

11.4 The L'Hospital's rule (4.5)

Cauchy's MVT: Let f, g be continuous on $[a, b]$ and differentiable on (a, b) , and assume $g'(x) \neq 0$. There is $c \in (a, b)$ such that

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

It is easy to see $\frac{f'(c)}{g'(c)} = \frac{f(b) - f(a)}{b - a} \frac{b - a}{g(b) - g(a)} = \frac{f(b) - f(a)}{g(b) - g(a)}$, but why the same c for both?

Define $h(x) = f(x) + rg(x)$, where r is used to define h such that $h(a) = h(b)$, thus

$$\begin{aligned} h(a) &= f(a) + rg(a) = f(b) + rg(b) = h(b) \\ \Rightarrow f(a) - f(b) &= r(g(b) - g(a)) \Rightarrow r = -\frac{f(b) - f(a)}{g(b) - g(a)} \end{aligned}$$

Now, by Rolle's theorem there is

$$0 = h'(c) = f'(c) - \frac{f(b) - f(a)}{g(b) - g(a)} g'(c) \Rightarrow \frac{f'(c)}{g'(c)} = \frac{f(b) - f(a)}{g(b) - g(a)}$$

Ex 10. Show that $1 - \cos x < x^2 / 2$, $x \neq 0 \rightarrow \frac{\cos x}{1 - x^2 / 2} = \frac{\sin c}{c} < 1$ for some $c \in (0, x)$

The L'Hospital's Rule: The good use of Cauchy MVT is in the L'Hospital's (pronounced Loopeetal) rule, which say if $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$ is of the " $0/0$ ", " ∞/∞ " form then

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}.$$

If $f(x), g(x)$ aren't defined at $x=a$, the discontinuity is removable. Therefore we can consider $f(a)=0=g(b)$.

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f(x) - 0}{g(x) - 0} = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{g(x) - g(a)} = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{g(x) - g(a)} = \lim_{c \rightarrow a} \frac{f'(c)}{g'(c)}$$

$$\text{Ex 1. } \lim_{x \rightarrow 0} \frac{\sin x}{x} = \lim_{x \rightarrow 0} \frac{\cos x}{1} = 1$$

Ex 2. $\lim_{h \rightarrow 0} \frac{\sin h - h}{h^2} = \lim_{h \rightarrow 0} \frac{\cos h - 1}{2h} = \lim_{h \rightarrow 0} \frac{-\sin h}{2} = 0$

Ex 3. $\lim_{x \rightarrow 0} x \ln x = \lim_{x \rightarrow 0} \frac{\ln x}{1/x} = \lim_{x \rightarrow 0} \frac{1/x}{-1/x^2} = \lim_{x \rightarrow 0} -\frac{x^2}{x} = \lim_{x \rightarrow 0} x = 0$

Ex 4. $\lim_{x \rightarrow 0} x^x = \lim_{x \rightarrow 0} e^{\ln x^x} = \lim_{x \rightarrow 0} e^{x \ln x} = e^0 = 1$

Ex 5. $\lim_{x \rightarrow 0} \frac{e^{ax} - 1}{x} = \lim_{x \rightarrow 0} \frac{ae^{ax}}{1} = a$

Ex 6. $\lim_{x \rightarrow 0} \frac{e^x - e^{-x}}{\ln(e-x) + x - 1} = \lim_{x \rightarrow 0} \frac{e^x + e^{-x}}{-(-e^{-x})^{-1} + 1} = \frac{2}{-e^{-1} + 1} = \frac{2e}{e-1}$

Ex 7. $\lim_{x \rightarrow 0} \frac{\sqrt{1+x} - \left(1 + \frac{x}{2} - \frac{x^2}{8}\right)}{x^3} = \lim_{x \rightarrow 0} \frac{\frac{1}{2\sqrt{1+x}} - \frac{1}{2} + \frac{x}{4}}{3x^2} = \lim_{x \rightarrow 0} \frac{-\frac{1}{4}(1+x)^{-\frac{3}{2}} + \frac{1}{4}}{6x} = \lim_{x \rightarrow 0} \frac{\frac{3}{8}(1+x)^{-\frac{5}{2}}}{6} = \frac{1}{16}$

Ex 8. $\lim_{x \rightarrow 0} \frac{x^2 \sin \frac{1}{x}}{\sin x} = \cancel{\lim_{x \rightarrow 0}} \frac{2x \sin \frac{1}{x} + \left(-\frac{1}{x^2}\right) x^2 \cos \frac{1}{x}}{\cos x}$

but: $\lim_{x \rightarrow 0} \frac{x^2 \sin \frac{1}{x}}{\sin x} = \lim_{x \rightarrow 0} \frac{x}{\sin x} \lim_{x \rightarrow 0} x \sin \frac{1}{x} = 1 \cdot 0 = 0$