

EXP(X) AND ITS PROPERTIES

One of the most important mathematical constants is the irrational number $e = \exp(1) = 2.718281828459045$. It first arose at the time of the invention of calculus by Isaac Newton (1642-1727) and Gottfried Wilhelm Leibnitz (1646-1716) when looking at the derivative of the function $f(x) = a^x$. Using the standard definition of a derivative one has-

$$f'(x) = \frac{d(a^x)}{dx} = \lim_{\Delta x \rightarrow 0} \left\{ \frac{a^{x+\Delta x} - a^x}{\Delta x} \right\} = a^x \lim_{\Delta x \rightarrow 0} \left\{ \frac{a^{\Delta x} - 1}{\Delta x} \right\}$$

If we now set $a = b+1$ and use the binomial expansion we find-

$$a^{\Delta x} = (b+1)^{\Delta x} = 1 + b\Delta x + \frac{b^2}{2!} \Delta x(\Delta x - 1) + \frac{b^3}{3!} \Delta x(\Delta x - 1)(\Delta x - 2) \dots$$

Now looking at the term in the large curly bracket on the right of the $f(x)$ ' expansion we find-

$$\lim_{\Delta x \rightarrow 0} \left\{ \frac{a^{\Delta x} - 1}{\Delta x} \right\} = (a-1) - \frac{(a-1)^2}{2} + \frac{(a-1)^3}{3} - \dots$$

But we recognize that this expansion just equals the infinite series for $\ln(a)$. When $a=2$ one recovers the Gregory formula for $\ln(2) = 0.693147 \dots < 1$. Also when $a=3$ we have $\ln(3) = 1.098612 > 1$. This implies there is a number 'a' in the range $2 < a < 3$ where $\ln(a)$ becomes unity. This number is $a = e = 2.718281828459045 \dots$. For it we have the important relation that-

$$\frac{d(e^x)}{dx} = e^x = \exp(x)$$

This is the only function of x which has its derivative equal to itself.

Let us look at some additional properties of $\exp(x)$.

We begin by giving a Maclaurin expansion of $\exp(x)$ about $x=0$. It reads-

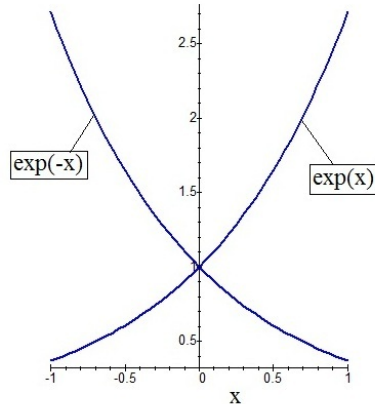
$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

So when $x=1$ we get the identity-

$$e = \exp(1) = \sum_{n=0}^{\infty} \frac{1}{n!} = 1 + 1 + \frac{1}{2} + \frac{1}{6} + \frac{1}{24} + \frac{1}{120} + \frac{1}{720} + \dots$$

This is a rather rapidly converging series because of the factorial term in the denominator of the series. A graph of $\exp(x)$ and $\exp(-x)$ follows-

THE EXPONENTIAL FUNCTIONS $\exp(x)$ AND $\exp(-x)$



Note that the function $\exp(-x)$ has the same series form as $\exp(x)$ except that the odd powers of x become negative. Adding together $\exp(x)$ and $\exp(-x)$ we get a series with all positive signs . It reads-

$$\exp(x) + \exp(-x) = 2\left\{1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \frac{x^6}{6!} + \dots\right\} +$$

Thus we have a new even function-

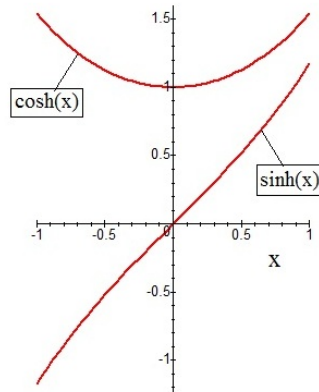
$$\cosh(x) = \frac{\exp(x) + \exp(-x)}{2} = \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!}$$

known as the hyperbolic cosine function. It is an even function with a minimum value of one at $x=0$ and infinity as $|x|$ approaches infinity. One also has a second hyperbolic function defined as-

$$\sinh(x) = \frac{\exp(x) - \exp(-x)}{2} = \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}$$

This function has odd symmetry since $\sinh(-x)=-\sinh(x)$. A plot of both hyperbolic functions follows-

THE HYPERBOLIC FUNCTIONS $\sinh(x)$ AND $\cosh(x)$



We can also combine these hyperbolic functions to yield-

$$\exp(x)=\cosh(x)+\sinh(x) \quad \text{and} \quad \exp(-x)=\cosh(x)-\sinh(x)$$

Replacing x by ix where $i=\sqrt{-1}$ we arrive at the famous Euler Identity-

$$\exp(ix) = \left\{1 - \frac{x^2}{2!} + \frac{x^4}{4!} + \dots\right\} + i\left\{x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots\right\} = \cos(x) + i \sin(x)$$

This implies that –

$$\cosh(ix) = \cos(x) \quad \text{and} \quad \sinh(ix) = i \sin(x)$$

and also that-

$$\text{Real}\{\exp(ix)\}=\cos(x) \quad \text{and} \quad \text{Imag}\{\exp(ix)\}=\sin(x)$$

About six years ago we discovered a new way to get very accurate approximate values of trigonometric functions using integrals involving Legendre polynomials.(see <http://www2.mae.ufl.edu/~uhk/TRIG-APPROX.pdf>). This same technique can be used when dealing with the even hyperbolic function $\cosh(x/2)$. One notes that the integral-

$$\int_{x=-1}^1 P[2n, x] \cosh(x/2) dx = N(n) \exp(1/2) - M(n) \exp(-1/2)$$

,where $N(n)$ and $M(n)$ are polynomials in n and $P[2n,x]$ are the even Legendre polynomials of order $2n$. Since the integral on the left has $2n$ zeros in the range $-1 < x < 1$ its value approaches zero as n gets large. Hence we have the approximation for $\exp(1)$ of –

$$e \approx M(n) / N(n)$$

If we now take $n=10$, we get the approximation-

$$e \approx \{1102315308988650200439441647042/405519139865470406785501069202\}$$

$$= 2.71828182845904523536028747135266249775724709369995957496696\dots$$

which is good to 60 decimal places. To get this accuracy with the above infinite series representation for $\exp(1)$ would require summing the first 47 terms of the series.

Several years ago we constructed a mnemonic for remembering $\exp(1)$. It goes as follows-

e=
2.7+Andrew Jackson twice+right triangle+Fibonacci three+full circle+one year before
crash-Boing jet-end of black death in Europe+route going west

That is 2.7-1828-1828-459045-235-360-28-747-1352-66

The mnemonic yields $\exp(1)$ to 33 places and thus exceeds what a hand calculator or a mathematical handbook can produce.

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