

## Check slowly varying - $f(x) = (x \ln(1+x))^\alpha$

### Section 5 - Home Work 3

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#### Problem 1

Show that if we set  $f(x) = (x \ln(1+x))^\alpha$  then check that is this function slowly varying or not. [Embrechts et al. \(1997\)](#):

#### Solve 1

To determine if the function  $f(x) = (x \ln(1+x))^\alpha$  is a slowly varying function, we need to use the definition of a slowly varying function. A function  $L(x)$  is slowly varying at infinity if for all  $a > 0$ :

$$\lim_{x \rightarrow \infty} \frac{L(ax)}{L(x)} = 1$$

Let's apply this to  $f(x) = (x \ln(1+x))^\alpha$ :

1. **Substitute  $ax$  into the function:**

$$f(ax) = (ax \ln(1+ax))^\alpha$$

2. **Form the ratio  $\frac{f(ax)}{f(x)}$ :**

$$\frac{(ax \ln(1+ax))^\alpha}{(x \ln(1+x))^\alpha} = \left( \frac{ax \ln(1+ax)}{x \ln(1+x)} \right)^\alpha = \left( a \frac{\ln(1+ax)}{\ln(1+x)} \right)^\alpha$$

3. **Take the limit as  $x$  approaches infinity:**

$$\lim_{x \rightarrow \infty} \left( a \frac{\ln(1+ax)}{\ln(1+x)} \right)^\alpha$$

To evaluate this limit, consider the behavior of the logarithmic function for large  $x$ . For large  $x$ ,  $\ln(1+x) \approx \ln(x)$ . Thus, we can approximate:

$$\frac{\ln(1+ax)}{\ln(1+x)} \approx \frac{\ln(ax)}{\ln(x)} = \frac{\ln(a) + \ln(x)}{\ln(x)} = 1 + \frac{\ln(a)}{\ln(x)}$$

As  $x$  approaches infinity,  $\frac{\ln(a)}{\ln(x)}$  approaches 0. Therefore:

$$\lim_{x \rightarrow \infty} \frac{\ln(1+ax)}{\ln(1+x)} = 1$$

Thus:

$$\lim_{x \rightarrow \infty} \left( a \frac{\ln(1+ax)}{\ln(1+x)} \right)^\alpha = a^\alpha$$

Since  $a^\alpha \neq 1$  for  $\alpha \neq 0$ ,  $f(x) = (x \ln(1+x))^\alpha$  is **not** a slowly varying function unless  $\alpha = 0$ . [Wikipedia \(2024\)](#); [Springer \(2024b\)](#); [Definitions.net \(2024\)](#); [JSTOR \(2024\)](#); [Symbolab \(2024\)](#); [Calculator \(2024\)](#); [Springer \(2024a\)](#); [arXiv \(2021\)](#); [LibreTexts \(2024\)](#); [is Fun \(2024\)](#); [Wiki \(2024\)](#)

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