

**Integer powers and their inverses**

We will make free use of Theorem 1.21 in Rudin's book, together with the rules for *integer* exponents: for positive  $x$  and  $y$  and for integers  $m$  and  $n$ ,

$$(ER) \quad x^m x^n = x^{m+n}; \quad (x^m)^n = x^{mn}; \quad x^{-n} = 1/x^n; \quad x^0 = 1; \quad 1^n = 1; \quad (xy)^n = x^n y^n.$$

Theorem 1.21 gives us existence and notation for the inverses of the functions  $x^n$  when  $n$  is a positive integer. We also need the Corollary to 1.21:  $(xy)^{1/n} = x^{1/n} y^{1/n}$ . When  $n$  is a positive integer, the rule  $x^{-n} = 1/x^n$  gives us the formula for the inverse of a negative power:  $x^{1/(-n)} = x^{-1/n} = 1/x^{1/n}$ . Thus the non-zero integer powers of positive  $x$  and their inverses are defined. We will take the rules for *integer* exponents in (ER) for granted. In particular, each non-zero integer power and its inverse is a continuous strictly monotone mapping of  $\mathbb{R}^+$  onto itself.

**Developing  $x^r$  when  $r \in \mathbb{Q}$ , and  $x > 0$ .**

We could proceed as in Chapter 1, Problem 6 to develop the rational powers and arbitrary real powers. We will take a slightly different approach that (hopefully) will be less tedious than that. But it will use some simple properties of groups. I hope that the introduction to groups that follows will seem familiar, and that you will agree that using the facts about the subgroup generated by a commutative subset makes intuition come alive. If you're already familiar with groups, please read the material anyway, because it develops the particular group we will use.

To begin we define  $x^0 = 1$ . Then all the rules in (ER) hold when  $n = 0$ .

In what follows we will concentrate first on *non-zero* rational powers. Our initial goal is to extend the rule  $(x^m)^n = x^{mn}$  to include non-zero rational exponents:  $(x^r)^s = x^{rs}$ . We begin by defining "group."

A *group* consists of a set  $\mathcal{G}$  (ours will be the set of continuous strictly monotone mappings of  $\mathbb{R}^+$  onto itself) and a binary operation on  $\mathcal{G}$ ,  $-$  written the way multiplication is, by juxtaposition. That is,  $(x, y) \rightarrow xy$ . (Our binary operation will be composition of functions:  $(f, g) \rightarrow f \circ g$ , but in this discussion we will use juxtaposition! So  $x^2 x^3 = (x^3)^2 = x^6$ , not  $x^5$ !) Some essential assumptions about this operation complete the definition:

- (1) The binary operation is *associative*, namely, for all  $x, y, z$  in  $\mathcal{G}$ , we have  $x(yz) = (xy)z$ .
- (2) There exists in  $\mathcal{G}$  an element  $e$  called an *identity* with the property that for all  $x \in \mathcal{G}$ ,  $ex = x = xe$ .
- (3) For each  $e \in \mathcal{G}$  that satisfies (2), and for each  $x \in \mathcal{G}$ , there exists  $y \in \mathcal{G}$  such that  $xy = e = yx$ . The element  $y$  is called an *inverse* of  $x$ .

The utility of (1) is that we can dispense with parentheses and write  $xyz$  even though we "really" can only operate on *pairs* of elements of  $\mathcal{G}$ .

In a group, the binary operation is not necessarily commutative! However, if it is commutative, the group is called a *commutative group*. We will also call  $\mathcal{S} \subseteq \mathcal{G}$  *commutative* if  $s_1 s_2 = s_2 s_1$  whenever  $s_1$  and  $s_2$  belong to  $\mathcal{S}$ .

There are other properties of the binary operation that can be derived from the defining ones: there is only one element of  $\mathcal{G}$  that satisfies (2); inverses are unique, and can then be denoted  $x^{-1}$ . Proofs of these are tricky. They begin with the idea: assume two elements have the property, then show they must be the same. Other properties, easier to prove, are:  $(x^{-1})^{-1} = x$ ,  $(xy)^{-1} = y^{-1} x^{-1}$  and *cancellation*: if  $xy = xz$  (or  $yx = yz$ ) then  $y = z$ .

In our group  $\mathcal{G}$  the identity element is the identity function:  $e(x) = x$ . The inverse of  $p_n(x) := x^n$  is its inverse function  $p_n^{-1}(x) := x^{1/n}$ . In this context, the inverse of  $x^n$  is not its reciprocal! You can probably verify that our class  $\mathcal{G}$  is a group "in you head."

We will let  $\mathcal{P}\mathbb{Z}$  denote the subset of our  $\mathcal{G}$  that consists of the functions  $p_n(x) := x^n$ , where  $n$  is a non-zero integer. Note that this includes negative powers. We will let  $\mathcal{P}\mathbb{Z}^{-1}$  denote the set of inverses, namely  $p_n^{-1}(x) := x^{1/n}$ , where  $n$  is a non-zero integer. We will soon find it convenient to write  $p_n^{\pm 1}$  to stand for "either  $p_n$  or its inverse."

We need some more "group" concepts. A subset  $\mathcal{H}$  of a group  $\mathcal{G}$  is a *subgroup* of  $\mathcal{G}$  if, using in  $\mathcal{H}$  the operation of  $\mathcal{G}$ , "inherited" from  $\mathcal{G}$ ,  $\mathcal{H}$  is a group.

A subgroup  $\mathcal{H}$  of  $\mathcal{G}$  is *generated by* a subset  $\mathcal{S}$  of  $\mathcal{G}$  if  $\mathcal{H}$  is the smallest subgroup of  $\mathcal{G}$  that contains  $\mathcal{S}$ . To prove that this exists one shows that the intersection of a family of subgroups of  $\mathcal{G}$  is a subgroup of  $\mathcal{G}$ , and that

the family of subgroups of  $\mathcal{G}$  that contain  $\mathcal{S}$  is nonempty (because it contains  $\mathcal{G}$ ). It needs to be shown also that there is only one such subgroup.

We need to identify the subgroup generated by a set  $\mathcal{S}$ . Let us construct the set

$$H(\mathcal{S}) := \{x_1^{\pm 1} x_2^{\pm 1} \cdots x_n^{\pm 1} : n \text{ is a positive integer, and each (arbitrary!) } x_k \in \mathcal{S}\}.$$

In words, this is the set of all possible products of finitely many elements of  $\mathcal{S} \cup \mathcal{S}^{-1}$ . The claim is that  $H(\mathcal{S})$  is the subgroup of  $\mathcal{G}$  generated by  $\mathcal{S}$ . By construction,  $H(\mathcal{S})$  contains  $\mathcal{S}$ . It is an exercise in reading the definition of a group to show that  $H(\mathcal{S})$  is a subgroup of  $\mathcal{G}$ . Finally one shows that every subgroup of  $\mathcal{G}$  that contains  $\mathcal{S}$  must contain  $H(\mathcal{S})$ .

Our interest is in  $H(\mathcal{P}\mathbb{Z})$ . We have one more group-theoretic task: to show that, if the elements of  $\mathcal{S}$  commute with each other (i.e., if  $s_1 \in \mathcal{S}$  and  $s_2 \in \mathcal{S}$  then  $s_1 s_2 = s_2 s_1$ ) then  $H(\mathcal{S})$  is commutative.

The proof of this is the main point of this digression into group theory. The rules for integer exponents tell us that

$$p_n p_m (= p_n(p_m(x)) = (x^m)^n = x^{mn} = (x^m)^n = p_m(p_n(x))) = p_m p_n, \text{ so that } p_n p_m = p_{nm} \text{ as well!}$$

so our  $\mathcal{S} = \mathcal{P}\mathbb{Z}$  is commutative. Now we return to the group situation, and assume that the elements of  $\mathcal{S}$  commute with each other. Then the same is true for their inverses, for

$$x^{-1} y^{-1} = (yx)^{-1} = (xy)^{-1} = y^{-1} x^{-1}.$$

Next we need to show that  $x^{-1} y = y x^{-1}$  is always true. This is easy once the right idea occurs to us: use the observation that  $u = v$  if and only if  $u^{-1} v = e$ . Now we let  $u = x^{-1} y$  and let  $v = y x^{-1}$ . Then

$$u^{-1} v = y^{-1} (x^{-1})^{-1} v = y^{-1} x v = y^{-1} x y x^{-1} = y^{-1} y x x^{-1} = e e = e.$$

We have shown that, if  $\mathcal{S}$  is commutative, so is  $\mathcal{S} \cup \mathcal{S}^{-1}$ .

To finish the proof we suppose that  $\xi := x_1^{\pm 1} x_2^{\pm 1} \cdots x_n^{\pm 1}$  and  $\eta := y_1^{\pm 1} y_2^{\pm 1} \cdots y_m^{\pm 1}$  are in  $H(\mathcal{S})$ . Then (inductions can be used) in  $\xi \eta = x_1^{\pm 1} x_2^{\pm 1} \cdots x_n^{\pm 1} y_1^{\pm 1} y_2^{\pm 1} \cdots y_m^{\pm 1}$  we can, one by one, “move” each  $y_j^{\pm 1}$  to the left, past all the  $x_k^{\pm 1}$ , from which it follows that  $\xi \eta = \eta \xi$ . Hence  $H(\mathcal{S})$  is commutative.

Our application is to  $\mathcal{P}\mathbb{Q} := H(\mathcal{P}\mathbb{Z})$ . We have shown that, for any finite sequence of non-zero integers or reciprocals of non-zero integers, the order of composition can be rearranged without affecting the composition. We can also remove any occurrences of the pair consisting of  $p_n$  and  $p_n^{-1}$ , no matter where they occur in our finite sequence. This allows us to define a one-to-one correspondence between the elements of  $\mathcal{P}\mathbb{Q}$  and  $\mathbb{Q} \setminus \{0\}$ .

Somewhat as Rudin does in Chapter 1 # 6, we begin with a non-zero rational number  $r = m/n$ . Here,  $m$  and  $n$  are non-zero integers. Then we define  $P_r(x) := p_n^{-1} p_m = (x^m)^{1/n} (= (x^{1/n})^m = p_m p_n^{-1}$  by what we have proved). To check your understanding, use what we have done to show that if  $m/n = m'/n'$  then  $P_{m/n} = P_{m'/n'}$ . This shows that  $P_r$  is well-defined by the rational number  $r$  and not by the particular fraction that is chosen to represent  $r$ .

This gives us a mapping  $h : \mathbb{Q} \setminus \{0\} \rightarrow \mathcal{P}\mathbb{Q} = H(\mathcal{P}\mathbb{Z})$ . That is,  $h(r) := P_r$ . To see that  $h$  is one-to-one, suppose that  $P_r = P_s$ . Say  $r = m/n$ ,  $s = j/k$ . Since we are given that  $P_r = P_s$ ,  $p_m p_n^{-1} p_k p_j^{-1} = e$ , or  $p_{mk} = p_{nj}$ . That is,  $x^{mj} = x^{nk}$ . There are several ways we can show that therefore  $n_j = m_k$ . One way is to differentiate and then set  $x = 1$ . Thus  $r = n/m = j/k = s$ . Hence the mapping  $h(r)$  is one-to-one. Let us show that  $h$  is onto. We have seen that the “general” element of  $\mathcal{P}\mathbb{Q}$  can be written  $f = p_{n_1}^{\pm 1} \cdots p_{n_k}^{\pm 1}$ , where each  $n_j$  is a non-zero integer. Since  $\mathcal{P}\mathbb{Q}$  is commutative, we may assume that no pair of subscripts appears with opposite exponents  $+1$  and  $-1$ , for these combine to give  $e$ . Again by commutativity, we can arrange the factors so that the  $+1$  exponents are together, followed by the factors with  $-1$  exponents. Since  $p_n^{-1} p_m^{-1} = p_{mn}^{-1}$  and the same rule applies to the  $+1$  exponents, we finally have  $f = p_M p_N^{-1}$ , where  $M$  is the product of the subscripts with exponents  $+1$  and  $N$  is the product of the subscripts with exponents  $-1$ . Thus,  $f = P_{M/N} = h(M/N)$ .

As an example of using our results about  $\mathcal{P}\mathbb{Q}$ , we have

$$p_n^{-1} p_m p_\ell^{-1} p_k = p_n^{-1} p_\ell^{-1} p_m p_k = p_{n\ell}^{-1} p_{mk}.$$

In our usual way of writing this, and in the context of Chapter 1 # 6, we have shown that

$$(x^{k/\ell})^{m/n} = (((x^k)^{1/\ell})^m)^{1/n} = (x^{mk})^{1/(\ell n)} = P_{mk/\ell n}(x) = x^{mk/\ell n}.$$

This also shows that (with  $r = m/n$  and  $s = k/\ell$ )

$$P_r(P_s(x)) = P_{sr}(x).$$

In our usual way of writing, this is  $(x^s)^r = x^{sr}$ , the rule in (ER) that we wanted to prove.

We can next study a new group of functions on  $\mathbb{R}^+$ , all the rational powers of positive numbers  $x$ , including  $x^0$ . In this new group, the binary operation is pointwise multiplication, the identity element is  $1 = x^0$ , and now the inverse is reciprocation. You should check that this is a group! This group is a subgroup of the (multiplicative) group of all positive functions on  $\mathbb{R}^+$ , which is commutative to start with. It is in the context of this group that we can fairly easily prove all the other rules in (ER).

**Various properties of  $x^r$ , when  $x > 0$  and  $r \in \mathbb{Q}$ .**

To verify that all this is usable, please verify all the exponent rules in (ER) for rational exponents. We will next differentiate powers  $x^r$  and derive their monotonicity properties.

**The derivative of  $x^r$ .**

Let us write  $\xi := x^{1/n}$  and  $\eta := y^{1/n}$ . Then in the difference quotient we have (influenced by Chapter 1 # 7?)

$$\frac{x^r - y^r}{x - y} = \frac{\xi^m - \eta^m}{\xi^n - \eta^n} = \frac{\xi^{m-1} + \dots + \eta^{m-1}}{\xi^{n-1} + \dots + \eta^{n-1}} \rightarrow \frac{m\xi^{m-1}}{n\xi^{n-1}} = \frac{m}{n}\xi^{m-n} = \frac{m}{n}x^{\frac{m}{n}-1},$$

the usual Calculus formula, as  $\eta \rightarrow \xi$ . We used the continuity result in 1.21.

**Monotonicity properties**

If  $r \in \mathbb{Q}$ , and  $x > 0$  and  $r > 0$ , then  $x^r$  is strictly increasing.

This can be proved using the formula for the derivative of  $x^r$  and the theorem that relates “positive derivative” and “strictly increasing.”

If  $r \in \mathbb{Q}$ , and  $x > 0$  and  $r < 0$ , then  $x^r$  is strictly decreasing.

This can be proved similarly, or by using an argument involving reciprocals.

If  $r \in \mathbb{Q}$ ,  $s \in \mathbb{Q}$  and  $r < s$ , then for all  $x > 1$ ,  $x^r < x^s$ .

We may use the rules for exponents now when the exponents are rational. Therefore  $1 = 1^{s-r} < x^{s-r}$  by monotonicity, so  $x^r = 1 \times x^r < x^r \times x^{s-r} = x^s$ .

In a similar way, we can prove the following property:

If  $r \in \mathbb{Q}$ ,  $s \in \mathbb{Q}$  and  $r < s$ , then for all  $x \in \mathbb{R}^+$ ,  $0 < x < 1 \Rightarrow x^r > x^s$ .

**Four important limits**

If  $r \in \mathbb{Q}$ , and  $r > 0$ , then  $\lim_{x \rightarrow \infty} x^r = \infty$  and  $\lim_{x \downarrow 0} x^r = 0$ , but if  $r < 0$ , then  $\lim_{x \rightarrow \infty} x^r = 0$  and  $\lim_{x \downarrow 0} x^r = \infty$ .

*Proof:* We can prove this when  $r > 0$ , then use limit theorems. To show that  $\lim_{x \rightarrow \infty} x^r = \infty$ , we let  $R > 0$  be given, no matter how large. Then  $r = m/n$  for some positive integers  $m$  and  $n$ . Let  $x \geq R^{n/m}$ . Then by substitution and our monotonicity properties,  $x^r = x^{m/n} \geq (R^{n/m})^{m/n} = R$ . To show the other limit, we let  $\epsilon > 0$  be given, no matter how small and use a similar idea.

**A useful, but technical, double inequality: toward arbitrary real exponents**

We will need an inequality involving rational powers, when  $x$  is in an interval that is bounded away from zero and bounded from above. It is convenient to use intervals of the form  $[1/a, a]$ , where  $a > 1$ .

If  $a \in \mathbb{R}^+$ , and  $a > 1$ , then for all  $x \in \mathbb{R}^+$ , and for all  $r \in \mathbb{Q}$ ,  $1/a \leq x \leq a \Rightarrow a^{-|r|} \leq x^r \leq a^{|r|}$ .

The proof is tedious, involving cases. If  $1 < x \leq a$ , then  $\left(\frac{1}{a}\right)^r \leq \left(\frac{1}{x}\right)^r < 1 < x^r \leq a^r$ , or

$$a^{-r} \leq x^{-r} < 1 < x^r \leq a^r; \text{ in other "words," } a^{-r} \leq x^{\pm r} \leq a^r.$$

If  $1/a \leq x < 1$ , then  $\left(\frac{1}{a}\right)^r \leq x^r < 1 < \left(\frac{1}{x}\right)^r \leq a^r$ , or similar to what went before,

$$a^{-r} \leq x^r < 1 < x^{-r} \leq a^r, \text{ that is, } a^{-r} \leq x^{\pm r} \leq a^r.$$

When we let  $r$  be an arbitrary rational number (including  $r = 0$ ), the inequality that we had before, for  $r > 0$ ,  $a^{-r} \leq x^{\pm r} \leq a^r$  has to be re-written

$$a^{-|r|} \leq x^{\pm r} \leq a^{|r|} \text{ which gives the desired inequality: } a^{-|r|} \leq x^r \leq a^{|r|}.$$

### A technical inequality for a difference of rational powers

**Theorem (Comparison of Powers):** If  $r$  and  $s$  are rational numbers,  $k$  is an integer at least as large as  $\max(|r|, |s|, 1)$ ,  $a > 1$  and  $a^{-1} \leq x \leq a$ , then

$$|x^r - x^s| \leq a^{5k}|r - s|.$$

*Proof:* We can use the rules for exponents and the Mean Value Theorem:

$$x^r - x^s = x^s(x^{r-s} - 1) = x^s(r - s)\xi^{r-s-1}(x - 1),$$

and then by the "double inequality,"

$$|x^r - x^s| \leq a^{|s|}|r - s|a^{|r-s-1|}(a - 1) \leq a^{5k}|r - s|.$$

This completes the proof.

The Theorem leads directly to a viable way to define arbitrary real powers of a positive real variable  $x$ .

**Definition and Theorem:** If  $t \in \mathbb{R}$  and  $\{r_n\}$  is a sequence of rational numbers that converges to  $t$ , then for each  $x > 0$ , the sequence  $\{x^{r_n}\}$  converges to a limit  $P_t(x)$  that is independent of the particular sequence of rational numbers that converges to  $t$ .

We will then define  $x^t$  by  $x^t := P_t(x)$ . This process begs the question "what does it mean to raise  $x$  to the power  $t$  when  $t$  is irrational?" We will be content to show that the rules for exponents are true.

*Proof:* Suppose  $x > 0$  and that  $\{r_n\}$  is a sequence of rational numbers that converges to  $t$ . Take  $a := x + 1$ . Since  $r_n \rightarrow t$  there is a positive integer  $k$  such that  $|r_n| \leq k$  for all  $n$ . By the comparison of powers Theorem,

$$(\dagger) \quad |x^{r_n} - x^{r_m}| \leq a^{5k}|r_n - r_m|.$$

Since  $\{r_n\}$  is Cauchy so is  $\{x^{r_n}\}$ . Thus a limit,  $\lambda(x, \{r_n\})$  exists. However, if  $\{s_n\}$  is also a sequence of rational numbers that converges to  $t$ , then

$$|x^{r_n} - x^{s_n}| \leq a^{5k'}|r_n - s_n| \rightarrow 0,$$

so  $\lambda(x, \{r_n\}) = \lambda(x, \{s_n\})$ . The limit thus depends only on  $x$  and  $t$  so we can define  $P_t(x) := \lambda(x, \{r_n\})$ , where  $\{r_n\}$  is any sequence of rational numbers that converges to  $t$ . In case  $t = p/q$  is rational, we can set  $r_n \equiv t$  to see that  $P_t(x) = x^t = (x^p)^{1/q}$ .

### The rules of exponents, for arbitrary real exponents

For all  $x > 0$ , and for all real numbers  $t$  and  $u$ ,

$$x^{t+u} = x^t x^u.$$

This follows, using the limit theorems.

For all  $x > 0$ , and for all real numbers  $t$  and  $u$ ,

$$x^{tu} = (x^t)^u.$$

*Proof:* This one is not so easy to prove. To begin, we define  $a := \max(x, 1/x)$ . We choose an integer  $k$  so large that  $k \geq |t| + 2$  and  $k \geq |u| + 2$ . Then we choose rational sequences  $r_n \rightarrow t$  and  $s_n \rightarrow u$  such that for all  $n$ ,  $k \geq |r_n| + 1$  and  $k \geq |s_n| + 1$ .

Then by the rules for rational exponents,

$$(x^{r_n})^{s_n} = x^{r_n s_n} \rightarrow x^{tu} \text{ as } n \rightarrow \infty.$$

The hard part is showing that  $(x^{r_n})^{s_n} \rightarrow (x^t)^u$  as  $n \rightarrow \infty$ . We will split the difference:

$$|(x^{r_n})^{s_n} - (x^t)^u| \leq |(x^{r_n})^{s_n} - (x^t)^{s_n}| + |(x^t)^{s_n} - (x^t)^u|.$$

By definition,  $|(x^t)^{s_n} - (x^t)^u| = o(1)$ . To show that  $|(x^{r_n})^{s_n} - (x^t)^{s_n}| = o(1)$ , we use a result we have already proved, that the function  $y^{s_n}$  is differentiable, and the Squeeze Principle.

By the MVT,

$$(x^{r_n})^{s_n} - (x^t)^{s_n} = s_n c_n^{s_n-1} (x^{r_n} - x^t),$$

where  $c_n$  is between  $x^{r_n}$  and  $x^t$ . Therefore  $|s_n| \leq k$ ,  $|r_n| \leq k$  and so  $x^{r_n} \leq a^k$  and  $x^t \leq a^k$ . Hence we have (using the double inequality for powers in  $[1/a, a]$ )  $c_n^{s_n-1} \leq (a^k)^{|s_n-1|} \leq a^{k(k+1)}$ . This gives

$$|(x^{r_n})^{s_n} - (x^t)^{s_n}| = |s_n c_n^{s_n-1} (x^{r_n} - x^t)| \leq k a^{k(k+1)} |x^{r_n} - x^t| = o(1),$$

again by definition, as desired.

As an exercise, you should prove the other rules in (ER), for real exponents.

### The continuity of $x^t$

In the Definition of (and Theorem on) real powers  $x^t$  (see †) we actually proved local uniform convergence of the rational powers, and continuity follows. Here is a direct proof, that gives a little more information. We will borrow from the previous argument to prove that, for all positive  $x_o$ ,  $x^t$  is continuous at  $x_o$ . For convenience we make some small adjustments. We will suppose that, for some  $a > 1$ ,  $1/a < x_o < a$ . We will then work with  $x$  in the interval  $(1/a, a)$ , and show that  $x^t$  is uniformly continuous on  $(1/a, a)$ . We then choose a rational sequence  $r_n \rightarrow t$  and an integer  $k$  as in the previous proof.

We will show that  $|x^t - x_o^t| \leq M|x - x_o|$  for some constant  $M$ , and for  $x \in (1/a, a)$ . We will do so by taking the limit that defines the  $t^{\text{th}}$  power, after getting the inequality to hold for the rational powers  $r_n$ . It will be a review of uniform continuity for you to verify that  $|x^t - x_o^t| \leq M|x - x_o|$  implies the asserted uniform continuity.

By the Mean Value Theorem we have

$$(*) \quad x^{r_n} - x_o^{r_n} = r_n \xi_n^{r_n-1} (x - x_o),$$

where  $\xi_n$  is between  $x$  and  $x_o$ , hence between  $1/a$  and  $a$ . We can therefore put absolute values in (\*) and replace the quantities on the right-hand side that depend on  $n$  by constants, using inequalities. This yields

$$|x^{r_n} - x_o^{r_n}| \leq k a^{|r_n-1|} |x - x_o| \leq k a^{k+1} |x - x_o|.$$

Now we can take the limit on the left, as  $n \rightarrow \infty$ , which gives, for each  $a > 1$ , and each integer  $k > |t|$ ,

$$|x^t - x_o^t| \leq k a^{k+1} |x - x_o|, \text{ when both of } x \text{ and } x_o \text{ belong to } (1/a, a).$$

This essentially completes the proof of continuity, and even shows that  $x^t$  is a locally Lipschitz function.

### The differentiability of $x^t$

Instead of using the difference quotient, we will use the “little-oh” version of the definition of differentiability, and use limits again. Given  $x_o > 0$ , we will use the same choices of  $a$ ,  $r_n$  and  $k$  that we used in the proof of continuity. We know, by Taylor’s Theorem, that we can write (for a frozen-in-place  $x$ )

$$(**) \quad x^{r_n} = x_o^{r_n} + r_n x_o^{r_n-1} (x - x_o) + r_n(r_n - 1) c_n^{r_n-2} (x - x_o)^2 / 2,$$

where  $c_n$  is between  $x$  and  $x_o$ , hence between  $1/a$  and  $a$ . As we have done twice before, we can estimate the last term:

$$(***) \quad |r_n(r_n - 1) c_n^{r_n-2} (x - x_o)^2 / 2| \leq k^2 a^{k+2} (x - x_o)^2 / 2.$$

Since each of the terms  $x^{r_n}$ ,  $x_o^{r_n}$ ,  $r_n x_o^{r_n-1} (x - x_o)$  in  $(**)$  has a limit as  $n \rightarrow \infty$ , so does the last term,  $r_n(r_n - 1) c_n^{r_n-2} (x - x_o)^2 / 2$ . We give the name  $E(x - x_o)$  to this limit, and so we have shown that

$$x^t = x_o^t + t x_o^{t-1} (x - x_o) + E(x - x_o).$$

To complete the proof, all we have to do is show that  $E(x - x_o) = o(x - x_o)$ . Since

$$E(x - x_o) = \lim_{n \rightarrow \infty} r_n(r_n - 1) c_n^{r_n-2} (x - x_o)^2 / 2,$$

$$\begin{aligned} \left| \frac{E(x - x_o)}{x - x_o} \right| &= \lim_{n \rightarrow \infty} |r_n(r_n - 1) c_n^{r_n-2} (x - x_o) / 2| \\ &\leq k^2 a^{k+2} |x - x_o| / 2 = o(1), \end{aligned}$$

so the proof is complete, and we have shown that

$$\frac{d}{dx} x^t = t x^{t-1}, \text{ for } x > 0 \text{ and } t \in \mathbb{R}.$$

Once you have proved all the exponent rules for real exponents, you might try proving this directly, without going back to using limits of rational powers.

**Suggestion:** You are urged to extend the Comparison of Powers Theorem to real exponents.

**Next topic: exponentials and logarithms,** in which we let the exponent vary and hold the “ $x$ ” fixed.