

MOMENT CONDITIONS FOR ALMOST SURE CONVERGENCE OF WEAKLY CORRELATED RANDOM VARIABLES

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ABSTRACT. For random sequences with unrestricted maximal correlation coefficient strictly less than 1, sufficient moment conditions for almost sure convergence of a series and for the strong law of large numbers are given.

NOTATION AND RESULTS

Suppose $(\xi_k)_{k \in \mathbb{N}}$ is a real random sequence on a probability space (Ω, \mathcal{M}, P) . For $S \subset \mathbb{N}$ define σ -fields $\mathcal{F}_S = \sigma\{\xi_k : k \in S\}$. Given σ -fields \mathcal{F}, \mathcal{G} in \mathcal{M} let

$$\rho(\mathcal{F}, \mathcal{G}) := \sup\{\text{corr}(V; W) : V \in L_2(\mathcal{F}), W \in L_2(\mathcal{G})\}.$$

Following Bradley [3] for $k \geq 0$ we define the following coefficients of dependence:

$$(1) \quad \tilde{\rho}(k) := \sup\{\rho(\mathcal{F}_S, \mathcal{F}_T)\},$$

where the supremum is taken over all finite subsets $S, T \subset \mathbb{N}$ such that $\text{dist}(S, T) \geq k$. Clearly, $0 \leq \tilde{\rho}(k+1) \leq \tilde{\rho}(k) \leq 1$, $k \geq 0$, and $\tilde{\rho}(0) = 1$.

Definition (1) resembles the definition of the so-called *maximal correlation coefficient*, which is defined by (1) with index sets restricted to subsets S of $[1, n]$ and subsets T of $[n+k, \infty)$, $n, k \in \mathbb{N}$. The maximal correlation coefficient is usually denoted in the literature by $\rho(k)$; Bradley [2, 3] denotes by $\rho^*(r)$ what in our notation is $\tilde{\rho}(r)$. Conditions such as $\tilde{\rho}(k) \rightarrow 0$ (as $k \rightarrow \infty$) have been used in the study of weak limit theorems for random fields, see Bradley [2, 3] and the references therein.

We would like to point out explicitly that the condition $\tilde{\rho}(k) \rightarrow 0$ follows from the following *hypercontractivity* condition.

(H) There exist $q(k) \rightarrow \infty$ (as $k \rightarrow \infty$) such that if $S, T \subset \mathbb{N}$ satisfy $\text{dist}(S, T) \geq k$ then the norm of conditional expectation $E\{\cdot | \mathcal{F}_S\}$ as a linear operator from $L_2(\mathcal{F}_T)$ to $L_{q(k)}(\mathcal{F}_S)$ is 1.

This can be easily seen from Deuschel and Stroock [6, Lemma 5.5.11]; their proof gives $\tilde{\rho}(k) \ll 1/\sqrt{q(k)-1}$ as $k \rightarrow \infty$.

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The purpose of this note is to show that the condition $\lim_{k \rightarrow \infty} \tilde{\rho}(k) < 1$ suffices to get the criterion for almost sure convergence of a random series in terms of the moments of individual random variables. We also prove the strong law of large numbers under a somehow weaker mixing condition. For other almost sure convergence results using different mixing measures of dependence, see Peligrad [9], Stout [11], and the references therein.

Theorem 1. *Suppose $\tilde{\rho}(k) < 1$ for some $k < \infty$. Assume $E\{\xi_k\} = 0$, $E\{\xi_k^2\} = 1$ for all k , and suppose there is $\delta > 0$ such that $\sup_k E\{|\xi_k|^{2+\delta}\} < \infty$. If $\sum_{k=1}^\infty a_k^2 < \infty$, then the series $\sum_{k=1}^\infty a_k \xi_k$ converges almost surely.*

By Kronecker’s lemma, Theorem 1 implies the law of large numbers. However, using Szablowski [12], a stronger result can be obtained, assuming both weaker mixing and weaker moment conditions. The weaker mixing condition is based on the following coefficient. For $k \geq 0$, let

$$\tilde{r}(k) = \sup\{\text{corr}(V; W)\},$$

where the supremum is taken over all finite subsets $S, T \subset \mathbb{N}$ such that $\text{dist}(S, T) \geq k$ and over all linear combinations V of variables $\{\xi_k\}_{k \in S}$ and all linear combinations W of variables $\{\xi_k\}_{k \in T}$.

Clearly, $\tilde{r}(k) \leq \tilde{\rho}(k)$; $\tilde{r}(1) = 0$ iff $\{\xi_k\}$ are uncorrelated; and $\tilde{r}(k)$ is a nonincreasing function of k . For an L_2 -stationary sequence, condition $\tilde{r}(k) \rightarrow 0$ as $k \rightarrow \infty$ implies that $\{\xi_k\}$ has a continuous spectral density; [$\tilde{r}(1) < 1$ and $\tilde{r}(k) \rightarrow 0$] is equivalent to $\{\xi_k\}$ having continuous and positive spectral density, see Bradley [2, Theorem 2]. Spectral density conditions equivalent to either the exponential or polynomial rate of convergence of $\tilde{r}(k)$ to 0 are given in Cheng [5, Theorem 1.1].

The following result resembles the well-known martingale law of large numbers (cf. Feller [7, Chapter VII.8]), improves upon a direct application of Kronecker’s lemma to Theorem 1 and extends Szablowski [12, Corollary 9] to the “weakly orthogonal case”.

Theorem 2. *If $\tilde{r}(k) < 1$ for some k , $E\{\xi_k\} = 0$, for all k , and*

$$(2) \quad \sum_k k^{-3/2} E\{\xi_k^2\} < \infty,$$

then $\frac{1}{n} \sum_{k=1}^n \xi_k \rightarrow 0$ almost surely.

Remark 1. For simplicity of notation, throughout this note we consider \mathbb{N} -indexed random sequences only. Theorem 1 holds true for the d -dimensional index set \mathbb{Z}^d , $d \geq 1$, too; the only change needed in the proof is to use Moricz [8, Theorem 7] instead of Lemma A below.

Remark 2. Under the assumptions of Theorem 1, one can show that $\sum_{k=1}^\infty a_k \xi_k$ converges in $L_{2+\delta}$. If $0 \leq \delta < 1$, this is established in the course of the proof below; some modifications are needed to cover the case when $\delta \geq 1$.

Remark 3. Even in the stationary case, it may happen that $\tilde{\rho}(1) < 1$ while $\lim_{k \rightarrow \infty} \tilde{\rho}(k) \neq 0$; take a gaussian sequence with the noncontinuous, positive, bounded, and bounded away from zero spectral density, see the proof of Theorem 2 in Bradley [2].

PROOFS

Throughout the proofs we use the same symbol C for various constants that may depend on the value of $\tilde{\rho}(1)$; $\|\cdot\|_p$ denotes the L_p -norm.

Let a_1, a_2, \dots be fixed. In what follows $X_k = a_k \xi_k$ and Y_k denotes arbitrary centered $\sigma(\xi_k)$ -measurable random variable, $k \geq 1$. Theorem 1 asserts that $\sum_{k=1}^\infty X_k$ converges almost surely.

Without loss of generality we may assume that (X_k) is such that $\tilde{\rho}(1) < 1$. Indeed, if $\tilde{\rho}(N) < 1$ for some $N > 1$, then $\sum_{k=1}^\infty X_k$ can be written as the sum of N terms of the form $\sum_{k=0}^\infty X_{Nk+j}$, $j = 1, 2, \dots, N$, and the coefficient $\tilde{\rho}(1)$ defined for $(X_{Nk+j})_{k \in \mathbb{N}}$ is dominated by $\tilde{\rho}(N)$.

Lemma A. *If for some $\delta > 0$, $C < \infty$, all $N \geq 1$, and all $k \leq N$,*

$$(3) \quad \mathbb{E} \left\{ \left| \sum_{j=k}^N X_j \right|^{2+\delta} \right\} \leq C \left(\sum_{j=k}^N a_j^2 \right)^{1+\delta/2},$$

then there is $K < \infty$ such that for all $N \geq 1$, $t > 0$,

$$P \left(\max_{k \leq N} \left| \sum_{j=1}^k X_j \right| \geq t \right) \leq \frac{K}{t^{2+\delta}} \left(\sum_{j=1}^N a_j^2 \right)^{1+\delta/2}.$$

This lemma is known, see Billingsley [1, Chapter 2, Theorem 12.2].

The following result is essentially contained in [4].

Lemma 1. *Fix $1 < p < \infty$ and σ -fields $\mathcal{F}, \mathcal{F}_*$ in \mathcal{M} . If $\rho = \rho(\mathcal{F}, \mathcal{F}_*) < 1$ then there is $C = C(p, \rho)$ such that the following implication holds. If X (respectively, X_*) is a centered \mathcal{F} -measurable (respectively, \mathcal{F}_* -measurable) random variable, $\mathbb{E}\{|X|^p\} < \infty$ and $\mathbb{E}\{|X_*|^p\} < \infty$, then there is a random variable Z on the same probability space (Ω, \mathcal{M}, P) such that*

$$(4) \quad X = \mathbb{E}\{Z|\mathcal{F}\} \quad \text{and} \quad X_* = \mathbb{E}\{Z|\mathcal{F}_*\};$$

$$(5) \quad \|Z\|_p \leq C(\|X\|_p + \|X_*\|_p).$$

Remark 4. For the proof of Theorem 1, we shall need only values $1 < p \leq 2$. In this case our proof gives $C(p, \rho) = 2^{2/p}(1 - \rho^{2-2/p})^{-1}$.

Proof. Suppose that $1 < p \leq 2$. Let A be a linear operator defined by $A(\cdot) = \mathbb{E}\{\mathbb{E}\{\cdot|\mathcal{F}_*\}|\mathcal{F}\}$ and let $E(\cdot)$ denote the linear operator of taking the expected value $\mathbb{E}\{\cdot\}$. Clearly, $\|A - E\|_{L_2 \rightarrow L_2} \leq \rho$ and $\|A^k - E\|_{L_1 \rightarrow L_1} \leq 2$. Furthermore, it is easy to check that for $k \geq 1$ we have $(A - E)^k = A^k - E$. Therefore, for $k \geq 1$, the Riesz interpolation theorem (here we use the real version of the Riesz-Thörin theorem, see [10, §22]) implies

$$\|A^k - E\|_{L_p \rightarrow L_p} \leq (\|(A - E)^k\|_{L_2 \rightarrow L_2})^{2-2/p} (\|A^k - E\|_{L_1 \rightarrow L_1})^{2/p-1} \leq \rho^{2k(1-1/p)} 2^{2/p-1}.$$

In particular, for centered Y we have $\|A^k Y\|_p \leq 2^{2/p-1} \rho^{2k(1-1/p)} \|Y\|_p$. Since the estimate also holds true for $k = 0$ and, by symmetry, also for $A^*(Y) = \mathbb{E}\{\mathbb{E}\{Y|\mathcal{F}\}|\mathcal{F}_*\}$,

$$Z = \sum_{k=0}^\infty A^k (X - \mathbb{E}\{X_*|\mathcal{F}\}) + \sum_{k=0}^\infty (A^*)^k (X_* - \mathbb{E}\{X|\mathcal{F}_*\})$$

is well defined and (5) holds by the triangle inequality. By a simple computation (4) holds. This ends the proof in the case $1 < p \leq 2$. If $2 < p < \infty$ the only change needed in the proof is to use $\|A^k - E\|_{L_\infty \rightarrow L_\infty} \leq 2$ for the Riesz-Thörin interpolation theorem.

The following result is related to Lemma 1 and Lemma 5 in Bradley [2].

Lemma 2. *Let $\tilde{p} := \tilde{p}(1) < 1$, $q \geq 1$, be fixed. There is $C = C(q, \tilde{p}) < \infty$, which depends on \tilde{p} and q only such that if Y_j are centered $\sigma(\xi_j)$ -measurable with finite q th moments, $j \geq 1$, then for all $N \geq 1$ and all $k \leq N$,*

$$(6) \quad E \left\{ \left| \sum_{j=k}^N Y_j \right|^q \right\} \leq CE \left\{ \left(\sum_{j=k}^N Y_j^2 \right)^{q/2} \right\}.$$

Proof. Fix $k \leq N$. Let (ε_j) be i.i.d. random variables independent of (Y_j) with $P(\varepsilon_j = \pm 1) = 1/2$. We claim that there is $K = K(q, \tilde{p}) < \infty$ such that

$$(7) \quad E \left\{ \left| \sum_{j=k}^N Y_j \right|^q \right\} \leq KE \left\{ \left| \sum_{j=k}^N \varepsilon_j Y_j \right|^q \right\}.$$

Clearly, (6) follows from (7) by the Khinchine inequality.

To prove (7), following Bradley [2] we consider random variables S, S_* on the product probability space $2^{\{k, k+1, \dots, N\}} \times \Omega$ with the product measure $P_1(Q \times A) = P(A)/2^{N-k+1}$, $Q \subset \{k, k+1, \dots, N\}$; S and S_* are defined by

$$S(Q, \omega) = S_Q(\omega) = \sum_{j \in Q} Y_j(\omega), \quad S_*(Q, \omega) = S_{Q^*}(\omega) = \sum_{j \in Q^*} Y_j(\omega),$$

where $Q^* = \{k, k+1, \dots, N\} \setminus Q$.

Clearly, for each Q and every $\omega \in \Omega$ we have $S_Q + S_{Q^*} = \sum_{j=k}^N Y_j$. In particular,

$$(8) \quad \left\| \sum_{j=k}^N Y_j \right\|_q \leq \|S_Q\|_q + \|S_{Q^*}\|_q.$$

Moreover, by a well-known consequence of the Hahn-Banach theorem applied to each of the terms on the right-hand side of (8) separately, we get

$$(9) \quad \|S_Q\|_q + \|S_{Q^*}\|_q = E\{YS_Q\} + E\{Y_*S_{Q^*}\},$$

where Y (respectively, Y_*) is \mathcal{F}_Q -measurable (respectively, \mathcal{F}_{Q^*} -measurable) and

$$E\{|Y_*|^p\} = E\{|Y|^p\} = 1, \quad 1/p + 1/q = 1.$$

Since by assumption $E\{S_Q\} = 0$, we can replace Y and Y_* in (9) by centered variables

$$X = Y - E\{Y\}, \quad X_* = Y_* - E\{Y_*\}.$$

For each fixed Q , by Lemma 1 applied to σ -fields $\mathcal{F} = \mathcal{F}_Q, \mathcal{F}_* = \mathcal{F}_{Q^*}$, and random variables $X, -X_*$, there is Z such that

$$\|Z\|_p \leq 4C(p, \tilde{p}), \quad E\{Z|\mathcal{F}_Q\} = X, \quad E\{Z|\mathcal{F}_{Q^*}\} = -X_*.$$

Therefore

$$\begin{aligned} E\{YS_Q\} + E\{Y_*S_{Q^*}\} &= E\{XS_Q\} - E\{(-X_*)S_{Q^*}\} = E\{ZS_Q\} - E\{ZS_{Q^*}\} \\ &\leq \|Z\|_p \|S_Q - S_{Q^*}\|_q. \end{aligned}$$

This shows that there is $K = (4C(p, \tilde{\rho}))^q$ such that for all $Q \subset \{k, k + 1, \dots, N\}$ we have

$$E \left\{ \left| \sum_{j=k}^N Y_j \right|^q \right\} \leq KE\{|S_Q - S_{Q^*}|^q\}.$$

Since in distribution $S - S_* \simeq \sum_{j=k}^N \varepsilon_j Y_j$, averaging the last inequality over all subsets $Q \subset \{k, k + 1, \dots, N\}$ gives (7).

Lemma 3. *Let $2 \leq q \leq 4$ be fixed. If $\tilde{\rho} := \tilde{\rho}(1) < 1$ then there is $C = C(q, \tilde{\rho}) < \infty$, which depends on $\tilde{\rho}$ and q only and such that for all $N \geq 1$ and all $k \leq N$*

$$(10) \quad E \left\{ \left| \sum_{j=k}^N X_j \right|^q \right\} \leq C \left(\left(\sum_{j=k}^N E\{X_j^2\} \right)^{q/2} + \sum_{j=k}^N E\{|X_j|^q\} \right).$$

Proof. Fix $k \leq N$. Let $U_j = X_j^2 - E\{X_j^2\}$. By the triangle inequality

$$\left| \sum_{j=k}^N X_j^2 \right| \leq \left| \sum_{j=k}^N U_j \right| + \sum_{j=k}^N E\{X_j^2\},$$

hence (6) applied to $Y_j = X_j$ gives

$$(11) \quad E \left\{ \left| \sum_{j=k}^N X_j \right|^q \right\} \leq C' \left(E \left\{ \left| \sum_{j=k}^N U_j \right|^{q/2} \right\} + \left(\sum_{j=k}^N E\{X_j^2\} \right)^{q/2} \right).$$

By (6) applied to $Y_j = U_j$, we have

$$E \left\{ \left| \sum_{j=k}^N U_j \right|^{q/2} \right\} \leq C'' E \left\{ \left(\sum_{j=k}^N U_j^2 \right)^{q/4} \right\}.$$

Since $q \leq 4$, this and (11) imply

$$E \left\{ \left| \sum_{j=k}^N X_j \right|^q \right\} \leq CE \left\{ \sum_{j=k}^N |U_j|^{q/2} \right\} + C \left(\sum_{j=k}^N E\{X_j^2\} \right)^{q/2}.$$

The trivial inequality $\|U_j\|_{q/2} \leq 2(\|X_j\|_q)^2$ now ends the proof of (10).

Proof of Theorem 1. Without loss of generality we may assume $0 < \delta \leq 2$. By Lemma 3 with $q = 2 + \delta$, there is C such that for all $N \geq 1$ and all $k \leq N$

$$(12) \quad E \left\{ \left| \sum_{j=k}^N X_j \right|^{2+\delta} \right\} \leq C \left(\sum_{j=k}^N E\{X_j^2\} \right)^{1+\delta/2} + C \sum_{j=k}^N E\{|X_j|^{2+\delta}\}.$$

From (12) we easily get (3). Indeed, $E\{X_j^2\} = a_j^2$ and

$$\sum_{j=k}^N E\{|X_j|^{2+\delta}\} \leq \sup_j E\{|\xi_j|^{2+\delta}\} \sum_{j=k}^N |a_j|^{2+\delta} \leq C \left(\sum_{j=k}^N a_j^2 \right)^{1+\delta/2}.$$

By the definition of almost sure convergence, Theorem 1 now follows from Lemma A.

Proof of Theorem 2. The result is an immediate consequence of Theorem 4 in Szablowski [12] used together with Lemma 1 in Bradley [2]. Since in our case there is no need for using the full scope of Szablowski's theory, a short proof based on his ideas is given below.

Proof. As in the proof of Theorem 1, without loss of generality we may assume $\tilde{r} = \tilde{r}(1) < 1$. Denote $S_n = \sum_{k=1}^n \xi_k$, $\bar{X}_n = \frac{1}{n} S_n$. By Lemma 1 in Bradley [2], we have

$$(13) \quad E\{(S_n)^2\} \leq \frac{1+\tilde{r}}{1-\tilde{r}} \sum_{k=1}^n E\{(\xi_k)^2\}.$$

This implies that $\bar{X}_n \rightarrow 0$ as $n \rightarrow \infty$ in L_2 and in probability. Indeed, $E\{(\bar{X}_n)^2\} \leq C(\frac{1}{n})^2 \sum_{k=1}^n E\{(\xi_k)^2\} \rightarrow 0$ by (2). To prove the theorem, it suffices therefore to verify that $(\bar{X}_n)^2$ converges with probability 1. To this end, squaring the trivial recurrence $\bar{X}_{n+1} = n\bar{X}_n/(n+1) + \xi_{n+1}/(n+1)$ we get

$$(14) \quad (\bar{X}_{n+1})^2 - (\bar{X}_n)^2 \leq \left(\frac{1}{n+1}\right)^2 (\xi_{n+1})^2 + 2\left(\frac{1}{n+1}\right)^2 |S_n| |\xi_{n+1}| \\ = A_n \quad (\text{say}).$$

From (2) we get

$$\sum_n \left(\frac{1}{n+1}\right)^2 E\{(\xi_{n+1})^2\} < \infty,$$

hence

$$\sum_n \left(\frac{1}{n+1}\right)^2 (\xi_{n+1})^2$$

converges a.s. Also it is easy to see that by the trivial inequality $2|ab| \leq a^2 + b^2$ and (13)

$$\sum_n 2\left(\frac{1}{n+1}\right)^2 E\{|S_n| |\xi_{n+1}|\} \leq \sum_n n^{-3/2} E\{(\xi_n)^2\} + \frac{1+\tilde{r}}{1-\tilde{r}} \sum_n n^{-5/2} \sum_{k=1}^n E\{(\xi_k)^2\}.$$

Since

$$\sum_n n^{-5/2} \sum_{k=1}^n E\{(\xi_k)^2\} \leq C \sum_k k^{-3/2} E\{(\xi_k)^2\},$$

thus by (2) the series $\sum_n A_n$ converges a.s. From (14) we have

$$(\bar{X}_{n+m})^2 - (\bar{X}_n)^2 \leq \sum_{k=n}^{n+m} A_k.$$

Therefore $\limsup_{n \rightarrow \infty} (\bar{X}_n)^2 \leq \liminf_{n \rightarrow \infty} (\bar{X}_n)^2$ a.s., which concludes the proof.

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