

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

EW Minium



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