TWO PROPOSITIONS ON SLOWLY VARYING FUNCTIONS

Dušan D. Adamović

Abstract. The paper contains two statements which both assert that, under certain conditions, the function $f(x) = F(R_1(x), \ldots, R_m(x))$, where $F: (\mathbf{R}^+)^m \to \mathbf{R}^+$, $R_k : \mathbf{R}^+ \to \mathbf{R}^+$, $k = 1, \ldots, m$, is slowly varying.

1. Our first theme is the following:

PROPOSITION 1. Let L_k (k = 1, ..., m) be slowly varying functions and let the real function F be defined and continuous on the adherence (closure) D in $(\mathbf{R}^*)^m$ of the set $E = L_1(\mathbf{R}^+) \times \cdots \times L_m(\mathbf{R}^+)$ and with the properties

$$m = \inf_{(t_1,\dots,t_m)\in E} F(t_1,\dots,t_m) > 0, \qquad M = \sup_{(t_1,\dots,t_m)\in E} F(t_1,\dots,t_m) < +\infty.$$

Then the function

$$f(x) = F(L_1(x), \ldots, L_m(x)) \qquad (x > 0)$$

is slowly varying.

Here \mathbf{R}^* denotes the extended system (space) of real numbers, $\mathbf{R}^+ = (0, +\infty)$ and the continuity on D means especially that, if $(\alpha_1, \ldots, \alpha_n) \in D$ and $+\infty \in \{\alpha_1, \ldots, \alpha_m\}$, then

$$\lim_{E\ni(t_1,\ldots,t_m)\to(\alpha_1,\ldots,\alpha_m)}F(t_1,\ldots,t_m)=F(\alpha_1,\ldots,\alpha_m)$$

exists.

Proof. Under the conditions of the proposition, the function f is obviously defined and positive for x > 0, and also measurable on \mathbb{R}^+ if the measurability

42 Adamović

on \mathbb{R}^+ of the functions L_k $(k=1,\ldots,m)$ is clamed (by the accepted definition of slowly varying function). Moreover,

$$0 < m \le f(x) \le M < +\infty \qquad (x > 0). \tag{1}$$

Suppose that f is not slowly varying. This function cannot be regularly varying, because that would imply $\lim_{x\to+\infty} f(x) = +\infty$ or $\lim_{x\to+\infty} f(x) = 0$, contradicting (1). Besides, (1) implies that for no $\lambda \in (0, +\infty)$

$$\lim_{x \to +\infty} \frac{f(\lambda x)}{f(x)} = +\infty \lor \lim_{x \to +\infty} \frac{f(\lambda x)}{f(x)} = 0$$

in possible.

Hence, there exists $\lambda > 0$ such that $f(\lambda x)/f(x)$ oscillates as $x \to +\infty$, and consequently, for the same λ , there exist numbers A and B such that

$$0 < A < B < +\infty \tag{2}$$

and the sequences (x_n) and (y_n) of positive numbers, tending $+\infty$, for which

$$\lim_{n \to \infty} \frac{f(\lambda x_n)}{f(x_n)} = A, \qquad \lim_{n \to \infty} \frac{f(\lambda y_n)}{f(y_n)} = B. \tag{3}$$

But then there exist the elements $\alpha, \beta \in D$, the subsequence (\bar{x}_n) of (x_n) and the subsequence (\bar{y}_n) of (y_n) such that

$$\lim_{n\to\infty} L_k(\bar{x}_n) = \alpha_k, \quad \lim_{n\to\infty} L_k(\bar{y}_n) = \beta_k \qquad (k=1,\ldots,m),$$

where $\alpha = (\alpha_1, \ldots, \alpha_m)$, $\beta = (\beta_1, \ldots, \beta_m)$. By the definition of slowly varying function, we have

$$\lim_{n\to\infty} L_k(\lambda \bar{x}_n) = \alpha_k, \quad \lim_{n\to\infty} L_k(\lambda \bar{y}_n) = \beta_k \qquad (k=1,\ldots,m),$$

and further

$$\lim_{n\to\infty}\frac{f(\lambda\bar{x}_n)}{f(\bar{x}_n)}=\lim_{n\to\infty}\frac{F(L_1(\lambda\bar{x}_n),\ldots,L_m(\lambda\bar{x}_n))}{F(L_1(\bar{x}_n),\ldots,L_m(\bar{x}_n))}=\frac{F(\alpha_1,\ldots,\alpha_m)}{F(\alpha_1,\ldots,\alpha_m)}=1;$$

similarly,

$$\lim_{n\to\infty}\frac{f(\lambda \tilde{y}_n)}{f(\tilde{y}_n)}=\frac{F(\beta_1,\ldots,\beta_m)}{F(\beta_1,\ldots,\beta_m)}=1,$$

and two last conclusions contradict (2) and (3). This proves our statement.

We can remark that simple examples show that none of the conditions concerning the function F can be omitted. For example, if m = 1, $L_1(x) = \ln(x+1)$, $F(x) = 2 + \sin x$, then the function F is not continuous on $D = [0, +\infty]$ in the

previous sense, and the function $f(x) = 2 + \sin \ln(x+1)$ is not slowly varying. On the other hand, for m = 1, $L_1(x) = \ln(x+1)$ and $F(x) = e^x$, F is continuous on D (F can be considered as a function whose values belong to \mathbb{R}^*), but (1) is not satisfied; in this case f(x) = x+1 is not a slowly varying function.

2. Besides the previous proposition, one can give the following one, in some sense similar, but really incomparable to it.

PROPOSITION 2. Let $R_k(x)$ (k = 1, ..., m) be regularly varying functions tending to infinity with x, and let the function $F: (\mathbf{R}^+)^m \to \mathbf{R}^+$ be continuous and slowly varying, in Karamata-Bajšanski sense [1]. Then the function $f(x) = F(R_1(x), ..., R_m(x))$ (x > 0) is slowly varying.

Proof. First, recall that, by the definition given by Karamata and Bajšanski in [1], the function $F: (\mathbf{R}^+)^m \to \mathbf{R}^+$ is slowly varying if

$$\lim_{\min\{x_1,\ldots,x_m\}\to+\infty} \frac{F(\lambda_1x_1,\ldots,\lambda_mx_m)}{F(x_1,\ldots,x_m)} = 1 \text{ for each } \lambda = (\lambda_1,\ldots,\lambda_m) \in (\mathbf{R}^+)^m$$

and that the theorem on uniform convergence in [1] implies that, for such a function and for $0 < \alpha_k < \beta_k < +\infty$ (k = 1, ..., m),

$$\lim_{\min\{x_1,\dots,x_m\}\to+\infty} \frac{F(\lambda_1 x_1,\dots,\lambda_m x_m)}{F(x_1,\dots,x_m)} = 1$$
 uniformly for $\lambda = (\lambda_1,\dots,\lambda_m) \in \prod_{k=1}^m [\alpha_k,\beta_k]$

Under the hypotheses of the proposition, the function f(x) is defined and measurable on \mathbb{R}^+ .

Let $\lambda > 0$ be arbitrarly chosen. By hypothesis,

$$R_k(x) = x^{\rho_k} L_k(x)$$
, with $\rho_k \ge 0$ $(k = 1, \dots, m)$,

where $L_k(x)$ (k = 1, ..., m) are slowly varying functions. Then, for x large enough, we have

$$1/2 \le L_k(\lambda x)/L_k(x) \le 2 \qquad (k = 1, \dots, m),$$

and hence, on account of what we have supposed on R_k and by the just mentioned uniform convergence property of F,

$$\lim_{x \to +\infty} \frac{f(\lambda x)}{f(x)} = \lim_{x \to +\infty} \frac{F(R_1(\lambda x), \dots, R_m(\lambda x))}{F(R_1(x), \dots, R_m(x))}$$

$$= \lim_{x \to +\infty} \frac{F\left(\frac{R_1(\lambda x)}{R_1(x)} \cdot R_1(x), \dots, \frac{R_m(\lambda x)}{R_m(x)} \cdot R_m(x)\right)}{F(R_1(x), \dots, R_m(x))}$$

44 Adamović

$$= \lim_{x \to +\infty} \frac{F\left(\lambda^{p_1} \frac{L_1(\lambda x)}{L_1(x)} \cdot R_1(x), \dots, \lambda^{p_m} \frac{L_m(\lambda x)}{L_m(x)} \cdot R_m(x)\right)}{F(R_1(x), \dots, R_m(x))} = 1.$$

So the function f(x) is slowly varying.

Finally, we note that special cases of Propositions 1 and 2 were given in [2, Theorem II, 1°, 2°, 3°]).

REFERENCES

- B. Bajšanski, J. Karamata, Regularly varying functions and the principle of equicontinuity, Publ. Ramanujan Inst, 1 (1968-1969), 235-242.
- [2] D. Adamović, Sur quelques propriétes des fonctions à croissance lente de Karamata, I, II, Mat. Vesnik 3 (1966), 123-136, 161-172.

Matematički fakultet Studentski trg 16 11000 Beograd, Yugoslavia (Received 10 10 1989)