

**Lemma 1.** Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be a convex, twice differentiable function such that  $f'(x) \geq 0$ . Let  $g : \mathbb{R} \rightarrow \mathbb{R}$  satisfy

$$f(g(x)) \sim x$$

Then

$$g(x) \sim f^{-1}(x)$$

*Proof.* From  $f(g(x)) \sim x$  follows

$$f(g(x)) = x + o(x)$$

Taking inverse of  $f$

$$g(x) = f^{-1}(x + o(x))$$

Since  $f$  is convex and monotonic, we get

$$\begin{aligned} f^{-1}((1 + \epsilon)x) &\leq (1 + \epsilon)f^{-1}(x) \\ f^{-1}((1 - \epsilon)x) &\geq (1 - \epsilon)f^{-1}(x) \end{aligned}$$

Hence,

$$g(x) = f^{-1}(x + o(x)) = (1 + o(1))f^{-1}(x) \sim f^{-1}(x)$$

□