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Euler's Rediscovery of e With Instructor Notes

Dave Ruch
ruch@msudenver.edu

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Euler’s Rediscovery of e

David Ruch*

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1 Introduction

The famous constant e is used in countless applications across many fields of mathematics, and resurfaces periodically in the evolution of mathematics. In 1683, Jacob Bernoulli (1655–1705) essentially found e while studying compound interest and evaluating the sequence $(1 + 1/j)^j$ as $j \rightarrow \infty$. By 1697, his brother Johann Bernoulli (1667–1748) was working with the calculus of exponentials [Bernoulli, 1697]. However, a full understanding was missing.

The connection between logarithms and exponential functions was still not well understood, and mathematicians couldn’t agree on how to define logarithms of negative numbers. Leonhard Euler (1707–1783) would later clear up the controversy surrounding logarithms of negative numbers, and clarify the idea of a logarithmic *function*, in a paper written for the Berlin Academy of Sciences [Euler, 1749].

In 1748, Euler published one of his most influential works, *Introductio in Analysin Infinitorum*.¹ Prior to the early nineteenth century, the word “analysis” that appears in the title generally referred to what we would today call “calculus.” [Euler, 1748], in which he introduced the general function concept as the foundation of calculus.² While it was explicitly written as a “precalculus textbook” to prepare his readers for the study of calculus, Euler nevertheless emphasized the use of infinite series throughout the *Introductio*.³ In Chapter VI, he discussed logarithms for various bases and their properties. Logarithms were well known in Euler’s day, and tables of common logarithms (base 10) had been compiled, as no scientific calculators were available at that time. Euler also examined exponential and logarithmic functions in Chapter VII, especially as infinite series. In this project, we are particularly interested in how e appeared naturally in Euler’s development of these functions.⁴

2 Euler’s Definition of e

Part of Euler’s challenge in working with logarithmic functions was to find a logarithmic base a for which infinite series expansions are convenient. It is here that Euler derived e , both as the

*Department of Mathematical and Computer Sciences, Metropolitan State University of Denver, Denver, CO, 80217; ruch@msudenver.edu.

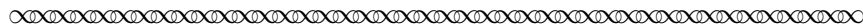
¹This work was translated into English by John Blanton as *Introduction to Analysis of the Infinite* in 1988.

²Prior to Euler’s work, calculus was viewed as the study of *curves*, rather than the study of *functions*.

³Infinite series were considered a prerequisite for the study of calculus even prior to Euler’s work, and were used extensively by Newton, Leibniz and other seventeenth century mathematicians.

⁴We shall quote Blanton’s translation of Chapter VII, with a few minor changes, in the remainder of this project.

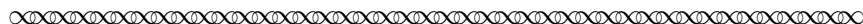
limiting value of $(1 + 1/j)^j$ and as the infinite series $1 + \frac{1}{1} + \frac{1}{1 \cdot 2} + \frac{1}{1 \cdot 2 \cdot 3} + \frac{1}{1 \cdot 2 \cdot 3 \cdot 4} + \dots$. As was common in his day, Euler worked with *infinitely small and large numbers*, a practice that has largely been abandoned with the modern definition of limit. Nevertheless, Euler used his infinitely small and large numbers with great skill, as we shall see.



Section 114. Since $a^0 = 1$, when the exponent on a increases, the power itself increases, provided a is greater than 1. It follows that if the exponent is infinitely small and positive, then the power also exceeds 1 by an infinitely small number. Let ω be an infinitely small number, \dots , $a^\omega = 1 + \psi$ where ψ is also an infinitely small number. \dots We let $\psi = k\omega$. Then we have $a^\omega = 1 + k\omega$, and with a as the base for logarithms, we have $\omega = \log(1 + k\omega)$.

EXAMPLE

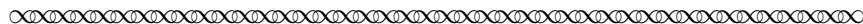
In order that it may be clearer how the number k depends on a , let $a = 10$. From the table of common logarithms,⁵ we look for the logarithm of a number which exceeds 1 by the smallest possible amount, for instance, $1 + \frac{1}{1000000}$, so that $k\omega = \frac{1}{1000000}$. Then $\log(1 + \frac{1}{1000000}) = \log \frac{1000001}{1000000} = 0.00000043429 = \omega$. Since $k\omega = 0.00000100000$, it follows that $\frac{1}{k} = \frac{43429}{100000}$ and $k = \frac{100000}{43429} = 2.30258$. We see that k is a finite number which depends on the value of the base a . If a different base had been chosen, then the logarithm of the same number $1 + k\omega$ will differ from the logarithm already given. It follows that a different value of k will result.



Task 1 To gain some visual insight into what Euler was doing, plot $y = a^\omega$ and $y = 1 + k\omega$ for $a = 10$ and $k = \frac{100000}{43429} \approx 2.30258$. Euler claimed these quantities a^ω and $1 + k\omega$ should be identical for “infinitely small” ω . Would changing the k value to something else, say -3 , change anything about your plot and this claim?

Task 2 Use Euler’s ideas and a scientific calculator to estimate k for $a = 2$. Get a visual check by plotting $y = 2^\omega$ and $y = 1 + k\omega$ together.

Euler was interested in finding an a value for which exponential and logarithmic expansions are nice and easy to work with. He derived a series expansion in his Section 115.



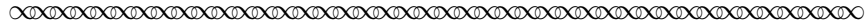
Section 115. Since $a^\omega = 1 + \psi$, we have $a^{j\omega} = (1 + \psi)^j$, whatever value we assign to j . It follows that

$$a^{j\omega} = 1 + \frac{j}{1}k\omega + \frac{j(j-1)}{1 \cdot 2}k^2\omega^2 + \frac{j(j-1)(j-2)}{1 \cdot 2 \cdot 3}k^3\omega^3 + \dots \tag{1}$$

⁵These are base 10 logarithms. As recently as the 1970s, most students used tables rather than calculators to find logarithms. Such a table would have an entry that exceeds 1 by the “smallest possible amount” for that table.

If now we let $j = \frac{z}{\omega}$, where z denotes any finite number, since ω is infinitely small, then j is infinitely large. Then we have $\omega = \frac{z}{j}$, where ω is represented by a fraction with an infinite denominator, so that ω is infinitely small, as it should be. When we substitute $\frac{z}{j}$ for ω then

$$a^z = (1 + kz/j)^j = 1 + \frac{1}{1}kz + \frac{1(j-1)}{1 \cdot 2 \cdot j}k^2z^2 + \frac{1(j-1)(j-2)}{1 \cdot 2j \cdot 3j}k^3z^3 + \frac{1(j-1)(j-2)(j-3)}{1 \cdot 2j \cdot 3j \cdot 4j}k^4z^4 + \dots \quad (2)$$



We would like to capture the spirit of Euler's ideas but put his work on modern foundations by avoiding infinitely small and large numbers.

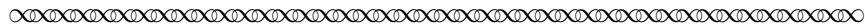
Task 3 Assume $a > 1$ and ω is a small, positive finite number defined by $a^\omega = 1 + \psi$ and $k = \psi/\omega$.

- (a) What theorem was Euler using to obtain (1)? For what ψ values is this series known to converge?
- (b) Verify the algebraic details needed to obtain (1) from this theorem.

Task 4 Assume $a > 1$ and ω is a small, positive finite number defined by $a^\omega = 1 + \psi$ and $k = \psi/\omega$ and $j = z/\omega$.

- (a) What is the general n^{th} term in the series (2)?
- (b) Verify the algebraic details needed to obtain (2) from $j = z/\omega$ and (1).

Euler next used his infinitely large numbers to produce an infinite series expression for his ideal logarithm base a . At this point in his book, Euler set $z = 1$ to find his special value for a .



Section 116. Since j is infinitely large, $\frac{j-1}{j} = 1, \dots, \frac{j-2}{j} = 1, \frac{j-3}{j} = 1$, and so forth. It follows that $\frac{j-1}{2j} = \frac{1}{2}, \frac{j-2}{3j} = \frac{1}{3}, \frac{j-3}{4j} = \frac{1}{4}$, and so forth. When we substitute these values [into equation (2)], we obtain $1 + \frac{kz}{1} + \frac{k^2z^2}{1 \cdot 2} + \frac{k^3z^3}{1 \cdot 2 \cdot 3} + \frac{k^4z^4}{1 \cdot 2 \cdot 3 \cdot 4} + \dots$.

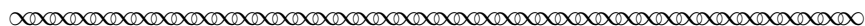
This equation expresses a relationship between the numbers a and k , since when we let $z = 1$, we have

$$a = 1 + \frac{k}{1} + \frac{k^2}{1 \cdot 2} + \frac{k^3}{1 \cdot 2 \cdot 3} + \dots \quad (3)$$

Section 122. Since we are free to choose the base a for the system of logarithms, we now choose a in such a way that $k = 1$. Then the series found above in Section 116,

$$1 + \frac{1}{1} + \frac{1}{1 \cdot 2} + \frac{1}{1 \cdot 2 \cdot 3} + \dots \quad (4)$$

is equal to a . If the terms are represented as decimal fractions and summed, we obtain the value $a = 2.71828182845904523536028\dots$. When this base is chosen, the logarithms are called natural or hyperbolic. The latter name is used since the quadrature of a hyperbola⁶ can be expressed through these logarithms. For the sake of brevity for this number $2.718281828459\dots$ we will use the symbol e , which will denote the base for the natural or hyperbolic logarithms.



Task 5 Why do you think Euler chose a “in such a way that $k = 1$ ” in his series (3)?

We can obtain an expression for Euler’s special a value as the limit of a *sequence*, and then use modern methods with Euler’s ideas to prove this sequence converges. To justify Euler’s work from a modern point of view, let’s look at the key equation (2)

$$(1 + kz/j)^j = 1 + \frac{1}{1}kz + \frac{1(j-1)}{1 \cdot 2 \cdot j}k^2z^2 + \frac{1(j-1)(j-2)}{1 \cdot 2j \cdot 3j}k^3z^3 + \dots$$

and set $k = 1, z = 1$ as Euler did, but suppose j is a *natural number*.

Task 6 Apply the finite Binomial Theorem for natural number j to expand $(1 + 1/j)^j$ as a finite series and show that

$$(1 + 1/j)^j = 1 + \frac{1}{1} + \frac{1(j-1)}{1 \cdot 2 \cdot j} + \frac{1(j-1)(j-2)}{1 \cdot 2j \cdot 3j} + \dots + \frac{1(j-1)(j-2)\dots(j-(j-1))}{1 \cdot 2j \cdot 3j \dots (jj)}.$$

Now we form a sequence $(c_j)_{j=1}^\infty$ with $c_j = (1 + 1/j)^j$. If we can justify taking the limit of this sequence, we should obtain Euler’s number e .

Task 7 Show that

$$c_j = 1 + \frac{1}{1} + \frac{(1-1/j)}{1 \cdot 2} + \frac{(1-1/j)(1-2/j)}{1 \cdot 2 \cdot 3} + \dots + \frac{(1-1/j)(1-2/j)\dots(1-(j-1)/j)}{1 \cdot 2 \cdot 3 \dots j}.$$

Task 8 Write out c_{j+1} and compare it term-by-term with c_j . What can you conclude about the sequence $(c_j)_{j=1}^\infty$?

Task 9 Compare c_j to a geometric series to show the sequence (c_j) is bounded.

Hints: Use the series form for c_j you found in Task 7, and compare it term-by-term with a geometric series.

Task 10 Apply the Monotone Convergence Theorem to give a modern proof that $\lim_{j \rightarrow \infty} (1 + 1/j)^j$ exists.

We now have a modern justification of the constant e as $e = \lim_{j \rightarrow \infty} (1 + 1/j)^j$. You may recall from introductory calculus courses that Euler was correct with the series expansion (4) for e . A modern justification of this series expansion for e is beyond the scope of this project.

⁶The area of a region between the x -axis and hyperbola $y = 1/x$.

Task 11 This task should give you some appreciation for Euler’s series (4) when he wanted to find a good decimal approximation for e . Remember that he had no computers at his disposal!

- (a) Use technology to find both $c_4 = (1 + 1/4)^4$ and the partial sum $P_4 = \sum_{n=0}^4 \frac{1}{n!}$.
- (b) How close are c_4 and P_4 to Euler’s Section 122 decimal approximation to e , and which is more accurate?
- (c) Use technology to find a value of j for which c_j is closer to e than P_4 .

Task 12 Euler wanted to use his work to express the function e^z as an infinite series. Use Euler’s (2) and his Section 116 infinitesimal methods to find an infinite series expression for e^z . How does this series compare with the Taylor series for e^z you learned about in introductory calculus?

Recall (from page 2) that Euler was investigating how the number k depends on the logarithm base a , where $\omega = \log_a(1 + k\omega)$ with “infinitely small” ω . We can re-interpret this equation without reference to infinitesimals in terms of the following limit:

$$\lim_{\omega \rightarrow 0} \frac{\omega}{\log_a(1 + k\omega)}. \quad (5)$$

The final task of this project uses this limit to reinforce the connection between the values of a and k .

Task 13 As you may recall, the derivative of $\log_a x$ is $\frac{1}{x \ln a}$. You will need this formula for part (a).

- (a) Use introductory calculus techniques to find the limit (5) in terms of a and k .
- (b) Since $\omega = \log_a(1 + k\omega)$ with “infinitely small” ω , explain why this limit (5) should be 1 for any pair a, k where k is chosen to depend properly on a .
- (c) In particular, when $a = e$, what value of k is required for limit (5) to be 1?
- (d) Use limit (5) to find the **exact** values of k when $a = 10$ and $a = 2$. Use your answers to reflect on the decimal values for k and the graphs of $y = a^\omega$, $y = 1 + k\omega$ that you found in Task 1 and Task 2.

References

- J. Bernoulli. Principia calculi exponentialium seu percurrentium (Principles of a calculus of exponential and percurrent quantities). *Acta Eruditorium*, March: 125–133, 1697.
- L. Euler. *Introductio in Analysin Infinitorum*. M. M. Bousquet, Lausannae, 1748. English translation by J. D. Blanton published as *Introduction to Analysis of the Infinite* (1988), New York: Springer-Verlag.
- L. Euler. De la controverse entre Mrs. Leibniz et Bernoulli sur les logarithmes des nombres negatifs et imaginaires (On the controversy between Mister Leibniz and Mister Bernoulli about the logarithms of negative and imaginary numbers). *Mémoires de l’académie des sciences de Berlin*, 5:139–179, 1749.

Notes to Instructors

PSP Content: Topics and Goals

This Primary Source Project (PSP) is designed to be used in a course on real analysis or foundations of the real numbers. Specifically, its content goals are to:

1. Rigorously prove that the sequence $\{(1 + 1/j)^j\}$ converges to e by modernizing Euler's proof.
2. Develop Euler's idea of e as an optimal logarithm base.
3. Understand the relationship between the series and sequence expressions for e , as developed by Euler.

Student Prerequisites

The project is written for a course in Real Analysis with the assumption that students have studied sequences and are familiar with the Monotone Convergence Theorem. If students are rusty with the Binomial Theorem or the derivative of $\log_a(x)$, some quick "Just in Time" review will be needed.

PSP Design and Task Commentary

The heart of this project for an introductory real analysis course is giving a modern justification of $e = \lim_{j \rightarrow \infty} (1 + 1/j)^j$ using Euler's ideas along with some modern theory. The approach using the Monotone Convergence Theorem, as outlined in Tasks 6–10, is a common approach in current analysis textbooks. Reading about it in Euler's own words gives context to the exercises and some appreciation of his dexterity with infinitesimals and series, as well as the close connection with e as a logarithm base to motivate the definition. This series development of e^z is an interesting alternative to the Taylor series approach students have seen in introductory calculus courses.

One question for instructors and students alike is how formally and thoroughly to treat Euler's manipulations of infinitely large and small numbers. The project author is of the opinion that students already have a personal sense of what these objects are and how they should work, having been through introductory calculus courses. Euler made a good case for his development in the passages quoted in the project so students can follow his reasoning. Since this project is designed for an introductory real analysis course, a lengthy discussion of infinitesimal calculus is not appropriate. However, instructors for other courses may want to spend more time on these issues.

In Tasks 1 and 2, it is interesting to note that if students try to approximate k better by using smaller values of $k\omega$, they may run into technology problems. For example, a TI-84 calculator evaluates $\frac{10^{-10}}{\log_{10}(1 + 10^{-10})}$ to be 2.302585093, but the Mathematica 10 computer algebra system does not fare so well, producing 2.30258490259. This is likely the case because the TI calculator uses base 10 floating point arithmetic, while Mathematica uses base 2. Using $k\omega = 10^{-6}$ accomplishes the main goal while avoiding technology problems. Students revisit these k values in the last exercise of the project.

Suggestions for Classroom Implementation

This project takes around two 75-minute class sessions plus homework using the following methodology, very similar to David Pengelley’s “A, B, C” method described on his website.⁷

1. Students do some advance reading and light preparatory exercises before each class. This should be counted as part of the project grade to ensure students take it seriously. Be careful not to get carried away with the exercises or your grading load will get out of hand! Some instructors have students write questions or summaries based on the reading.
2. Class time is largely dedicated to students working in groups on the project — reading the material and working exercises. As they work through the project, the instructor circulates through the groups asking questions and giving hints or explanations as needed. Occasional student presentations may be appropriate. Occasional full class guided discussions may be appropriate, particularly for the beginning and end of class, and for difficult sections of the project. I have found that a “participation” grade suffices for this component of the student work. Some instructors collect the work. If a student misses class, I have them write up solutions to the exercises they missed. This is usually a good incentive not to miss class!
3. Some exercises are assigned for students to do and write up outside of class. Careful grading of these exercises is very useful, both to students and faculty. The time spent grading can replace time an instructor might otherwise spend preparing for a lecture.

Sample Implementation Schedule (based on a 75-minute class period)

Full implementation of the project can be accomplished in two 75-minute class sessions, as outlined below.

- Day 1. Assign through Task 1 as advance preparation work; complete Tasks 2–6 in-class.
- Day 2. Assign Task 7 as advance preparation work; complete Tasks 8, 10, 13 in-class.
- Homework. Tasks 9, 11, 12.

Connections to other Primary Source Projects

The following additional projects based on primary sources are also freely available for use in an introductory real analysis course; the PSP author name for each is listed parenthetically, along with the project topic if this is not evident from the PSP title. Shorter PSPs that can be completed in at most 2 class periods are designated with an asterisk (*). Classroom-ready versions of the last two projects listed can be downloaded from https://digitalcommons.ursinus.edu/triumphs_topology; all other listed projects are available at https://digitalcommons.ursinus.edu/triumphs_analysis.

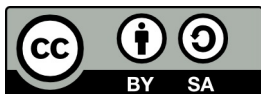
- *Why be so Critical? 19th Century Mathematics and the Origins of Analysis** (Janet Heine Barnett)

⁷<https://web.nmsu.edu/~davidp/>

- *Investigations into Bolzano's Bounded Set Theorem* (David Ruch)
- *Stitching Dedekind Cuts to Construct the Real Numbers* (Michael Saclolo)
Also suitable for use in an Introduction to Proofs course.
- *Investigations Into d'Alembert's Definition of Limit** (David Ruch)
A second version of this project suitable for use in a Calculus 2 course is also available.
- *Bolzano on Continuity and the Intermediate Value Theorem* (David Ruch)
- *An Introduction to a Rigorous Definition of Derivative* (David Ruch)
- *Rigorous Debates over Debatable Rigor: Monster Functions in Real* (Janet Heine Barnett; properties of derivatives, Intermediate Value Property)
- *The Mean Value Theorem*(David Ruch)
- *The Definite Integrals of Cauchy and Riemann* (David Ruch)
- *Henri Lebesgue and the Development of the Integral Concept** (Janet Heine Barnett)
- *Abel and Cauchy on a Rigorous Approach to Infinite Series* (David Ruch)
- *The Cantor set before Cantor** (Nicholas A. Scoville)
Also suitable for use in a course on topology.
- *Topology from Analysis** (Nicholas A. Scoville)
Also suitable for use in a course on topology.

Acknowledgments

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