# **CHAPTER**

# THE LINEAR FUNCTION  $bx + c$ AND ITS RECIPROCAL

Many relationships in science and engineering take the form  $f(x) = bx + c$ , and many others can be cast into this form by a redefinition of the variables. The analysis of experimental results can thereby often be reduced to the determination of the coefficients *b* and *c* from paired *x*, f(*x*) data. The *linear regression* or *least squares* method of performing this analysis is exposed in Section 7:14.

#### **7:1 NOTATION**

The linear function  $bx + c$ , or its special case  $1 + x$ , is sometimes referred to as a "binomial function" but confusingly it is also termed a "monomial function". Neither name is used in this *Atlas*.

The constant *c* is termed the *intercept*, whereas *b* is known as the *slope* or *gradient*. These names derive, of course, from the observation that, if the linear function  $bx + c$  is plotted versus *x*, its graph is a straight line that intersects the vertical axis at altitude *c* and whose inclination from the horizontal is characterized by the number *b*, which measures the rate at which the function's value increases with *x*. The *b* coefficient is also the tangent [Chapter 34] of angle  $\theta$  shown in Figure 7-1. The term "slope" is occasionally associated with the angle  $\theta$  itself, but it more usually means tan( $\theta$ ), being negative if  $\theta$  is an obtuse angle  $(90^{\circ} < \theta < 180^{\circ})$ . The letter *m* often replaces *b* as a symbol for the



slope. In the figures, but not elsewhere in the chapter, *b* and *c* are assumed positive.

The name "inverse linear function" is sometimes given to the function  $1/(bx + c)$ . Throughout this *Atlas*, however, we reserve the phrase "inverse function" for the relationship described in equation 0:3:3. The unambiguous name *reciprocal linear function* is used here.

The name *rectangular hyperbola* may also be associated with the function  $1/(bx + c)$ . However, this name is also applicable to other functions, described in Section 7:13, that share the same shape as, but possess a different orientation to, the reciprocal linear function illustrated in Figure 7-2.

#### **7:2 BEHAVIOR**

The linear function  $bx + c$  is defined for all values of the argument *x* and (unless  $b = 0$ ) itself assumes all values. The same is true of the reciprocal linear function which, however, displays an infinite discontinuity at  $x = -c/b$ , as illustrated in Figure 7-2. A graph of the reciprocal linear function  $f(x) =$  $1/(bx + c)$  has a high degree of symmetry [Section 14:15], being inversion symmetric about the point  $x = -c/b$ ,  $f = 0$  and displaying mirror symmetry towards reflections in the lines  $-x\text{sgn}(b)-(c/b)$  and  $x\text{sgn}(b)+(c/b)$ . Here sgn is the signum function [Chapter 8].



# **7:3 DEFINITIONS**

The arithmetic operations of multiplication by *b* and addition of *c* fully define  $f(x) = bx + c$ . The same operations, followed by division into unity, define the reciprocal linear function.

The linear function is completely characterized when its values,  $f_1$  and  $f_2$ , are known at two (distinct) arguments,  $x_1$  and  $x_2$ . The slope and intercept may be found from the formula

7:3:1 
$$
bx + c = \left(\frac{f_2 - f_1}{x_2 - x_1}\right)x + \frac{x_2 f_1 - x_1 f_2}{x_2 - x_1}
$$

#### **7:4 SPECIAL CASES**

When  $b = 0$ , the linear function and its reciprocal reduce to a constant [Chapter 1]. When  $c = 0$ , the linear function is proportional to its argument *x*.

#### **7:5 INTRARELATIONSHIPS**

Both the linear function and its reciprocal obey the reflection formula

7:5:1 
$$
f\left(-x - \frac{c}{b}\right) = -f\left(x - \frac{c}{b}\right)
$$
  $f(x) = bx + c$  or  $\frac{1}{bx + c}$ 

Two linear functions that share the same *b* parameter represent straight lines that are *parallel*; the distance separating these lines is  $|c_2 - c_1| / \sqrt{1 + b^2}$ . If the slopes of two straight lines satisfy the relation  $b_1 b_2 = -1$ , the lines are mutually perpendicular. intersecting at the point  $x = (c_2 - c_1)/(b_1 - b_2)$ . The inverse of the linear function  $f(x) =$  $bx + c$ , defined by  $F{f(x)} = x$ , is another linear function  $F(x) = (x/b) - (c/b)$ ; graphically, these two straight lines usually cross at  $x = c(1+b^2)/(1-b^2)$ .

The sum or difference of two linear functions is a third linear function  $(b_1 \pm b_2)x + c_1 \pm c_2$  and this property extends to multiple components. The product of two, three, or many linear functions is a quadratic function [Chapter 15], a cubic function [Chapter 16] or a higher polynomial function [Chapter 17]. Unless  $b_2c_1 = b_1c_2$ , the quotient of two linear functions is the infinite power series:

7:5:2  

$$
\frac{b_1x + c_1}{b_2x + c_2} = \begin{cases} \frac{c_1}{c_2} + \left(\frac{c_1}{c_2} - \frac{b_1}{b_2}\right) \sum_{j=1}^{\infty} \left(\frac{-b_2x}{c_2}\right)^j & |x| < \left|\frac{c_2}{b_2}\right| \\ \frac{b_1}{b_2} - \left(\frac{c_1}{c_2} - \frac{b_1}{b_2}\right) \sum_{j=1}^{\infty} \left(\frac{-c_2}{b_2x}\right)^j & |x| > \left|\frac{c_2}{b_2}\right| \end{cases}
$$

The sum or difference of two reciprocal linear functions is a rational function [Section 17:13] of numeratorial and denominatorial degrees of 1 and 2 respectively. Finite series of certain reciprocal linear functions may be summed in terms of the digamma function [Chapter 44]

7:5:3 
$$
\frac{1}{c} + \frac{1}{x+c} + \frac{1}{2x+c} + \dots + \frac{1}{Jx+c} = \sum_{j=0}^{J} \frac{1}{jx+c} = \frac{1}{x} \left[ \psi \left( J + 1 + \frac{c}{x} \right) - \psi \left( \frac{c}{x} \right) \right]
$$

or in terms of Bateman's G function [Section 44:13]

7:5:4 
$$
\frac{1}{c} - \frac{1}{x+c} + \frac{1}{2x+c} - \dots \pm \frac{1}{Jx+c} = \sum_{j=0}^{J} \frac{(-1)^j}{jx+c} = \frac{1}{2x} \left[ G\left(\frac{c}{x}\right) \pm G\left(J+1+\frac{c}{x}\right) \right]
$$

In formula 7:5:4, the upper/lower signs are taken depending on whether *J* is even or odd. The corresponding infinite sum is

7:5:5 
$$
\frac{1}{c} - \frac{1}{x+c} + \frac{1}{2x+c} - \dots = \sum_{j=0}^{\infty} \frac{(-1)^j}{jx+c} = \frac{1}{2x} \cdot G\left(\frac{c}{x}\right)
$$

See Section 44:14 for further information on this topic.

# **7:6 EXPANSIONS**

The linear function may be expanded as a infinite series of Bessel functions [Chapter 52]

7:6:1 
$$
bx + c = c + 2J_1(bx) + 6J_3(bx) + 10J_5(bx) + \cdots = c + 2\sum_{j=1}^{\infty} (2j-1)J_{2j-1}(bx)
$$

though this representation is seldom employed.

The reciprocal linear function is expansible as a *geometric series* in alternative forms

7:6:2  

$$
\frac{1}{bx+c} = \begin{cases} \frac{1}{c} - \frac{bx}{c^2} + \frac{b^2x^2}{c^3} - \frac{b^3x^3}{c^4} + \dots = \frac{1}{c} \sum_{j=0}^{\infty} \left( \frac{-bx}{c} \right)^j & |x| < \left| \frac{c}{b} \right| \\ \frac{1}{bx} - \frac{c}{b^2x^2} + \frac{c^2}{b^3x^3} - \frac{c^3}{b^4x^4} + \dots = \frac{1}{bx} \sum_{j=0}^{\infty} \left( \frac{-c}{bx} \right)^j & |x| > \left| \frac{c}{b} \right| \end{cases}
$$

according to the magnitude of the argument *x* compared to that of the ratio *c*/*b*. Likewise there are two alternatives when the reciprocal linear function is expanded as an infinite product

$$
7:6:3
$$
\n
$$
\frac{1}{bx+c} = \begin{cases}\n\frac{c-bx}{c^2} \prod_{j=1}^{\infty} \left[1 + \left(\frac{bx}{c}\right)^{2^j}\right] & -1 < \frac{bx}{c} < 1 \\
\frac{bx-c}{b^2 x^2} \prod_{j=1}^{\infty} \left[1 + \left(\frac{c}{bx}\right)^{2^j}\right] & \left|\frac{bx}{c}\right| > 1\n\end{cases}
$$

For example, if  $|x|$  < 1

7:6:4 
$$
\frac{1}{1 \pm x} = (1 \mp x)(1 + x^2)(1 + x^4)(1 + x^8)(1 + x^{16})\cdots
$$

#### **7:7 PARTICULAR VALUES**

As Figure 7-1 shows, the linear function  $bx + c$  equals *c* when  $x = 0$  and equals zero when  $x = -c/b$ . The reciprocal linear function has neither an extremum nor a zero, but it incurs a discontinuity at  $x = -c/b$  [Figure 7-2].

#### **7:8 NUMERICAL VALUES**

These are easily calculated by direct substitution. The construction feature of *Equator* enables a linear function to be used as the argument of another function.

## **7:9 LIMITS AND APPROXIMATIONS**

The reciprocal linear function approaches zero asymptotically as  $x \to \pm \infty$ .

### **7:10 OPERATIONS OF THE CALCULUS**

The rules for differentiation of the linear function and its reciprocal are

7:10:1 
$$
\frac{d}{dx}(bx+c) = b
$$

and

$$
\frac{d}{dx}\left(\frac{1}{bx+c}\right) = \frac{-b}{(bx+c)^2}
$$

while those for indefinite integration are

7:10:3 
$$
\int_{0}^{x} (bt + c) dt = \frac{bx^{2}}{2} + cx
$$

and

7:10:4 
$$
\int_{0}^{x} \frac{1}{bt+c} dt = \frac{1}{b} \ln \left( \left| \frac{bx+c}{c} \right| \right)
$$

If  $0 < -c/b < x$ , the integrand in 7:10:4 encounters an infinity; in this event, the integral is to be interpreted as a *Cauchy limit*. This means that the ordinary definition of the integral is replaced by

7:10:5 
$$
\lim_{\varepsilon \to 0} \left\{ \int_{0}^{-(c/b)-\varepsilon} \frac{1}{bt+c} dt + \int_{-(c/b)+\varepsilon}^{x} \frac{1}{bt+c} dt \right\}
$$

Several other integrals in this section, including those that follow immediately, may also require interpretation as Cauchy limits, but mention of this will not always be made

7:10:6 
$$
\int_{0}^{x} \frac{1}{(Bt+C)(bt+c)} dt = \frac{1}{bC - Bc} \ln \left( \left| \frac{C(bx+c)}{c(Bx+C)} \right| \right) \qquad Bc \neq bC
$$

7:10:7 
$$
\int_{0}^{x} \frac{Bt + C}{bt + c} dt = \frac{Bx}{b} + \frac{bC - Bc}{b^2} \ln\left(\left|\frac{bx + c}{c}\right|\right)
$$

7:10:8 
$$
\int_{0}^{x} \frac{t^{n}}{bt + c} dx = \frac{(-c)^{n}}{b^{n+1}} \left[ ln \left( \left| \frac{bx + c}{c} \right| \right) + \sum_{j=1}^{n} \frac{1}{j} \left( \frac{-bx}{c} \right)^{j} \right] \qquad n = 0, 1, 2, \cdots
$$

Formulas for the semidifferentiation and semiintegration [Section 12:14] of the linear function are

7:10:9 
$$
\frac{d^{1/2}}{dx^{1/2}}(bx+c) = \frac{2bx+c}{\sqrt{\pi x}}
$$

and

7:10:10 
$$
\frac{d^{-1/2}}{dx^{-1/2}}(bx+c) = \sqrt{\frac{x}{\pi}} \left[ \frac{4bx}{3} + 2c \right]
$$

when the lower limit is zero. The table below shows the semiderivatives and semiintegrals of the reciprocal linear functions  $1/(bx+c)$  and  $1/(bx-c)$ , when the lower limit is zero, and when it is  $-\infty$ . In this table, but not necessarily elsewhere in the chapter, *b* and *c* are positive.



See Sections 12:14 and 64:14 for the definitions and symbolism of semidifferintegrals with various lower limits. The Laplace transforms of the linear and reciprocal linear functions are

7:10:11 
$$
\int_{0}^{\infty} (bt + c) \exp(-st) dt = \mathcal{L} \{ bt + c \} = \frac{cs + b}{s^{2}}
$$

and

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7:10:12 
$$
\int_{0}^{\infty} \frac{1}{bt+c} \exp(-st) dt = \mathcal{L} \left\{ \frac{1}{bt+c} \right\} = \frac{-1}{b} \exp\left(\frac{cs}{b}\right) \mathrm{Ei}\left(\frac{-cs}{b}\right)
$$

the latter involving an exponential integral [Chapter 37]. A general rule for the Laplace transformation of the product of any transformable function f(*t*) and a linear function is

7:10:13 
$$
\int_{0}^{\infty} (bt + c) f(t) \exp(-st) dt = \mathcal{L} \{ (bt + c) f(t) \} = c \mathcal{L} \{ f(t) \} - b \frac{d}{ds} \mathcal{L} \{ f(t) \}
$$

Requiring a Cauchy-limit interpretation, the integral transform

7:10:14 
$$
\frac{1}{\pi} \int_{-\infty}^{\infty} f(t) \frac{dt}{t-y}
$$

is called a *Hilbert transform* (David Hilbert, German mathematician, 1862-1943). The Hilbert transforms of many functions, mostly piecewise-defined functions [Section 8:4], are tabulated by Erdélyi, Magnus, Oberhettinger and Tricomi [*Tables of Integral Transforms*, Volume 2, Chapter 15]. For example, the Hilbert transform of the pulse function [Section 1:13] is

7:10:15 
$$
\frac{1}{\pi} \int_{-\infty}^{\infty} c \left[ u \left( t - a + \frac{h}{2} \right) - u \left( t - a - \frac{h}{2} \right) \right] \frac{dt}{t - y} = \frac{c}{\pi} \ln \left( \frac{2(a - y) + h}{2(a - y) - h} \right)
$$

A valuable feature of Hilbert transformation is that the inverse transform is identical in form to the forward transformation, apart from a sign change.

### **7:11 COMPLEX ARGUMENT**

The linear function of complex argument, and its reciprocal, split into the real and imaginary parts 7:11:1  $bz + c = (bx + c) + iby$ 

and

7:11:2 
$$
\frac{1}{bz+c} = \frac{bx+c}{(bx+c)^2 + b^2y^2} - i\frac{by}{(bx+c)^2 + b^2y^2}
$$

if *b* and *c* are real.

The inverse Laplace transformation of the linear and reciprocal linear functions leads to functions from Chapters 10 and 26

7:11:3  

$$
\int_{\alpha-i\infty}^{\alpha+i\infty} (bs+c) \frac{\exp(ts)}{2\pi i} ds = \mathcal{G}\left\{bs+c\right\} = b\delta'(t) + c\delta(t)
$$

and

7:11:4  

$$
\int_{\alpha-i\infty}^{\alpha+i\infty} \frac{1}{bs+c} \frac{\exp(ts)}{2\pi i} ds = \mathcal{G}\left\{\frac{1}{bs+c}\right\} = \frac{1}{b} \exp\left(\frac{-ct}{b}\right)
$$

The Laplace inversion of a function of  $bx + c$  is related to the inverse Laplace transform of the function itself through the general formula

7:11:5 
$$
\int_{\alpha - i\infty}^{\alpha + i\infty} f(bs + c) \frac{\exp(ts)}{2\pi i} ds = \mathcal{G}\left\{f(bs + c)\right\} = \frac{1}{b} \exp\left(\frac{-ct}{b}\right) \mathcal{G}\left\{\overline{f}(s)\right\}
$$

#### **7:12 GENERALIZATIONS**

The linear and reciprocal linear functions are the  $v = \pm 1$  cases of the more general function  $(bx + c)$ <sup>*v*</sup>, two other instances of which are addressed in Chapter 11. More broadly, all the functions of Chapters  $10-14$  are particular examples of a wide class of algebraic functions generalized by the formula  $(bx^n + c)^{\nu}$ .

The linear function is an early member of a hierarchy in which the quadratic and cubic functions [Chapters 15 and 16] are higher members and which generalizes to the polynomial functions discussed Chapter 17. All the "named" polynomials [Chapters  $18-24$ ] have a linear function as one member of their families.

#### **7:13 COGNATE FUNCTIONS**

A frequent need in science and engineering is to approximate a function whose values,  $f_0, f_1, f_2, \cdots, f_n$ , are known only at a limited number of arguments  $x_0$ ,  $x_1$ ,  $x_2$ ,  $\cdots$ ,  $x_n$ , the so-called data points. The simplest way of constructing a function that fits all the known data, but one that is adequate in many applications, is by using a *piecewise-linear function*. In graphical terms, this implies simply "connecting the dots". For any argument lying between two adjacent data points, the interpolation

7:13:1 
$$
f(x) = \frac{(x_{j+1} - x) f_j + (x - x_j) f_{j+1}}{x_{j+1} - x_j} \qquad x_j \leq x \leq x_{j+1}
$$

applies. Usually a piecewise-linear function has discontinuities at all the interior data points. This defect is overcome by the "sliding cubic" and "cubic spline" interpolations exposed in Section 17:14.

The simplest reciprocal linear functions  $1/(1 \pm x)$  serve as prototypes, or basis functions, for all  $L = K$ hypergeometric functions [Section 18:14]. All the functions in Tables 18-1 and 18-2, as well as many others, may be "synthesized" [Section 43:14] from  $1/(1+x)$  or  $1/(1-x)$ .

The reciprocal linear function is related to the function addressed in Section 15:4 because the shape of each is a *rectangular hyperbola*. Thus, clockwise rotation [Section 14:15] through an angle of  $\pi/4$  of the curve  $1/(bx + c)$ about the point  $x = -c/b$  on the *x*-axis produces a new function,

$$
7.13.2 \qquad \qquad \pm \sqrt{\left(x + \frac{c}{b}\right)^2 + \frac{2}{b}}
$$

that is a rectangular hyperbola of the class discussed in Section 15:4.

#### **7:14 RELATED TOPIC: linear regression**

Frequently experimenters collect data that are known, or believed, to obey the equation  $f = f(x) = bx + c$  but which incorporate errors. From the data, which consists of the *n* pairs of numbers  $(x_1, f_1)$ ,  $(x_2, f_2)$ ,  $(x_3, f_3)$ ,  $\cdots$ ,  $(x_n, f_n)$ , the scientist needs to find the *b* and *c* coefficients of the *best straight line* through the data, as in Figure 7-3. If the errors obey, or are assumed to obey, a Gaussian distribution [Section 27:14] and are entirely associated with the measurement of  $f$  (that is, the  $x$  values are exact), then the adjective "best" implies minimizing the sum of the squared deviations,  $\sum (bx + c - f)^2$ . The



procedure for finding the coefficients that achieve this minimization is known as *linear regression* or *least squares* and leads to the formulas

7:14:1 
$$
b = \frac{n \sum xf - \sum x \sum f}{n \sum x^2 - (\sum x)^2} = \frac{6[2 \sum jf - (n+1) \sum f]}{n(n^2 - 1)h}
$$

and

7:14:2 
$$
c = \frac{\sum x^2 \sum f - \sum x \sum xf}{n \sum x^2 - (\sum x)^2} = \frac{\sum f - b \sum x}{n} = \frac{\sum f}{n} - \frac{b(x_1 + x_n)}{2}
$$

An abbreviated notation, exemplified by

7:14:3 
$$
\sum x f = \sum_{j=1}^{n} x_j f_j
$$

is used in the formulas of this section. Evaluation of these formulas simplifies considerably in the common circumstance in which data are gathered with equal spacing, this is when  $x_2 - x_1 = x_3 - x_2 = \cdots = x_n - x_{n-1} = h$ . The simplified formulas appear in red in equations 7:14:1, 7:14:2, 7:14:4 and 7:14:8.

A measure of how well the data obey the linear relationship is provided by the *correlation coefficient*, given by

7:14:4 
$$
r = \frac{n \sum xf - \sum x \sum f}{\sqrt{\left[n \sum x^2 - (\sum x)^2\right]\left[n \sum f^2 - (\sum f)^2\right]}} = b \sqrt{\frac{n \sum x^2 - (\sum x)^2}{n \sum f^2 - (\sum f)^2}} = \frac{nhb}{6} \sqrt{\frac{3(n^2 - 1)}{n \sum f^2 - (\sum f)^2}}
$$

Values close to  $\pm 1$  imply a good fit of the data to the linear function, whereas *r* will be close to zero if there is little or no correlation between *f* and *x*. Sometimes  $r^2$  is cited instead of *r*.

Commonly there is a need to know not only what the best values are of the slope *b* and the intercept *c* but also what uncertainties attach to these best values. Quoting their *standard errors* [Section 40:14] in the format

7:14:5 
$$
\text{slope} = b \pm \Delta b \qquad \text{where} \quad \Delta b = \text{standard error in } b
$$

and

7:14:6 
$$
\text{intercept} = c \pm \Delta c \qquad \text{where} \quad \Delta c = \text{standard error in } c
$$

is a succinct way of reporting the uncertainties associated with least squares determinations. the significance to be attached to these statements is that the probability is approximately 68% that the true slope will lie between  $b - \Delta b$ and  $b + \Delta b$ . Similarly, there is a 68% probability that the true intercept lies in the range  $c \pm \Delta c$ . The formulas giving these standard errors are

7:14:7  
\n
$$
\Delta b = \sqrt{\frac{n \sum f^2 - (\sum f)^2}{n \sum x^2 - (\sum x)^2}} - \left[ \frac{n \sum xf - \sum x \sum f}{n \sum x^2 - (\sum x)^2} \right]^2 = b\sqrt{\frac{1}{r^2} - 1}
$$

and

7:14:8 
$$
\Delta c = \Delta b \sqrt{\frac{\sum x^2}{n}} = \frac{\Delta b}{2} \sqrt{(x_1 + x_n)^2 + \frac{(n^2 - 1)h^2}{3}}
$$

A related, but simpler, problem is the construction of the best straight line through the points  $(x_1, f_1), (x_2, f_2)$ ,  $(x_3, f_3)$ ,  $\cdots$ ,  $(x_n, f_n)$ , with the added constraint that the line *must* pass through the point  $(x_0, f_0)$ . In practical problems this obligatory point is often the  $x = 0$ ,  $f = 0$  origin. Equations 7:14:1 and 7:14:2 should *not* be used in these circumstances, though they often are. The appropriate replacements are

7:14:9 
$$
b = \frac{\sum (x - x_0)(f - f_0)}{\sum (x - x_0)^2}
$$

and

7:14:10 
$$
c = f_0 - bx_0
$$

Equations  $7:14:1-7:14:8$  are based on the assumption that all data points are known with equal reliability, a condition that is not always valid. Variable reliability can be treated by assigning different *weights* to the points. If the value  $f_1$  is more reliable than  $f_2$ , then a larger weight  $w_1$  is assigned to the data pair  $(x_1, f_1)$  than the weight  $w_2$ assigned to point  $(x_2, f_2)$ . The weights then appear as multipliers in all summations, leading to the formulas

7:14:11 
$$
b = \frac{\sum w \sum wx f - \sum wx \sum wt}{\sum wx^2 - (\sum wx)^2}
$$

and

$$
c = \frac{\sum wf - b\sum wx}{\sum w}
$$

for the slope and intercept. Only the *relative* weights are of import; the absolute values of  $w_1, w_2, w_3, \dots, w_n$  have no significance beyond this. In practice, one attempts to assign a weight  $w_i$  to the *j*th point that is inversely proportional to the square of the uncertainty in  $f_j$ . Notice that formulas 7:14:1 and 7:14:2 are the special cases of 7:14:11 and 7:14:12 in which all *w*'s are equal. Similarly, the formulas in 7:14:9 and 7:14:10 result from setting the weight of one point,  $(x_0, f_0)$ , to be overwhelmingly greater than all the other weights, which are uniform.