

Problem 6. (Slow variation, regular variation)

a) Show that the following functions are slowly varying at ∞ .

i) $L(x) = 2 + \cos(1/x), x > 0$.

ii) $L(x) = \log x, x > 0$.

iii) $L(x) = 1/\log x, x > 1$.

iv) $L(x) = \tilde{L}(1/x)$ where $\tilde{L} : [0, \infty) \rightarrow [0, \infty)$ is slowly varying at 0.

b) Show that the following functions are regularly varying at ∞ and determine the corresponding index.

i) $h(x) = x^{-\theta}, x > 0, \theta > 0$.

ii) $h(x) = (1+x)^{-\theta}, x > -1, \theta > 0$.

iii) $h(x) = \tilde{h}(1/x), x > 0$, where \tilde{h} is regularly varying at 0 with index $\alpha \in \mathbb{R}$.

Answer:

Regular Variation

Albert A Gayle



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Table of Contents Regular Variation

1. Understanding the eBook Regular Variation
 - The Rise of Digital Reading Regular Variation
 - Advantages of eBooks Over Traditional Books
2. Identifying Regular Variation
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Regular Variation
 - User-Friendly Interface
4. Exploring eBook Recommendations from Regular Variation
 - Personalized Recommendations
 - Regular Variation User Reviews and Ratings
 - Regular Variation and Bestseller Lists
5. Accessing Regular Variation Free and Paid eBooks
 - Regular Variation Public Domain eBooks
 - Regular Variation eBook Subscription Services
 - Regular Variation Budget-Friendly Options

6. Navigating Regular Variation eBook Formats
 - ePub, PDF, MOBI, and More
 - Regular Variation Compatibility with Devices
 - Regular Variation Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Regular Variation
 - Highlighting and Note-Taking Regular Variation
 - Interactive Elements Regular Variation
8. Staying Engaged with Regular Variation
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Regular Variation
9. Balancing eBooks and Physical Books Regular Variation
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Regular Variation
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Regular Variation
 - Setting Reading Goals Regular Variation
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Regular Variation
 - Fact-Checking eBook Content of Regular Variation
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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