

MEAN VALUE THEOREM

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Subject : REAL ANALYSIS

CURRICULUM

◉ Mean Value Theorem (MVT)

- Lagrange's MVT
- Rolle's Theorem
- Cauchy's MVT

◉ Applications

MOTIVATION

◉ Law of Mean:

For a “smooth” curve (a curve which can be drawn in a plane without lifting the pencil on a certain interval) $y=f(x)$ ($a \leq x \leq b$) it looks evident that at some point c lies between a and b i.e. $a < c < b$, the slope of the tangent $f'(c)$ will be equal to the slope of the chord joining the end points of the curve. That is, for some c lies between a and b ($a < c < b$),

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

Physical Interpretation:

The velocity of a particle (matter) is exactly equal to the average speed.

MEAN VALUE THEOREM (LAGRANGE'S MVT)

○ Statement:

Let $f(x)$ be any real valued function defined in $a \leq x \leq b$ such that

(i) $f(x)$ is continuous in $a \leq x \leq b$

(ii) $f(x)$ is differentiable in $a < x < b$

Then, there exists at least one c in $a < c < b$ such that

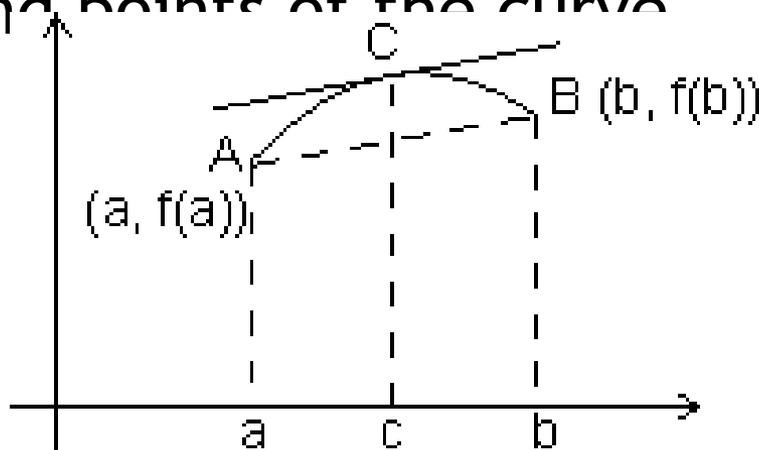
$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

Alternative form (by taking $b = a + h$, h : small increment)

$f(a+h) = f(a) + hf'(a+\theta h)$ for some θ , $0 < \theta < 1$

GEOMETRICAL INTERPRETATION OF MVT

- For a continuous curve $y=f(x)$ defined in $a \leq x \leq b$, the slope of the tangent $f'(c)$ (where c lies between a and b i.e. $a < c < b$) to the curve is parallel to the slope of the chord joining the end points of the curve



SPECIAL CASE OF MVT

◉ Rolle's Theorem

Statement:

Let $f(x)$ be any real valued function defined in $a \leq x \leq b$ such that

- (i) $f(x)$ is continuous in $a \leq x \leq b$
- (ii) $f(x)$ is differentiable in $a < x < b$
- (iii) $f(a) = f(b)$

Then, there exists at least one c in $a < c < b$ such that $f'(c) = 0$.

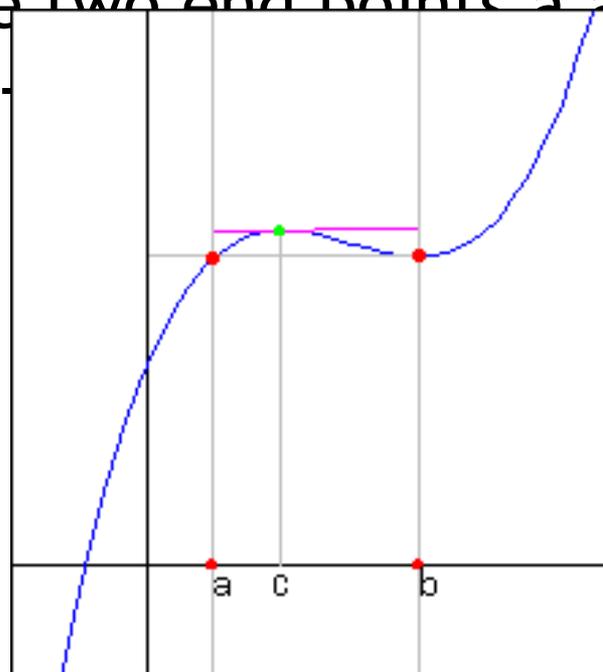
Note: All the conditions of Rolle's theorem are sufficient not necessary.

Counter Example: i) $f(x) = 2 + (x-1)^{2/3}$ in $0 \leq x \leq 2$

ii) $f(x) = |x-1| + |x-2|$ on $[-1, 3]$

GEOMETRICAL INTERPRETATION OF ROLLE'S THEOREM

- For a continuous curve $y=f(x)$ defined in $a \leq x \leq b$, the slope of the tangent $f'(c)$ (where c lies between a and b i.e. $a < c < b$) to the curve joining the two end points a and b is parallel to the x -



GENERAL CASE (CAUCHY'S MVT)

◉ Statement:

Let $f(x)$ and $g(x)$ be two real valued function defined in $a \leq x \leq b$ such that

(i) $f(x)$ and $g(x)$ are continuous in $a \leq x \leq b$

(ii) $f(x)$ and $g(x)$ are both differentiable in $a < x < b$

(iii) $g'(x) \neq 0$ for some $a < x < b$

Then, there exists at least one c in $a < c < b$ such that

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

ALTERNATIVE FORM:

$$\frac{f(a+h) - f(a)}{g(a+h) - g(a)} = \frac{f'(a + \theta h)}{g'(a + \theta h)}, (0 < \theta < 1)$$

INTERPRETATION (CAUCHY'S MVT)

- ◉ Useful generalization of the law of mean by considering a smooth curve in parametric representation $x=g(t)$ and $y=f(t)$ ($a \leq t \leq b$).
- ◉ The slope of the tangent to the curve at $t=c$ is $\frac{f'(c)}{g'(c)}$
- ◉ The generalized law of mean asserts that there is always a value of c in $a < c < b$, for which the slope of the curve is equal to the slope of the tangent at c .

OBSERVATIONS

Rolle's Theorem
By taking $f(x)=x$ in MVT



MVT (Lagrange's)
By taking $g(x)=x$ in Cauchy's MVT



Cauchy's MVT

APPLICATIONS

- ◉ To estimate some values of trigonometrical function say $\sin 46^\circ$ etc.
- ◉ Darboux's theorem: If the interval is an open subset of \mathbb{R} and $f:I \rightarrow \mathbb{R}$ is differentiable at every point of I , then the range of an interval f' is an interval (not necessarily an open set).
[This has the flavour of an “Intermediate Value Theorem” for f' , but we are not assuming f' to be continuous].
- ◉ L' Hospital's Rule: If $f(x) \rightarrow 0$, $g(x) \rightarrow 0$ and $f'(x)/g'(x) \rightarrow L$ as $x \rightarrow c$, then $f(x)/g(x) \rightarrow L$ as $x \rightarrow c$.

- To deduce the necessary and sufficient condition of monotonic increasing or decreasing function.

For a continuous function $f:[a,b]\rightarrow\mathbb{R}$ that is differentiable on (a,b) , the following conditions are equivalent:

- (i) f is increasing (or decreasing)
- (ii) $f'(x)\geq 0$ (or $f'(x)\leq 0$)

- Not only the above examples but many more applications can found in different reference books from mathematics.

BOOKS RECOMMENDED

- ❑ A first course in real analysis: Sterling K. Berberian. Springer.
- ❑ Mathematical analysis: Tom M. Apostol. Pearson Education Inc.
- ❑ An introduction to analysis: Differential calculus. Ghosh and Maity. New Central Book Agency.
- ❑ Methods of Real analysis. Richard R Goldberg. Wiley.