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 $\tilde{L}: [0, \infty) \to [0, \infty)$ 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

Terry C. Jones

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