

Strong Law of Large Numbers for *-Mixing Sequence

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Abstract—Strong law of large numbers and complete convergence for sequences of *-mixing random variables are investigated. In particular, Teicher’s strong law of large numbers for independent random variables are generalized to the case of *-mixing random sequences and extended to independent and identically distributed Marcinkiewicz Law of large numbers for *-mixing.

Keywords—*-mixing sequences; strong law of large numbers; martingale differences; Lacunary System

I. INTRODUCTION

LET (Ω, F, P) be a probability space and let $\{X_n, n = 1, 2, \dots\}$ be a sequence of real-valued random variables defined on (Ω, F, P) . For each positive integer n , let F_n be the smallest σ -algebra with respect to which X_n is measurable and for $n \leq m$, let F_n^m be the smallest σ -algebra with respect to which X_n, \dots, X_m are jointly measurable.

Definition 1.1. Let $\{X_n, n \geq 1\}$ be a sequence of random variable, X_n is named *-mixing if there exists a positive integer N and function f such that $f \downarrow 0$ and for all $n \geq N, m \geq 1, A \in F_1^m, B \in F_{m+n}^\infty$,

$$|P(AB) - P(A)P(B)| \leq f(n)P(A)P(B). \quad (1)$$

Evidently, inequality (1) is equivalent to the condition for all $B \in F_{m+n}^\infty$,

$$|P(B|F_1^m) - P(B)| \leq f(n)P(B) \text{ a.s.} \quad (2)$$

It follows that X_n is integrable, and

$$|E(X_{m+n}|F_1^m) - E(X_{m+n})| \leq f(n)E|X_{m+n}| \quad (3)$$

The following strong law for *-mixing sequences can be found in Blum[1].

Theorem A. Let $\{X_n, n \geq 1\}$ be a *-mixing sequence such that $EX_n = 0$, and $EX_n^2 < \infty, n \geq 1$, and $\sum_{i=1}^\infty EX_i^2/i^2 < \infty$, then

$$\sum_{i=1}^n X_i/n \rightarrow 0, \text{ a.s.} \quad (4)$$

In this paper we shall further generalize Theorem A.

II. MAIN RESULTS

Theorem 2.1. Let $\{Y_n, n \geq 1\}$ be a nonnegative *-mixing sequence such that $EY_i = \mu_i \leq K < \infty$, for all i , and $\sum_{i=1}^\infty EY_i^2/i^2 < \infty$, then

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n (Y_i - \mu_i) = 0, \text{ a.s.} \quad (5)$$

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To complete the proof, we need the following lemma

Lemma 2.2. ([2]) Suppose $\{Y_n, n \geq 1\}$ is a *-mixing sequence, $EY_i < \infty, i \geq 1$, for any σ -field $B \in F_1^m, m \geq M$, then

$$|E(Y_{m+n}|B) - E(Y_{m+n})| \leq f(m)E|Y_{m+n}|. \quad (6)$$

Proof of Theorem 2.1. Let $X_i = Y_i - \mu_i$, then $EX_i = 0, E|X_i| \leq 2K$, it suffices to prove

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n X_i = 0, \text{ a.s.} \quad (7)$$

By lemma 2.2, for any $\varepsilon > 0$, there exists $M' > 0$ for all $n \geq 2$, we get

$$|E(X_{nM'+R}|F_{M'+R}^{(n-1)M'+R})| \leq f(M')E|X_{nM'+R}| \leq 2K\varepsilon, \quad (8)$$

where R is a nonnegative integer, and $0 \leq R \leq M' - 1$. For $R = 0, 1, \dots, M' - 1$, we prove

$$\sum_{n=2}^N X_{nM'+R}/N \rightarrow 0 (N \rightarrow \infty). \quad (9)$$

Let $H_0 = F_0 = (\Omega, \Phi), H_n = F_{M'+R}^{nM'+R}, n \geq 2$. Clearly $H_n \uparrow$, for fixed R , let

$$Z_n = X_{nM'+R} - E(X_{nM'+R}|H_{n-1}), n \geq 2.$$

Obviously, $\{Z_n, H_n, n \geq 2\}$ is a martingale difference. By virtue of condition expectation, we obtain $E\{(E(X_{nM'+R}|H_{n-1}))^2\}$

$$\begin{aligned} &= E\{E(X_{nM'+R}|H_{n-1}) \cdot E(X_{nM'+R}|H_{n-1})\} \\ &= E\{E(X_{nM'+R} \cdot E(X_{nM'+R}|H_{n-1})|H_{n-1})\} \\ &= E\{X_{nM'+R}E(X_{nM'+R}|H_{n-1})\}. \end{aligned}$$

Hence,

$$\begin{aligned} EZ_n^2 &= EX_{nM'+R}^2 - 2E(X_{nM'+R}E(X_{nM'+R}|H_{n-1})) \\ &\quad + E\{(E(X_{nM'+R}|H_{n-1}))^2\} \\ &= EX_{nM'+R}^2 - E\{(E(X_{nM'+R}|H_{n-1}))^2\} \\ &\leq EX_{nM'+R}^2, \end{aligned}$$

it follows that

$$\begin{aligned} \sum_{n=2}^\infty EZ_n^2/n^2 &\leq \sum_{n=2}^\infty EX_{nM'+R}^2/n^2 \\ &= \sum_{n=2}^\infty EX_{nM'+R}^2/(nM'+R)^2 \left(\frac{nM'+R}{n}\right)^2 \\ &\leq 4(M')^2 \sum_{i=1}^\infty EX_i^2/i^2, \quad (10) \end{aligned}$$

since $EX_i^2 \leq EY_i^2 + K^2$.

Combined with (10) and $\sum_{i=1}^{\infty} EY_i^2/i^2 < \infty$, we deduce that $\sum_{n=2}^{\infty} EZ_n^2/n^2 < \infty$.

By using condition expectation again, one concludes

$$\sum_{n=2}^{\infty} E(Z_n^2|H_{n-1})/n^2 < \infty. \tag{11}$$

From (11) and Theorem 8.1(see Chow[3]), we have

$$\sum_{n=2}^N Z_n/N \rightarrow 0 \text{ a.s.} \tag{12}$$

Since (8) implies

$$|E(X_{nM'+R}|H_{n-1})| \leq 2K\varepsilon, n \geq 2,$$

hence

$$|\sum_{n=2}^N E(X_{nM'+R}|H_{n-1})|/N \leq 2K\varepsilon. \tag{13}$$

Combined with (12) and (13), this yields (9). For $R = 0, 1, \dots, M' - 1$, one has

$$\begin{aligned} (X_{2M'} + X_{3M'} + \dots + X_{NM'})/N &\rightarrow 0, (N \rightarrow \infty) \text{ a.s.} \\ (X_{2M'+1} + X_{3M'+1} + \dots + X_{NM'+1})/N &\rightarrow 0, (N \rightarrow \infty) \text{ a.s.} \\ \frac{1}{N}(X_{2M'+(M'-1)} + X_{3M'+(M'-1)} + \dots + X_{NM'+(M'-1)}) &\rightarrow 0, (N \rightarrow \infty) \text{ a.s.} \end{aligned}$$

From the above results, one has

$$\sum_{i=2M'}^{(N+1)M'-1} X_i/N \rightarrow 0, (N \rightarrow \infty) \text{ a.s.}, \tag{14}$$

which deduces (7) and completes the proof.

Theorem 2.3. ([3]) Let $\{X_n, n \geq 1\}$ be a *-mixing sequence such that $EX_n = 0, EX_n^2 < \infty, n \geq 1$. Suppose that $\sum_{n=1}^{\infty} a_n^{-2} EX_n^2 < \infty$ and $\sup_n a_n^{-1} \sum_{i=1}^n E|X_i| < \infty$, where $\{a_n\}$ is a sequence of positive constants increasing to ∞ . Then

$$a_n^{-1} \sum_{i=1}^n X_i \rightarrow 0, \text{ a.s.} \tag{15}$$

Proof. Given $\varepsilon > 0$, choose $n_0 \geq N$ so large that $f(n_0) < \varepsilon$.

From Lemma 2.2 we deduce that for all positive integers i and j ,

$$\begin{aligned} &|E(X_{in_0+j}|X_{n_0+j}, X_{2n_0+j}, \dots, X_{(i-1)n_0+j})| \\ &= |E[E(X_{in_0+j}|X_1, X_2, \dots, X_{(i-1)n_0+j}) \\ &\quad |X_{n_0+j}, X_{2n_0+j}, \dots, X_{(i-1)n_0+j}]| \\ &\leq f(n_0)E|X_{in_0+j}| \text{ a.s.} \end{aligned}$$

If $n \geq n_0$, choose nonnegative integers q and r such that $0 \leq r \leq n_0 - 1$ and $n = qn_0 + r$. Then

$$\begin{aligned} a_n^{-1} \sum_{i=1}^n X_i &= a_n^{-1} \sum_{i=1}^{n_0} X_i + a_n^{-1} \sum_{i=1}^{q-1} \sum_{j=1}^{n_0} X_{in_0+j} \\ &\quad + a_n^{-1} \sum_{j=1}^r X_{qn_0+j} \end{aligned}$$

$$= I_1 + I_2, \tag{16}$$

where $I_1 = a_n^{-1} \sum_{i=1}^{n_0} X_i, I_2 = a_n^{-1} \sum_{i=1}^{q-1} \sum_{j=1}^{n_0} X_{in_0+j} + a_n^{-1} \sum_{j=1}^r X_{qn_0+j}$.

Obviously, $I_1 \rightarrow 0, \text{ a.s.} (n \rightarrow \infty), I_2$ is dominated by

$$\begin{aligned} I_2 &= \sum_{j=1}^{q-1} a_n^{-1} \sum_{i=1}^{q-1} |[X_{in_0+j} \\ &\quad - E(X_{in_0+j}|X_{n_0+j}, X_{2n_0+j}, \dots, X_{(i-1)n_0+j})]| \\ &\quad + \sum_{j=1}^r a_n^{-1} |X_{qn_0+j} - E(X_{qn_0+j}|X_{n_0+j}, X_{2n_0+j}, \dots, \\ &\quad X_{(q-1)n_0+j})| + f(n_0)a_n^{-1} \sum_{i=n_0+1}^n E|X_i|. \end{aligned}$$

Based on the fact $\sum_{n=1}^{\infty} a_n^{-2} EX_n^2 < \infty$ and Theorem 2.18([3]), we see that the first two terms here converge a.s. to zero. The second term is convergent to zero since r is fixed, and by $\sup_n a_n^{-1} \sum_{i=1}^n E|X_i| < \infty$, the last term also converges a.s. to zero. We deduce that for all $\varepsilon > 0$,

$$\limsup_n |b_n^{-1} \sum_{i=1}^n X_i| < \varepsilon (\sup_n b_n^{-1} \sum_{i=1}^n |X_i|) \text{ a.s.},$$

which completes the proof.

Lemma 2.4. Let $\{X_n, n \geq 1\}$ be a sequence of *-mixing random variables satisfying $\sum_{n=1}^{\infty} f(n) < \infty, p \geq 2$. Assume that $EX_n = 0$ and $E|X_n|^p < \infty$ for each $n \geq 1$. Then there exists a constant C depending only on p and f such that

$$E \left(\max_{1 < j < n} \left| \sum_{i=a+1}^{a+j} X_i \right|^p \right) \leq C \left[\sum_{i=a+1}^{a+j} E|X_i|^p + \left(\sum_{i=a+1}^{a+j} EX_i^2 \right)^{p/2} \right],$$

for every $a \geq 0$ and $n \geq 1$. In particular, we have

$$E \left(\max_{1 < j < n} \left| \sum_{i=1}^j X_i \right|^p \right) \leq C \left[\sum_{i=1}^n E|X_i|^p + \left(\sum_{i=1}^n EX_i^2 \right)^{p/2} \right],$$

for every $n \geq 1$.

Proof.

$$\begin{aligned} E \left(\sum_{i=a+1}^{a+j} X_i \right)^2 &= \sum_{i=a+1}^{a+j} EX_i^2 + 2 \sum_{a+1 \leq i < j \leq a+n} E(X_i X_j) \\ &\leq \sum_{i=a+1}^{a+j} EX_i^2 + 2 \cdot \\ &\quad \sum_{a+1 \leq i < j \leq a+n} f(j-i)E|X_i|E|X_j| \\ &\leq \sum_{i=a+1}^{a+j} EX_i^2 + 2 \cdot \\ &\quad \sum_{a+1 \leq i < j \leq a+n} f(j-i)E(X_i^2)^{1/2}E(X_j^2)^{1/2} \\ &\leq \sum_{i=a+1}^{a+j} EX_i^2 + \end{aligned}$$

$$\begin{aligned} & \sum_{k=1}^{n-1} \sum_{i=a+1}^{a+n-k} f(k)(EX_i^2 + EX_{k+i}^2) \\ & \leq \left(1 + 2 \sum_{k=1}^{\infty} f(k)\right) \sum_{i=a+1}^{a+j} EX_i^2 \\ & = C_1 \sum_{i=a+1}^{a+j} EX_i^2 \end{aligned}$$

It is well known that *-mixing is also φ -mixing. Therefore, by [4, Lemma 2.2]) we can immediately complete the proof of Lemma 2.4.

Lemma 2.5. Let $\{X_n, n \geq 1\}$ be a zero-mean *-mixing and $\sum_{k=1}^{\infty} f(k) < \infty$, for some $p \geq 2, \sup_i E|X_i|^p < \infty$. Then there exists constant $C > 0$ depending only on p for any real-valued sequence $\{a_{ni}\}$, such that

$$E\left|\sum_{i=1}^n a_{ni}X_i\right|^p \leq C\left(\sum_{i=1}^n a_{ni}^2\right)^{p/2}.$$

Proof. Let $a_{ni} = 0, i > n$, since $\sum_{k=1}^{\infty} f(k) < \infty$, $\sup_i E|X_i|^p < \infty$. By Lemma 2.4, we have

$$\begin{aligned} E\left(\left|\sum_{i=1}^n a_{ni}X_i\right|^p\right) & \leq C\left[\sum_{i=1}^n E|a_{ni}X_i|^p + \left(\sum_{i=1}^n Ea_{ni}X_i^2\right)^{p/2}\right] \\ & \leq C\left[\sum_{i=1}^n |a_{ni}|^p + \left(\sum_{i=1}^n a_{ni}^2\right)^{p/2}\right]. \end{aligned}$$

Since $p \geq 2$, it follows that

$$\left(\sum_{i=1}^n |a_{ni}|^p\right)^{1/p} \leq \left(\sum_{i=1}^n a_{ni}^2\right)^{1/2}$$

$\Leftrightarrow \left(\sum_{i=1}^n |a_{ni}|^p\right) \leq \left(\sum_{i=1}^n a_{ni}^2\right)^{p/2}$, which proves the statement.

Remark 1.

- (1) Lemma 2.5 implies that *-mixing is a Lacunary System.
- (2) If $a_{ni} = 1$, we have

$$E\left(\left|\sum_{i=1}^n X_i\right|^p\right) \leq cn^{p/2}.$$

III. LARGER DEVIATIONS FOR *-MIXING

Theorem 3.1. Let $\{X_n, n \geq 1\}$ be a zero-mean *-mixing, $\sum_{k=1}^{\infty} f(k) < \infty$, for some $p > 2, E|X_i|^p < \infty$. If there exists $1/2 < r \leq 1, \theta = 2r - 1$ and positive constant K such that $\sum_{i=1}^n a_{ni}^2 \leq Kn^\theta, (i = 1, 2, \dots, n)$, then

$$n^{-r} \sum_{i=1}^n a_{ni}X_i \longrightarrow 0, \quad a.s. \tag{17}$$

Proof. Denote $S_n = \sum_{i=1}^n a_{ni}X_i$, by Markov's inequality, we have

$$P\{S_n \geq n^r x\} \leq \frac{E|S_n|^p}{x^p n^{pr}}.$$

From lemma 2.5, we obtain

$$\begin{aligned} \sum_{n=1}^{\infty} P\{|S_n| \geq n^r x\} & \leq \sum_{n=1}^{\infty} \frac{E|S_n|^p}{x^p n^{pr}} \\ & \leq \sum_{n=1}^{\infty} \frac{C(\sum_{i=1}^n a_{ni}^2)^{p/2}}{x^p n^{pr}} \\ & \leq \sum_{n=1}^{\infty} \frac{CK}{x^p n^{p/2}} < \infty. \end{aligned}$$

Inequality (17) follows from Borel-Cantelli lemma.

Remark 2. Marcinkiewicz Law of large numbers of independent and identically distributed variables has been extended to the case of *-mixing.

Theorem 3.2. Let $\{X_n, n \geq 1\}$ be a zero-mean *-mixing, $\sum_{k=1}^{\infty} f(k) < \infty$, for some $p > 2, E|X_i|^p < \infty$. If there exists $1/2 < r \leq 1, \theta = 1 - 2/p$ and positive constant K such that $\sum_{i=1}^n a_{ni}^2 \leq Kn^\theta, (i = 1, 2, \dots, n)$, then

$$\frac{\sum_{i=1}^n a_{ni}X_i}{\sqrt{n \log n}} \longrightarrow 0, \quad a.s. \tag{18}$$

Proof. By Markov's inequality and lemma 2.5, we obtain

$$\begin{aligned} \sum_{n=1}^{\infty} P\{|\sum_{i=1}^n a_{ni}X_i/\sqrt{n \log n}| \geq x\} & \leq \sum_{n=1}^{\infty} \frac{E|S_n|^p}{x^p n^{p/2} (\log n)^{p/2}} \\ & \leq \sum_{n=1}^{\infty} \frac{C(\sum_{i=1}^n a_{ni}^2)^{p/2}}{x^p n^{p/2} (\log n)^{p/2}} \\ & \leq \sum_{n=1}^{\infty} \frac{CKn^{p/2-1}}{x^p n^{p/2} (\log n)^{p/2}} \\ & = \sum_{n=1}^{\infty} \frac{CK}{x^p n (\log n)^{p/2}} \\ & < \infty. \end{aligned}$$

Therefore, inequality (18) follows from Borel-Cantelli lemma.

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