f: \mathbb{R} \setminus \{0\} \rightarrow \mathbb{R} \setminus \{0\}$ defined by:

$f(x) = \operatorname{csch}(x) = \frac{2}{e^x - e^{-x}}$ is bijective and decreasing since
 $f'(x) = -\operatorname{csch}(x) \coth(x) < 0$.

- ② If $x \in \mathbb{R}$ and $y \in \mathbb{R} \setminus \{0\}$, $y = \operatorname{csch}^{-1}(x) \iff x = \operatorname{csch}(y)$.
- ③ $\lim_{x \rightarrow +\infty} \operatorname{csch}(x) = 0$,
- ④ For all $x, y \in \mathbb{R} \setminus \{0\}$, $y = \operatorname{csch}^{-1}(x) \iff x = \operatorname{csch}(y)$.



Theorem

- ① $(\operatorname{csch}^{-1})'(x) = \frac{-1}{x\sqrt{1+x^2}}, \quad \forall x \in]0, +\infty[,$
- ② $\operatorname{csch}^{-1}(x) = \ln\left(\frac{1+\sqrt{1+x^2}}{x}\right), \quad \forall x \in]0, +\infty[.$

Indeterminate Forms

The indeterminate forms arise from the fact that $(\bar{\mathbb{R}}, +, \cdot)$ is not a field, where $\bar{\mathbb{R}} = \mathbb{R} \cup \{-\infty, +\infty\}$. The only operations that are wrong are $0 \cdot \infty$ and $+\infty + (-\infty)$. These operations are obtained for example within the real sequences or the limits of functions.

For example if a sequence $(u_n)_n$ converges to 0 and the sequences $(v_n)_n$ tends to ∞ , we can not decide if the limit of the sequence $(u_n \cdot v_n)_n$ exists.

The only indeterminate forms are $0 \cdot \infty$ and $+\infty + -\infty$. The other indeterminate forms can be transformed to these two forms. For examples we have

$$\frac{0}{0} = 0 \cdot \infty, \quad \frac{\infty}{\infty} = 0 \cdot \infty, \quad 1^\infty = e^{\infty \ln(1)} = e^{0 \cdot \infty}, \quad 0^0 = e^{0 \ln(0)} = e^{0 \cdot \infty}.$$

Example

$$\frac{0}{0} = \lim_{x \rightarrow 2} \frac{(x - 2)^2}{(x - 2)} = \lim_{x \rightarrow 2} (x - 2) = 0$$

$$\frac{0}{0} = \lim_{x \rightarrow 2} \frac{3(x - 2)}{(x - 2)} = \lim_{x \rightarrow 2} 3 = 3$$

$$\frac{0}{0} = \lim_{x \rightarrow 2} \frac{(x - 2)^2}{(x - 2)^4} = \lim_{x \rightarrow 2} \frac{1}{(x - 2)^2} = \infty.$$

In each of above cases the functions are undefined at $x = 2$. And both numerator and denominator in each example approach to 0 as $x \rightarrow 0$.

Example

$\lim_{x \rightarrow 0} \frac{\ln(\cos(x))}{\sin(x)}$, $\lim_{x \rightarrow \infty} e^{3x} \ln(1 + \frac{1}{x})$, $\lim_{x \rightarrow \infty} (1 + x)^2 - \sqrt{x^4 + x + 2}$,

$\lim_{x \rightarrow \infty} (1 + \frac{1}{x})^x$ are all indeterminate forms.

The Hôpital's Rule

Theorem

Let f and g be two continuous functions on the interval $[a, b]$ and differentiable on $]a, b[$. We assume that $g'(x) \neq 0$ for all $x \in]a, b[$. Then there exists $c \in]a, b[$ such that

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

Theorem

[The Hôpital's Rule]

Let f, g be two differentiable functions on $]a, b[\setminus\{c\}$. Assume that $g'(x) \neq 0$ for all $x \in]a, b[\setminus\{c\}$ and $\lim_{x \rightarrow c} f(x) = \lim_{x \rightarrow c} g(x) = 0$.

If $\lim_{x \rightarrow c} \frac{f'(x)}{g'(x)} = \ell \in \mathbb{R} \cup \{-\infty, +\infty\}$, then $\lim_{x \rightarrow c} \frac{f(x)}{g(x)} = \ell$.

Remark

- ① The theorem is valid for one-sided limits as well as the two sided limit. This theorem is also true if $c = +\infty$ or $c = -\infty$.
- ② The theorem is valid for the case, $\lim_{x \rightarrow c} f(x) = \infty$ or $-\infty$ and $\lim_{x \rightarrow c} g(x) = \infty$ or $-\infty$.

Examples

$$① \lim_{x \rightarrow 0} \frac{\sin(x)}{x} = \lim_{x \rightarrow 0} \cos(x) = 1,$$

$$② \lim_{x \rightarrow 0} \frac{1 - \cos(x)}{x^2} = \lim_{x \rightarrow 0} \frac{\sin(x)}{2x} = \lim_{x \rightarrow 0} \frac{\cos(x)}{2} = \frac{1}{2},$$

$$③ \lim_{x \rightarrow 0} x \ln x = \lim_{x \rightarrow 0} \frac{\ln x}{\frac{1}{x}} = \lim_{x \rightarrow 0} -x = 0,$$

$$④ \lim_{x \rightarrow 1} \frac{\sqrt{x} - 1}{\ln x} = \lim_{x \rightarrow 1} \frac{\left(\frac{1}{2\sqrt{x}}\right)}{\left(\frac{1}{x}\right)} = \lim_{x \rightarrow 1} \frac{x}{2\sqrt{x}} = \frac{1}{2},$$

$$⑤ \lim_{x \rightarrow 0} \frac{\int_0^x \sqrt{1 + \sin(t)} dt}{x} = \lim_{x \rightarrow 0} \frac{\sqrt{1 + \sin(x)}}{1} = \frac{\sqrt{1 + 0}}{1} = 1,$$

- $$\lim_{x \rightarrow 1} \frac{\tan^{-1} x - \frac{\pi}{4}}{x - 1} = \lim_{x \rightarrow 1} \frac{\left(\frac{1}{1+x^2} \right)}{1} = \frac{1}{2},$$
- $$\lim_{x \rightarrow \infty} \frac{x}{\ln(x)} = \lim_{x \rightarrow \infty} x = +\infty,$$
- $$\lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^{5x} = \lim_{x \rightarrow \infty} e^{5 \frac{\ln(1+\frac{1}{x})}{\frac{1}{x}}} = e^5,$$
- $$\lim_{x \rightarrow \infty} x^x = \lim_{x \rightarrow \infty} e^{x \ln(x)} = +\infty,$$
- $$\lim_{x \rightarrow \infty} \frac{\ln x}{x} = \lim_{x \rightarrow \infty} \frac{1}{x} = 0.$$

$$\begin{aligned}
 \textcircled{11} \quad & \lim_{x \rightarrow \infty} (x^2 - 1)e^{-x^2} = \lim_{x \rightarrow \infty} \frac{x^2 - 1}{e^{x^2}} = \lim_{x \rightarrow \infty} \frac{2x}{2x e^{x^2}} = \\
 & \lim_{x \rightarrow \infty} \frac{1}{e^{x^2}} = 0, \\
 \textcircled{12} \quad & \lim_{x \rightarrow \infty} (1 + e^{2x})^{\frac{1}{x}} = \lim_{x \rightarrow \infty} e^{\frac{\ln(1+e^{2x})}{x}} = \lim_{x \rightarrow \infty} e^{\frac{2e^{2x}}{1+e^{2x}}} = \\
 & \lim_{x \rightarrow \infty} e^{\frac{4e^{2x}}{2e^{2x}}} = e^2.
 \end{aligned}$$