Opti 503A

Problem 1) $f(x) = x^{-1} \ln x \rightarrow f'(x) = -x^{-2} \ln x + x^{-1}(1/x) = (1 - \ln x)/x^2 = 0.$ The solution to this equation is $\ln x = 1$, or x = e. To determine if this is a maximum, minimum,

or inflection point of the function, we must evaluate the 2^{nd} derivative of f(x) at x = e. We find

 $f''(x) = [-(1/x)x^2 - 2x(1 - \ln x)]/x^4 = (2\ln x - 3)/x^3 \rightarrow f''(e) = -1/e^3.$

Since the 2nd derivative of f(x) at x = e is negative, the function has a maximum at this point. Noting that $x^{-1} \ln x = 0$ at x = 1, that the function goes to $-\infty$ when $x \to 0$, peaks at x = e, reverses its curvature at $x = e^{3/2}$, and goes to zero when $x \to \infty$, we can plot f(x) as follows:



To integrate $f(x) = x^{-1} \ln x$, we note that x^{-1} is the derivative of $\ln x$; therefore,

$$\int_{1}^{x_{0}} x^{-1} \ln x \, \mathrm{d}x = \frac{1}{2} \ln^{2} x \Big|_{x=1}^{x_{0}} = \frac{1}{2} \ln^{2}(x_{0}).$$

Alternatively, one may use the method of integration by parts to arrive at the same result; that is,

$$\int_{1}^{x_{0}} x^{-1} \ln x \, dx = (\ln x)(\ln x)|_{x=1}^{x_{0}} - \int_{1}^{x_{0}} (\ln x)(x^{-1}) dx$$

$$\rightarrow \quad \int_{1}^{x_{0}} x^{-1} \ln x \, dx + \int_{1}^{x_{0}} x^{-1} \ln x \, dx = \ln^{2}(x_{0}) \quad \rightarrow \quad \int_{1}^{x_{0}} x^{-1} \ln x \, dx = \frac{1}{2} \ln^{2}(x_{0})$$

Note that the area under the positive lobe of the function from x = 1 to $x_0 \ge 1$ is equal in magnitude and opposite in sign to the area under the negative lobe from $x = x_0^{-1}$ to 1. The areas under both lobes go to infinity when $x_0 \to 0$ (negative lobe) and when $x_0 \to \infty$ (positive lobe).