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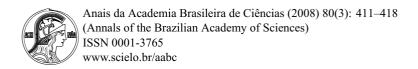


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On the other law of the iterated logarithm for self-normalized sums

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ABSTRACT

In this note, we obtain a Chung's integral test for self-normalized sums of i.i.d. random variables. Furthermore, we obtain a convergence rate of Chung law of the iterated logarithm for self-normalized sums.

Key words: Chung's integral test, self-normalized sums, convergence rate.

1 INTRODUCTION

Let X, X_1, X_2, \dots be i.i.d. random variables with mean zero and variance one, and set

$$S_n = \sum_{k=1}^n X_k$$
, $M_n = \max_{1 \le k \le n} |S_k|$ and $V_n^2 = \sum_{k=1}^n X_k^2$, $n \ge 1$.

Also let $\log x = \ln(x \vee e)$, $\log_2 x = \log(\log x)$. Then by the so-called Chung's law of the iterated logarithm we have

$$\liminf_{n \to \infty} \sqrt{\log_2 n/n} M_n = \pi/\sqrt{8} \quad a.s.$$
(1.1)

This result was first proved by Chung (1948) under $E|X|^3 < \infty$, and by Jain and Pruitt (1975) under the sole assumption of a finite second moment. Einmahl (1989) obtained the Darling Erdös theorem for sums of i.i.d. random variables. Griffin and Kuelbs (1989) got Self-normalized laws of the iterated logarithm. Griffin and Kuelbs (1991) obtained some extensions of the laws of the iterated logarithm via self-normalized. Lin (1996) got a self-normalized Chung-type law of iterated logarithm. Einmahl (1993) obtained the following integral test refining (1.1) under the minimal conditions.

THEOREM A. Let $\{X, X_n; n \ge 1\}$ be a sequence of i.i.d. random variables with EX = 0, $EX^2 = 1$ and

$$EX^{2}I\{|X| \ge t\} = O((\log_{2} t)^{-1}) \text{ as } t \to \infty.$$

$$(1.2)$$

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Then for any eventually non-decreasing function $\phi: [1, \infty) \to (0, \infty)$ *,*

$$P(M_n \le \sqrt{n}/\phi(n) \quad i.o.) = 0 \quad or \quad 1$$

$$according \text{ as } J(\phi) := \int_1^\infty \frac{\phi(t)^2}{t} \exp\left(-\pi^2 \phi(t)^2/8\right) dt < \infty \quad or \quad = \infty.$$

$$(1.3)$$

Einmahl (1993) showed that if (1.2) is not true, Theorem A is false. We thus see that condition (1.2) is sharp. However, if we use V_n to replace \sqrt{n} , we can eliminate the condition (1.2) in Theorem A. Explicitly, we get the following theorem.

THEOREM 1.1. Let $\{X, X_n; n \ge 1\}$ be a sequence of i.i.d. random variables with EX = 0, $EX^2 = 1$. Then for any eventually non-decreasing function $\phi : [1, \infty) \to (0, \infty)$,

$$P(M_n \le V_n/\phi(n) \quad i.o.) = 0 \quad or \quad 1$$

$$according \text{ as } J(\phi) := \int_1^\infty \frac{\phi(t)^2}{t} \exp\left(-\pi^2 \phi(t)^2/8\right) dt < \infty \quad or \quad = \infty.$$

$$(1.4)$$

Our next theorem gives a result on a convergence rate of (1.1).

THEOREM 1.2. Let $\{X, X_n; n \ge 1\}$ be a sequence of i.i.d. random variables with EX = 0, $EX^2 = 1$. Then for any b > -1, we have

$$\sum_{n=1}^{\infty} \frac{(\log_2 n)^b}{n \log n} \mathsf{P}\left(M_n \le \varepsilon \sqrt{\pi^2 V_n^2 / (8 \log_2 n)}\right) < \infty, \quad \forall \varepsilon > 0. \tag{1.5}$$

Throughout this note, let C denote a positive constant, whose values can differ in different places.

2 PROOF

PROOF OF THEOREM 1.1. It is enough to prove the result for eventually non-decreasing function ϕ : $[1, \infty) \to (0, \infty)$ satisfying

$$\frac{1}{2}(\log_2 t)^{1/2} \le \phi(t) \le (\log_2 t)^{1/2}, \quad t \ge 1$$
(2.1)

(See Einmahl 1993). Let

$$X_{1j} = X_j I \left\{ |X_j| \le \sqrt{j} / (\log_2 j)^2 \right\}, \quad j \ge 1$$

$$B_n^2 = \sum_{i=1}^n \mathsf{E} X_{1i}^2$$
 and $\Delta_n = \left| \frac{M_n}{B_n} - \frac{M_n}{V_n} \right|, n \ge 1.$

Observe that by (2.1)

$$P(M_{n} \leq V_{n}/\phi(n) \ i.o.)$$

$$\leq P(M_{n} \leq V_{n}/\phi(n), \, \Delta_{n} \geq (\log_{2} n)^{-3/2} \ i.o.) + P(M_{n} \leq V_{n}/\phi(n), \, \Delta_{n} \leq (\log_{2} n)^{-3/2} \ i.o.)$$

$$\leq P(M_{n} \leq V_{n}/\phi(n), \, \Delta_{n} \geq (\log_{2} n)^{-3/2} \ i.o.) + P(M_{n}/B_{n} \leq \phi(n)^{-1} + (\log_{2} n)^{-3/2} \ i.o.)$$

$$\leq P(M_{n} \leq V_{n}/\phi(n), \, \Delta_{n} \geq (\log_{2} n)^{-3/2} \ i.o.) + P(M_{n} \leq B_{n}/\Psi(n) \ i.o.),$$
(2.2)

where $\Psi(t) = \phi(t)^3/(1+\phi(t)^2)$, $t \ge 1$, and similarly,

$$P(M_n \le V_n/\phi(n) \ i.o.)$$

$$\ge P(M_n/B_n \le \phi(n)^{-1} - (\log_2 n)^{-3/2} \ i.o.) - P(M_n \le B_n/\phi(n), \Delta_n \ge (\log_2 n)^{-3/2} \ i.o.)$$

$$\ge P(M_n \le B_n/\Psi'(n) \ i.o.) - P(M_n \le B_n/\phi(n), \Delta_n \ge (\log_2 n)^{-3/2} \ i.o.),$$
(2.3)

where $\Psi'(t) = \phi(t)^3/(\phi(t)^2 - 1)$, $t \ge 1$. It is easily checked that $J(\phi) < \infty$ implies $J(\Psi) < \infty$ and $J(\phi) = \infty$ implies $J(\Psi') = \infty$, and by Theorem 1 of Einmahl (1993), we have

$$J(\Psi) < \infty \Longrightarrow \mathsf{P}(M_n \leq B_n/\Psi(n) \ i.o.) = 0$$

and

$$J(\Psi') = \infty \Longrightarrow \mathsf{P}(M_n \leq B_n/\Psi'(n) \ i.o.) = 1.$$

Now by Lemma 2.2 below,

$$P(M_n \le V_n/\phi(n), \Delta_n \ge (\log_2 n)^{-3/2} i.o.) = 0$$

and

$$P(M_n \le B_n/\phi(n), \Delta_n \ge (\log_2 n)^{-3/2} i.o.) = 0.$$

From these equations and (2.2), (2.3), hence we see that Theorem 1.1 holds true.

We now present two lemmas used in the main proof of Theorem 1.1.

LEMMA 2.1. For any x > 0 there exist positive constants $\eta = \eta(x)$ and A = A(x) such that

$$P\left(M_n \le x\sqrt{n/\log_2 n}\right) \le A(\log n)^{-\eta}.$$

PROOF. See the Lemma 2(b) of Einmahl (1993).

LEMMA 2.2. We have

$$P(M_n \le V_n/\phi(n), \Delta_n \ge (\log_2 n)^{-3/2} \ i.o.) = 0$$
 (2.4)

and

$$P(M_n \le B_n/\phi(n), \Delta_n \ge (\log_2 n)^{-3/2} \ i.o.) = 0.$$
 (2.5)

PROOF. Let

$$X_{2j} = X_j I\{\sqrt{j}/(\log_2 j)^2 < |X_j| \le \sqrt{j}\}, X_{3j} = X_j - X_{1j} - X_{2j}, \ j \ge 1$$

and

$$V_{1n} = \sum_{k=1}^{n} (X_{1k}^2 - \mathsf{E}X_{1k}^2), V_{2n} = \sum_{k=1}^{n} X_{3k}^2, n \ge 1.$$

First using $EX^2 = 1$, we have

$$\begin{split} &\sum_{n=1}^{\infty} \frac{(\log_2 n)^4}{n^2} \mathbb{E} \big(X_{1n}^2 - \mathbb{E} X_{1n}^2 \big)^2 \leq 2 \sum_{n=1}^{\infty} \frac{(\log_2 n)^4}{n^2} \mathbb{E} X^4 I \big\{ |X| \leq \sqrt{n}/(\log_2 n)^2 \big\} \\ &= 2 \sum_{k=1}^{\infty} \mathbb{E} X^4 I \big\{ \sqrt{k-1}/\big(\log_2 (k-1)\big)^2 < |X| \leq \sqrt{k}/(\log_2 k)^2 \big\} \sum_{n=k}^{\infty} \frac{(\log_2 n)^4}{n^2} \\ &\leq C \sum_{k=1}^{\infty} \mathbb{E} X^2 I \big\{ \sqrt{k-1}/\big(\log_2 (k-1)\big)^2 < |X| \leq \sqrt{k}/(\log_2 k)^2 \big\} \\ &< C \mathbb{E} X^2 < \infty \end{split}$$

and

$$\sum_{n=1}^{\infty} P(X_{3n} \neq 0) = \sum_{n=1}^{\infty} P(|X| > \sqrt{n}) \le C E X^2 < \infty.$$

Thus, it follows by applying Corollary 3.1 of Lin et al. (1999, P.95) and Borel-Cantelli lemma that

$$\frac{(\log_2 n)^2}{n} V_{1n} \to 0 \quad a.s. \quad \text{and} \quad V_{2n} = O(1) \quad a.s.$$
 (2.6)

Using strong law of large numbers and Hartman-Wintner LIL, we have

$$\lim_{n\to\infty}\frac{V_n^2}{n}=1 \quad a.s. \quad \text{and} \quad \limsup_{n\to\infty}\frac{M_n}{\sqrt{2n\log_2 n}}\leq 1 \quad a.s.$$

Thus, by $EX^2 = 1$, we obtain that for large n,

$$\Delta_{n} = \left| \frac{M_{n}(V_{n}^{2} - B_{n}^{2})}{B_{n}V_{n}(B_{n} + V_{n})} \right|$$

$$\leq \frac{3\sqrt{\log_{2} n}}{n} \left(|V_{1n}| + V_{2n} + \sum_{j=1}^{n} X_{2j}^{2} \right)$$

$$\leq \frac{3\sqrt{\log_{2} n}}{n} \left(|V_{1n}| + V_{2n} + \sqrt{n} \sum_{j=1}^{n} |X_{2j}| \right) \quad a.s.$$
(2.7)

Recalling that $B_n^2 \le n$, $n \ge 1$ and $\lim_{n\to\infty} V_n^2/n = 1$ a.s., in order to prove (2.4) and (2.5), by (2.1), (2.6) and (2.7), it suffices to show that

$$P\left(M_n \le 2\sqrt{n/\log_2 n}, \sum_{j=1}^n |X_{2j}| \ge \frac{1}{4}\sqrt{n}/(\log_2 n)^2 \ i.o.\right) = 0.$$
 (2.8)

Now, set $m(n) := [n/(\log_2 n)^9], n \ge 1$. By $EX^2 = 1$, we have

$$\sum_{j=1}^{n} \mathsf{E}|X_{2j}| \le \sum_{j=1}^{n} \mathsf{E}|X_{j}|I\{|X_{j} > \sqrt{j}/(\log_{2}j)^{2}|\} \le \sum_{j=1}^{n} \frac{(\log_{2}j)^{2}}{\sqrt{j}} \le C\sqrt{n}(\log_{2}n)^{2}.$$

Applying Kolmogorov's LIL and $EX^2 = 1$, we have

$$\limsup_{n\to\infty} \frac{\sum_{j=1}^n (|X_{2j}| - \mathsf{E}|X_{2j}|)}{\sqrt{2n\log_2 n}} \le 2 \quad a.s.$$

it easily follows from above inequalities that

$$\sum_{j=1}^{m(n)} |X_{2j}| = o\left(\sqrt{n}/(\log_2 n)^2\right) \quad a.s.$$
 (2.9)

Hence observe that on account of (2.9) it is enough to show that

$$P\left(M_n \le 2\sqrt{n/\log_2 n}, \sum_{j=m(n)+1}^n |X_{2j}| \ge \frac{1}{5}\sqrt{n}/(\log_2 n)^2 \ i.o.\right) = 0.$$
 (2.10)

Let $n_k = 2^k$ and $m_k = \left[2^k/(\log k)^{10}\right], k \ge 0$, for large enough k,

$$\bigcup_{n=n_{k-1}+1}^{n_k} \left\{ M_n \le 2\sqrt{n/\log_2 n}, \sum_{j=m(n)+1}^n |X_{2j}| \ge \frac{1}{5} \sqrt{n}/(\log_2 n)^2 \right\}$$

$$\subseteq \left\{ M_{n_{k-1}} \le 2\sqrt{2n_{k-1}/\log_2 n_{k-1}}, \sum_{j=m_k+1}^{n_k} |X_{2j}| \ge \frac{1}{10} \sqrt{n_k}/(\log_2 n_k)^2 \right\}.$$

Thus, in order to prove (2.10), it suffices to show that

$$P\left(M_{n_{k-1}} \le 2\sqrt{2n_{k-1}/\log_2 n_{k-1}}, \sum_{j=m_k+1}^{n_k} |X_{2j}| \ge \frac{1}{10}\sqrt{n_k}/(\log_2 n_k)^2 \ i.o.\right) = 0.$$
 (2.11)

Let

$$M_{n_{k-1},j} = M_{j-1} \vee \max_{\substack{j < n \le n_{k-1} \\ j < n}} |S_n - X_j|, \ 1 \le j \le n_{k-1} \text{ and } n_k^{'} = n_{k-1} - 1.$$

Notice that

$$M_{n_{k-1},j} \le M_{n_{k-1}} + |X_j| \le 3M_{n_{k-1}}, \quad 1 \le j \le n_{k-1}.$$

Using the independence and Lemma 2.1, it is clear that for some constant $\eta > 0$ and large enough k,

$$P\left(M_{n_{k-1}} \leq 2\sqrt{2n_{k-1}/\log_2 n_{k-1}}, \sum_{j=m_k+1}^{n_k} |X_{2j}| \geq \frac{1}{10}\sqrt{n_k}/(\log_2 n_k)^2\right)$$

$$\leq P\left(\bigcup_{j=m_k+1}^{n_k} \left\{|X_j| > \sqrt{j}/(\log_2 j)^2, M_{n_{k-1}} \leq 2\sqrt{2n_{k-1}/\log_2 n_{k-1}}\right\}\right)$$

$$\leq \sum_{j=m_k+1}^{n_{k-1}} P\left(|X_j| > \sqrt{j}/(\log_2 j)^2, M_{n_{k-1}} \leq 2\sqrt{2n_{k-1}/\log_2 n_{k-1}}\right)$$

$$+ \sum_{j=n_{k-1}+1}^{n_k} P\left(|X_j| > \sqrt{j}/(\log_2 j)^2, M_{n_{k-1}} \leq 2\sqrt{2n_{k-1}/\log_2 n_{k-1}}\right)$$

$$\leq \sum_{j=m_{k}+1}^{n_{k-1}} \mathsf{P}(|X_{j}| > \sqrt{j}/(\log_{2} j)^{2}, M_{n_{k-1},j} \leq 6\sqrt{2n_{k-1}/\log_{2} n_{k-1}})$$

$$+ \sum_{j=n_{k-1}+1}^{n_{k}} \mathsf{P}(|X_{j}| > \sqrt{j}/(\log_{2} j)^{2}) \mathsf{P}(M_{n_{k-1}} \leq 2\sqrt{2n_{k-1}/\log_{2} n_{k-1}})$$

$$\leq \sum_{j=m_{k}+1}^{n_{k-1}} \mathsf{P}(|X_{j}| > \sqrt{j}/(\log_{2} j)^{2}) \mathsf{P}(M_{n_{k}'} \leq 9\sqrt{n_{k}'/\log_{2} n_{k}'})$$

$$+ \sum_{j=n_{k-1}+1}^{n_{k}} \mathsf{P}(|X_{j}| > \sqrt{j}/(\log_{2} j)^{2}) \mathsf{P}(M_{n_{k-1}} \leq 3\sqrt{n_{k-1}/\log_{2} n_{k-1}})$$

$$\leq Ck^{-n} \sum_{j=m_{k}+1}^{n_{k}} \mathsf{P}(|X| > \sqrt{j}/(\log_{2} j)^{2}).$$

Finally, By Lemma 4 of Einmahl (1993), we have

$$\sum_{k=1}^{\infty} \mathsf{P}\bigg(M_{n_{k-1}} \le 2\sqrt{2n_{k-1}/\log_2 n_{k-1}}, \sum_{j=m_k+1}^{n_k} |X_{2j}| \ge \frac{1}{10}\sqrt{n_k}/(\log_2 n_k)^2\bigg)$$

$$\le C\sum_{k=1}^{\infty} k^{-\eta} \sum_{j=m_k+1}^{n_k} \mathsf{P}\big(|X| > \sqrt{j}/(\log_2 j)^2\big) < \infty$$

and hence we obtain (2.11) from the Borel-Cantelli lemma.

PROOF OF THEOREM 1.2. For each $n \ge 1$ and $1 \le i \le n$, we have

$$\bar{X}_{ni} = X_i I\{|X_i| \le n^{1/2} (\log n)^{-1/3}\}, \quad \bar{V}_n^2 = \sum_{i=1}^n \bar{X}_{nj}^2 \quad \text{and} \quad \bar{B}_n^2 = \sum_{i=1}^n \mathsf{Var}(\bar{X}_{nj}).$$

By $EX^2=1$, it is easy to show that $\bar{B}_n^2\leq n$. Hence for some $\frac{1}{7}<\delta<1$ and any $\varepsilon>0$

$$P(M_n \le \varepsilon \sqrt{\pi^2 V_n^2 / (8 \log_2 n)})$$

$$\le P(M_n \le \varepsilon \sqrt{\pi^2 (1 + \delta) \bar{B}_n^2 / (8 \log_2 n)}) + P(V_n^2 \ge (1 + \delta) \bar{B}_n^2)$$

$$\le P(M_n \le \varepsilon \sqrt{\pi^2 (1 + \delta) / 8} \sqrt{n / \log_2 n}) + P(\bar{V}_n^2 \ge (1 + \delta) \bar{B}_n^2)$$

$$+ P(\bigcup_{j=1}^n \{|X_j| > n^{1/2} (\log n)^{-1/3}\})$$

$$:= I_1 + I_2 + I_3.$$

In order to prove (1.5), it suffices to show that for any b > -1

$$\sum_{i=1}^{\infty} \frac{(\log_2 n)^b}{n \log n} I_i < \infty, \quad \forall \varepsilon > 0, \quad i = 1, 2, 3.$$
 (2.12)

By Lemma 2.1, there exists a positive constant η such that

$$\sum_{n=1}^{\infty} \frac{(\log_2 n)^b}{n \log n} I_1 \le C \sum_{n=1}^{\infty} \frac{(\log_2 n)^b}{n \log n} (\log n)^{-\eta} < \infty, \quad \forall \varepsilon > 0.$$

Since EX = 0 and $EX^2 = 1$, there exists a positive integer n_0 such that for all $n \ge n_0$

$$\mathsf{E}\bar{X}_{n1}^2 \ge \frac{3}{4} \quad \text{and} \quad \mathsf{E}\bar{X}_{n1} \le \frac{1}{4}.$$

Hence using the Bernstein inequality, there exists a positive constant $\beta < 1/3000$ such that

$$\sum_{n=1}^{\infty} \frac{(\log_2 n)^b}{n \log n} I_2 \le C + \sum_{n=n_0}^{\infty} \frac{(\log_2 n)^b}{n \log n} \mathsf{P} \Big(\bar{V}_n^2 \ge (1 + \delta/2) n \mathsf{E} \bar{X}_{n1}^2 \Big)$$

$$\le C + \sum_{n=n_0}^{\infty} \frac{(\log_2 n)^b}{n \log n} (\log n)^{-\beta}$$

$$< \infty.$$

Finally, by $EX^2 = 1$, we have

$$\sum_{n=1}^{\infty} \frac{(\log_2 n)^b}{n \log n} I_3 \le \sum_{n=1}^{\infty} \frac{(\log_2 n)^b}{\log n} \mathsf{P} \big(|X| > n^{1/2} (\log n)^{-1/3} \big) \le C \mathsf{E} X^2 < \infty.$$

Thus, (2.12) holds true.

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RESUMO

Nesta nota, obtemos um teste integral de Chung para somas auto-normalizadas de variáveis aleatórias i.i.d. (independentes e identicamente distribuídas). Além disso, obtemos uma taxa de convergência da lei de Chung do logaritmo iterado para somas auto-normalizadas.

Palavras-chave: teste integral de Chung, somas auto-normalizadas, taxa de convergência.

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