Math 126 Challenge Problems/Solutions Problems Posted 11/21/2013 Solutions Posted 11/26/2013

1. Suppose f(x) has a continuous derivative. Prove the following.

Theorem 1 (Mean Value Theorem) Fix a < b. The slope of the line connecting f(a) and f(b) is

$$\frac{f(b) - f(a)}{b - a}.$$

There is some point c between a and b where the derivative of f at c agrees with the slope of the above line. $\hfill \Box$

Suppose the theorem fails for some function f and some points a, b. That is, suppose for each point c between a and b, $f'(c) \neq (f(b) - f(a)/(b - a)$. Consider the difference D(c) = f'(c) - (f(b) - f(a))/(b - a), which has $D(c) \neq 0$ by assumption. Since f' is continuous, D(c) is continuous. If D(c) is positive for some c_1 and negative for some c_2 , then from the intermediate value theorem there is a point c between c_1 and c_2 where D(c) = 0, contrary to our assumption.

So, D is always positive or always negative—equivalently, f' is either always above or always below the line's slope. But intuitively this can't happen: the function would lie strictly above or strictly below the line connecting them at every point between a and b. Formally,

$$f(b) - f(a) = \int_{a}^{b} f'(c) dc = \int_{a}^{b} \left(D(c) + \frac{f(b) - f(a)}{b - a} \right) dc$$
$$= \int_{a}^{b} D(c) dc + f(b) - f(a).$$

However, since D(c) > 0 or D(c) < 0, $\int_a^b D(c) dc$ is > 0 or < 0, even though it must be 0 once we cancel the f(b) - f(a)'s from both sides, a contradiction. This proves the theorem. Note that we haven't given an algorithm for finding the point c in the theorem statement, we've just shown that if no such c exists, one of the basic assumptions about real numbers is broken.

2. Use the Mean Value Theorem to prove $e^x > 1 + x$ for x > 0.

Let a = 0, b = x in the Mean Value Theorem, with $f(x) = e^x$. From that theorem, there is a point c (strictly) between 0 and x such that $f'(c) = e^c = (f(x) - f(0))/(x - 0) = (e^x - 1)/x$. Rearranging, $xe^c = e^x - 1$, or $xe^c + 1 = e^x$. Now c > 0, so $e^c > 1$, so $1 + x < 1 + xe^c = e^x$, giving the stated inequality.