

## A LARGE DEVIATION PRINCIPLE FOR BOOTSTRAPPED SAMPLE MEANS

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ABSTRACT. A large deviation principle for bootstrapped sample means is established. It relies on the Bolthausen large deviation principle for sums of i.i.d. Banach space valued random variables. The rate function of the large deviation principle for bootstrapped sample means is the same as the classical one.

### 1. INTRODUCTION

Let  $\{X, X_n; n \geq 1\}$  be a sequence of independent and identically distributed (i.i.d.) real valued random variables defined on a complete probability space  $(\Omega, \mathcal{F}, P)$ . Let  $\mu = \mathcal{L}(X)$  denote the probability law of  $X$ . For  $\omega \in \Omega$  and  $n \geq 1$ , let  $\mu_n(\mathbf{A}, \omega) = n^{-1} \text{Card} \{i; X_i(\omega) \in \mathbf{A}, 1 \leq i \leq n\}$ ,  $\mathbf{A} \subseteq \mathbf{R} = (-\infty, \infty)$  denote the empirical measure. Let  $\{m(n); n \geq 1\}$  be a sequence of positive integers and for each  $n \geq 1$ , let the random variables  $\{\hat{X}_{n,j}; 1 \leq j \leq m(n)\}$  result by sampling  $m(n)$  times with replacement from the  $n$  observations  $X_1, \dots, X_n$  such that for each of the  $m(n)$  selections, each  $X_i$  has probability  $n^{-1}$  of being chosen. More precisely, for each  $n \geq 1$ , let  $\hat{X}_{n,j} = X_{Z(n,j)}$  where  $\{Z(n,j); 1 \leq j \leq m(n)\}$  are independent random variables uniformly distributed over  $\{1, \dots, n\}$  and independent of  $\{X_1, \dots, X_n\}$ . Then for each  $n \geq 1$ ,  $\{\hat{X}_{n,j}; 1 \leq j \leq m(n)\}$  are conditionally i.i.d. given  $\{X_1, \dots, X_n\}$  with  $P\{\hat{X}_{n,1} = X_i | X_1, \dots, X_n\} = n^{-1}$  almost surely (a.s.),  $1 \leq i \leq n$ . For each  $n \geq 1$ ,  $\{\hat{X}_{n,j}; 1 \leq j \leq m(n)\}$  is the so-called Efron [16] bootstrap sample from  $X_1, \dots, X_n$  with bootstrap sample size  $m(n)$ .

The main classes of limit theorems of classical probability theory for sample means  $\sum_{i=1}^n X_i/n, n \geq 1$ , have counterparts for bootstrapped sample means  $\sum_{j=1}^{m(n)} \hat{X}_{n,j}/m(n), n \geq 1$ . References to these bootstrap counterparts of the various classes of classical limit theorems are listed as follows:

- central limit theorem (Bickel and Freedman [7], Singh [24], Giné and Zinn [19]),
- weak law of large numbers (Bickel and Freedman [7], Athreya, Ghosh, Low, and Sen [5], Csörgő [13], Arenal-Gutiérrez, Matrán, and Cuesta-Albertos [2]),

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- strong law of large numbers (Athreya [4], Athreya, Ghosh, Low, and Sen [5], Csörgő [13], Mikosch [22], Arenal-Gutiérrez, Matrán, and Cuesta-Albertos [3], Csörgő and Wu [14]),
- moderate deviation theorem (Hall [20]),
- law of the iterated logarithm (Mikosch [22], Ahmed, Li, Rosalsky, and Volodin [1]),
- complete convergence theorem (Li, Rosalsky, Ahmed [21], Csörgő and Wu [14]).

In this paper, we present a large deviation principle (LDP) for bootstrapped sample means. The study of large deviations began with Cramér [12] and Chernoff [10] who investigated the convergence of

$$\frac{1}{n} \log P \left\{ \frac{\sum_{i=1}^n X_i}{n} \in \mathbf{A} \right\},$$

where  $\mathbf{A}$  is an interval. Donsker and Varadhan [15] and Bahadur and Zabell [6] established a LDP for sums of i.i.d. Banach space valued random variables. Bolthausen [9] extended the Donsker-Varadhan-Bahadur-Zabell LDP when the laws of the random variables converge weakly and satisfy a uniform exponential integrability condition.

As an application of the Bolthausen LDP, we shall prove the following LDP for bootstrapped sample means. We are not assuming that the bootstrap samples  $\{\{\hat{X}_{n,j}; 1 \leq j \leq m(n)\}; n \geq 1\}$  are conditionally independent given  $\{X_n; n \geq 1\}$ .

**Theorem 1.1.** *Let  $\{X, X_n; n \geq 1\}$  be a sequence of i.i.d. real valued random variables such that*

$$(1.1) \quad M(t) \equiv \int_{-\infty}^{\infty} \exp(tx) \mu(dx) < \infty \text{ for all } t \in \mathbf{R}.$$

For  $x \in \mathbf{R}$  and  $\mathbf{A} \subseteq \mathbf{R}$ , write

$$\lambda(x) = \sup_{t \in \mathbf{R}} (tx - \log M(t)) \text{ and } \Lambda(\mathbf{A}) = \inf_{x \in \mathbf{A}} \lambda(x).$$

Then, for every sequence of positive integers  $m(n) \rightarrow \infty$ , we have the LDPs:

1. For every closed set  $\mathbf{A} \subseteq \mathbf{R}$ ,

$$\limsup_{n \rightarrow \infty} \frac{1}{m(n)} \log P \left\{ \frac{\sum_{j=1}^{m(n)} \hat{X}_{n,j}}{m(n)} \in \mathbf{A} \mid X_1, \dots, X_n \right\} \leq -\Lambda(\mathbf{A}) \text{ a.s.}$$

2. For every open set  $\mathbf{A} \subseteq \mathbf{R}$ ,

$$\liminf_{n \rightarrow \infty} \frac{1}{m(n)} \log P \left\{ \frac{\sum_{j=1}^{m(n)} \hat{X}_{n,j}}{m(n)} \in \mathbf{A} \mid X_1, \dots, X_n \right\} \geq -\Lambda(\mathbf{A}) \text{ a.s.}$$

The rate function  $\Lambda(\cdot)$  of this LDP for bootstrapped sample means is the same as the classical one.

It should be mentioned that in the case  $m(n) = n, n \geq 1$ , Hall [20] proved a large deviation theorem for

$$P \left\{ \frac{\sum_{j=1}^n (\hat{X}_{n,j} - \bar{X}_n)}{n^{1/2} \hat{\sigma}_n} > x_n \mid X_1, \dots, X_n \right\}$$

where  $\bar{X}_n = \sum_{i=1}^n X_i/n, \hat{\sigma}_n^2 = n^{-1} \sum_{i=1}^n (X_i - \bar{X}_n)^2, n \geq 1$ , and  $0 \leq x_n = o(n^{1/2})$ , but his work and the current work do not entail each other.

Section 2 is devoted to the proof of Theorem 1.1. The proof given there consists of an application of Theorem 2.2 below which is a modification of Theorem 2.1 (the Bolthausen [9] LDP).

2. PROOF OF THEOREM 1.1

In this section we prove Theorem 1.1.

Let  $(\mathbf{B}, \|\cdot\|)$  be a real separable Banach space, equipped with the Borel  $\sigma$ -field  $\mathcal{B}$ , let  $\mathcal{P}$  be the set of probability measures on  $(\mathbf{B}, \mathcal{B})$ , and let  $\mathbf{B}^*$  denote the (topological) dual of  $\mathbf{B}$ .

For  $\nu \in \mathcal{P}, f \in \mathbf{B}^*, a \in \mathbf{B}$ , and  $\mathbf{A} \subseteq \mathbf{B}$ , write

$$M(f|\nu) = \int_{\mathbf{B}} \exp(f(x))\nu(dx)$$

and

$$\lambda(a|\nu) = \sup_{f \in \mathbf{B}^*} \{f(a) - \log M(f|\nu)\}, \Lambda(\mathbf{A}|\nu) = \inf_{a \in \mathbf{A}} \lambda(a|\nu).$$

For each  $n \geq 1$  and  $m \geq 1$ , let  $\nu_n^{*m}$  denote the  $m$ -fold convolution of  $\nu_n$  and let  $n\mathbf{A} = \{na; a \in \mathbf{A}\}$ .

The following remarkable result is the Bolthausen [9] LDP for sums of i.i.d. Banach space valued random variables.

**Theorem 2.1.** *Let  $\nu, \nu_n \in \mathcal{P}, n \geq 1$  be such that  $\nu_n \xrightarrow{w} \nu$  and*

$$\sup_{n \geq 1} \int_{\mathbf{B}} \exp(t\|x\|)\nu_n(dx) < \infty \text{ for all } t > 0.$$

*Then*

$$\text{if } \mathbf{A} \subseteq \mathbf{B} \text{ is closed, then } \limsup_{n \rightarrow \infty} n^{-1} \log \nu_n^{*n}(n\mathbf{A}) \leq -\Lambda(\mathbf{A}|\nu)$$

*and*

$$\text{if } \mathbf{A} \subseteq \mathbf{B} \text{ is open, then } \liminf_{n \rightarrow \infty} n^{-1} \log \nu_n^{*n}(n\mathbf{A}) \geq -\Lambda(\mathbf{A}|\nu).$$

When  $\nu_n = \nu, n \geq 1$ , Theorem 2.1 reduces to the Donsker-Varadhan-Bahadur-Zabell LDP for sums of i.i.d. Banach space valued random variables. (See Donsker and Varadhan [15] and Bahadur and Zabell [6].) The special case where the  $\nu_n$  are Gaussian is due to Ellis and Rosen [17] and Chevet [11].

To prove Theorem 1.1, we use the following modification of the Bolthausen [9] LDP. In view of Theorem 2.1, Theorem 2.2 is clearly true for  $m(n) \uparrow \infty$  and subsequently for  $m(n) \rightarrow \infty$ .

**Theorem 2.2.** *Under the conditions of Theorem 2.1, for every sequence of positive integers  $m(n) \rightarrow \infty$ ,*

$$\text{if } \mathbf{A} \subseteq \mathbf{B} \text{ is closed, then } \limsup_{n \rightarrow \infty} (1/m(n)) \log \nu_n^{*m(n)}(m(n)\mathbf{A}) \leq -\Lambda(\mathbf{A}|\nu)$$

*and*

$$\text{if } \mathbf{A} \subseteq \mathbf{B} \text{ is open, then } \liminf_{n \rightarrow \infty} (1/m(n)) \log \nu_n^{*m(n)}(m(n)\mathbf{A}) \geq -\Lambda(\mathbf{A}|\nu).$$

*Proof of Theorem 1.1.* Let

$$\begin{aligned}\Omega_1 &= \left\{ \omega; \{\mu_n(\cdot, \omega); n \geq 1\} \text{ converges weakly to } \mu(\cdot) \right\}, \\ \Omega_2 &= \left\{ \omega; \sup_{n \geq 1} \int_{-\infty}^{\infty} \exp(t|x|) \mu_n(dx, \omega) \right. \\ &= \left. \sup_{n \geq 1} \frac{\sum_{i=1}^n \exp(t|X_i(\omega)|)}{n} < \infty \text{ for all } t > 0 \right\} \\ &= \bigcap_{k=1}^{\infty} \left\{ \omega; \sup_{n \geq 1} \frac{\sum_{i=1}^n \exp(k|X_i(\omega)|)}{n} < \infty \right\},\end{aligned}$$

and set  $\Omega_0 = \Omega_1 \cap \Omega_2$ . The Glivenko-Cantelli theorem (see, e.g., Billingsley [8], p. 275) ensures that  $P(\Omega_1) = 1$ . Now by the Kolmogorov strong law of large numbers and (1.1),  $P\left\{\sup_{n \geq 1} n^{-1} \sum_{i=1}^n \exp(k|X_i|) < \infty\right\} = 1$  for all  $k \geq 1$  whence  $P(\Omega_2) = 1$ . Thus,  $P(\Omega_0) = 1$ . Then we have by Theorem 2.2 the LDPs:

1. For every closed set  $\mathbf{A} \subseteq \mathbf{R}$ ,

$$\begin{aligned}& \limsup_{n \rightarrow \infty} \frac{1}{m(n)} \log P \left\{ \frac{\sum_{j=1}^{m(n)} \hat{X}_{n,j}}{m(n)} \in \mathbf{A} \middle| X_1, \dots, X_n \right\} \\ &= \limsup_{n \rightarrow \infty} \frac{1}{m(n)} \log \mu_n^{*m(n)}(m(n)\mathbf{A}, \cdot) \\ &\leq -\Lambda(\mathbf{A}) \text{ a.s.}\end{aligned}$$

and

2. For every open set  $\mathbf{A} \subseteq \mathbf{R}$ ,

$$\begin{aligned}& \liminf_{n \rightarrow \infty} \frac{1}{m(n)} \log P \left\{ \frac{\sum_{j=1}^{m(n)} \hat{X}_{n,j}}{m(n)} \in \mathbf{A} \middle| X_1, \dots, X_n \right\} \\ &= \liminf_{n \rightarrow \infty} \frac{1}{m(n)} \log \mu_n^{*m(n)}(m(n)\mathbf{A}, \cdot) \\ &\geq -\Lambda(\mathbf{A}) \text{ a.s.},\end{aligned}$$

where  $\mu_n^{*m(n)}(\cdot, \cdot)$  is the  $m(n)$ -fold convolution of  $\mu_n(\cdot, \cdot)$ ,  $n \geq 1$ . The theorem is proved.  $\square$

### 3. SOME FINAL COMMENTS

Hall [20] applied his bootstrap LDP to compare the relative error in bootstrap and Edgeworth approximation formulae. As far as application of the current work is concerned, we see that the performance of the bootstrap LDP in Theorem 1.1 for estimating tail probabilities of the form

$$P \left\{ \frac{\sum_{j=1}^n \hat{X}_{n,j}}{n} \geq a \middle| X_1, \dots, X_n \right\}$$

is the same as that of the Cramér [12] and Chernoff [10] LDP for estimating

$$P \left\{ \frac{\sum_{i=1}^n X_i}{n} \geq a \right\}.$$

Consequently, it appears that Theorem 1.1 can play a major role in obtaining a bootstrap counterpart to the Shepp-Erdős-Rényi strong law of large numbers (see Erdős and Rényi [18] and Shepp [23]).

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