

Part (c) was a conceptually confusing question. When $g(x)$ is defined as

$$\frac{d}{dx} \ln f(x),$$

which is also equal to

$$\frac{1}{f(x)} \frac{d}{dx} f(x),$$

does $g(\frac{x}{4}) = \frac{1}{f(\frac{x}{4})} \frac{d}{dx} f(\frac{x}{4})$? The answer is NO.

Think about $g(\frac{x}{4})$ as the function $g(x)$, computed from $\frac{d}{dx} \ln f(x)$, finished, and then plugging in $\frac{x}{4}$ for x . So, $\frac{x}{4}$ has NOTHING to do during the differentiation.

Perhaps, we can for sake of clarity, write $g(\frac{x}{4}) = \frac{d}{dx} \ln f(x)|_{x \rightarrow \frac{x}{4}}$, or simply as $\frac{d}{dx} \ln f(x)|_{\frac{x}{4}}$.

So, a smart kid like you may figure out that $g(\frac{x}{4})$ should be equal to

$$\begin{aligned} \frac{d}{dx} \ln f(x)|_{\frac{x}{4}} &= \frac{1}{f(x)} \frac{d}{dx} f(x)|_{\frac{x}{4}} \\ &= \frac{1}{f(\frac{x}{4})} \frac{d}{d\frac{x}{4}} f(\frac{x}{4}) \end{aligned}$$

Why?

Similarly for $g(\frac{x+1}{4})$.

Then, it's straightforward to verify the required equality.

$$\begin{aligned} \frac{1}{4}(g(\frac{x}{4}) + g(\frac{x+1}{4})) &= \frac{1}{4} \left(\frac{1}{f(\frac{x}{4})} \frac{d}{d\frac{x}{4}} f(\frac{x}{4}) + \frac{1}{f(\frac{x+1}{4})} \frac{d}{d\frac{x+1}{4}} f(\frac{x+1}{4}) \right) \\ &= \frac{1}{f(\frac{x}{4})} \frac{d}{d\frac{x}{4}} f(\frac{x}{4}) + \frac{1}{f(\frac{x+1}{4})} \frac{d}{d\frac{x+1}{4}} f(\frac{x+1}{4}) \\ &= \frac{1}{f(\frac{x}{4})f(\frac{x+1}{4})} \left(f(\frac{x+1}{4}) \frac{d}{d\frac{x}{4}} f(\frac{x}{4}) + f(\frac{x}{4}) \frac{d}{d\frac{x+1}{4}} f(\frac{x+1}{4}) \right) \\ &= \frac{1}{f(x)} \left(\left(\frac{d}{dx} \left(f(\frac{x}{4}) f(\frac{x+1}{4}) \right) \right) \right) \\ &= \frac{1}{f(x)} \frac{d}{dx} f(x) \\ &= g(x) \end{aligned}$$