

CALCULUS

State and Prove Cauchy's Mean Value Theorem

Statement: f and g are two functions

(i) f and g are continuous in $[a, b]$

(ii) Both are differentiable in (a, b)

(iii) $g'(x) \neq 0$ for any $x \in (a, b)$

then \exists at least one real no $c \in (a, b)$

$$\text{s.t.} \quad \frac{f(b) - f(a)}{g(b) - g(a)} = \frac{f'(c)}{g'(c)}$$

Proof

$$\text{Let } g(b) = g(a)$$

g is continuous in $[a, b]$

g is differentiable in (a, b)] given.

\therefore By Rolle's thm.

$$g'(c) = 0 \quad c \in (a, b)$$

But $g'(x) \neq 0 \quad x \in (a, b)$ {given}

which is contradiction.

Hence $g(a) \neq g(b)$

$\Rightarrow \frac{f(b) - f(a)}{g(b) - g(a)}$ is meaningful.

Now

Let's consider a function

$$d(x) = f(x) + A g(x) \quad \text{--- (1)}$$

Where A is constant to determine

$$Q(a) = Q(b)$$

$$f(a) + A g(a) = f(b) + A g(b)$$

$$A \{ g(a) - g(b) \} = f(b) - f(a)$$

$$-A (g(b) - g(a)) = f(b) - f(a)$$

$$-A = \frac{f(b) - f(a)}{g(b) - g(a)} \quad \text{--- (2)}$$

f is continuous in $[a, b]$
 g is continuous in $[a, b]$ } [given]

Sum of continuous functions is continuous

So from ①

$\phi(x)$ is continuous in $[a, b]$

also f and g are differentiable in
 (a, b) } - ③ (given)

$\therefore f(x)$ is differentiable in (a, b) (sum of differentiable functions)

from (3) $f(a) = f(b)$ (4) from (1) (5)

from (3), (4) and (5)

By Rolle's thm.

$f'(c) = 0$ (6) where $c \in (a, b)$

$$\phi(x) = f(x) + A g(x)$$

$$\phi'(x) = f'(x) + A g'(x) \quad \text{--- (7)}$$

$$f'(c) + A g'(c) = 0 \quad (\text{from (6) + (7)})$$

$$f'(c) = -A g'(c)$$

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

Hence Proved.

(from (2))
 $c \in (a, b)$