Communications on Stochastic Analysis

Volume 8 | Number 3

9-1-2014

A coarsening of the strong mixing condition

Brendan K Beare

Follow this and additional works at: https://repository.lsu.edu/cosa

Part of the Analysis Commons, and the Other Mathematics Commons

Recommended Citation
DOI: 10.31390/cosa.8.3.03
Available at: https://repository.lsu.edu/cosa/vol8/iss3/3
A COARSENING OF THE STRONG MIXING CONDITION

BRENDAN K. BEARE

Abstract. We consider a generalization of the $\alpha$-mixing condition of Rosenblatt, which we term $\gamma$-mixing. Whereas $\alpha$-mixing is defined in terms of entire $\sigma$-fields of sets generated by random variables in the distant past and future, $\gamma$-mixing is defined in terms of a more coarse collection of sets. We provide a Rosenthal inequality and central limit theorem for $\gamma$-mixing processes.

1. Introduction

Let $\{X_t : t \in \mathbb{Z}\}$ be a collection of random variables defined on some probability space $(\Omega, \mathcal{F}, P)$. Mixing conditions provide one way to formalize the notion that these random variables are only weakly dependent on one another. There are many ways to define mixing; the monographs by Doukhan [8] and Bradley [5] list five classical definitions. The oldest and most general of these is the $\alpha$-mixing condition of Rosenblatt [13, 4], also known as strong mixing. For any nonempty set of integers $T$, let $\mathcal{F}_T \subset \mathcal{F}$ denote the $\sigma$-field generated by the random variables $\{X_t : t \in T\}$. The $\alpha$-mixing coefficients $\{\alpha_r : r \in \mathbb{N}\}$ associated with $\{X_t\}$ are given by

$$\alpha_r = \sup_{S,T} \sup_{A \in \mathcal{F}_S, B \in \mathcal{F}_T} |P(A \cap B) - P(A)P(B)|,$$

where the first supremum is taken over all nonempty finite sets of integers $S,T$ such that $\min T - \max S \geq r$. If $\alpha_r \to 0$ as $r \to \infty$, then $\{X_t\}$ is said to be $\alpha$-mixing.

In this paper we investigate a generalization of $\alpha$-mixing obtained by coarsening the families $\mathcal{F}_S$ and $\mathcal{F}_T$ appearing in (1.1). For any nonempty set of integers $T$, let $\mathcal{H}_T \subset \mathcal{F}$ denote the class of sets of the form $\cap_{i \in T} \{X_t \leq x_i\}$, where each $x_i$ ranges over $\mathbb{R}$. We define a sequence of $\gamma$-mixing coefficients $\{\gamma_r : r \in \mathbb{N}\}$ by

$$\gamma_r = \sup_{S,T} \sup_{A \in \mathcal{H}_S, B \in \mathcal{H}_T} |P(A \cap B) - P(A)P(B)|,$$

where, once again, the first supremum is taken over all nonempty finite sets of integers $S,T$ such that $\min T - \max S \geq r$. If $\gamma_r \to 0$ as $r \to \infty$, we say that $\{X_t\}$ is $\gamma$-mixing.

Several other authors [12, 11, 7, 6] have investigated a coarsening of $\mathcal{F}_S$ and $\mathcal{F}_T$ appearing in (1.1). The discussion in Dedecker and Prieur [7] is especially relevant. Those authors consider, among other dependence coefficients, a generalized $\alpha$-mixing coefficient $\tilde{\alpha}_r$ proposed originally by [12]. This mixing coefficient is introduced in
Definition 2 of [7] using the notation $\alpha(r)$. After dividing by a constant factor of two, we may write $\tilde{\alpha}_r$ as
\[\tilde{\alpha}_r = \sup_{S,T} \sup_{A \in \mathcal{F}_S, B \in \mathcal{H}_T} |P(A \cap B) - P(A) P(B)|,\] (1.3)
where this time the first supremum is taken over all nonempty finite sets of integers $S, T$ such that $\min T - \max S \geq r$, and such that $T$ is a singleton. Compared to (1.2), the set $A$ in (1.3) is drawn from a larger collection of sets, while the set $B$ is drawn from a smaller collection of sets. Clearly, $\tilde{\alpha}_r \leq \alpha_r$. We will shortly give an example of a process that is $\gamma$-mixing but not $\tilde{\alpha}$-mixing, demonstrating that the $\gamma$-mixing property is more general than $\alpha$-mixing, and distinct from $\tilde{\alpha}$-mixing.

The main results of our paper are a Rosenthal inequality and central limit theorem for $\gamma$-mixing processes. The key to establishing them is a covariance inequality given in [3], which allows us to bound the covariance between two functions of a $\gamma$-mixing process by a quantity depending on the Hardy-Krause total variation norms of those functions. Our Rosenthal inequality represents a strict improvement over existing results for $\alpha$-mixing processes: there is no cost to the coarsening of $\mathcal{F}_S$ and $\mathcal{F}_T$ that we adopt. The same cannot be said of our central limit theorem, which requires a much faster mixing rate than comparable results under $\alpha$-mixing.

The paper is structured as follows. In section 2, an example of a process that is $\gamma$-mixing but not $\tilde{\alpha}$-mixing is given. Covariance inequalities applicable to $\gamma$-mixing processes are discussed in section 3. Our Rosenthal inequality is proved in section 4, and our central limit theorem in section 5.

2. A Process That Is $\gamma$-mixing But Not $\tilde{\alpha}$-mixing

Let $\{\varepsilon_t: t \in \mathbb{Z}\}$ be an iid sequence of random variables that each take the value 0 with probability 1/2 and the value 1/2 with probability 1/2. For $t \in \mathbb{Z}$, define $X_t$ as the limit in mean square of the series $\sum_{k=0}^{\infty} 2^{-k} \varepsilon_{t-k}$. One may show that the marginal distribution of each $X_t$ is uniform on $[0, 1]$ by writing $X_t = (1/2) X_{t-1} + \varepsilon_t$ and using a simple argument with characteristic functions.

In [1] it is shown explicitly that $\{X_t\}$ is not $\alpha$-mixing by the construction of a set $A \in \sigma(X_0)$ and a sequence of sets $\{B_r\}$, $B_r \in \sigma(X_r)$, such that
\[|P(A \cap B_r) - P(A) P(B_r)| \geq 1/4\] (2.1)
for all $r \in \mathbb{N}$. Let $W_r = \{w_{r,1}, \ldots, w_{r,m_r}\}$ denote the support of the random variable $X_r - 2^{-r} X_0$, and note that $m_r \leq 2^r$. Let $A = \{X_0 \leq 1/2\}$, and let
\[B_r = \left\{X_r \in \bigcup_{k=1}^{m_r} [w_{r,k} + 2^{-r-1}] \right\}.\]
Now, since $X_0 \sim U(0,1)$, we have $P(A) = 1/2$. And since $X_r = 2^{-r} X_0 + w_{r,k}$ for some $k = 1, \ldots, m_r$, we have $A \subseteq B_r$. Consequently,
\[|P(A \cap B_r) - P(A) P(B_r)| = \frac{1}{2} \left(1 - P(B_r)\right).\]
But since $X_r \sim U(0,1)$, we have $P(B_r) \leq m_r 2^{-r-1} \leq 1/2$. Thus (2.1) holds, and $\{X_t\}$ cannot be $\alpha$-mixing.
Though \( \{X_t\} \) is not \( \alpha \)-mixing, it is \( \bar{\alpha} \)-mixing \cite{7}, with a geometric decay rate of \( \bar{\alpha}_r \). We can show that \( \{X_t\} \) is also \( \gamma \)-mixing, with a geometric decay rate of \( \gamma_r \).

**Theorem 2.1.** \( \{X_t\} \) is \( \gamma \)-mixing, with \( \gamma_r \leq 2^{1-r} \).  

*Proof.* Fix two finite sets of integers \( S \) and \( T \) with \( \min T - \max S \geq r \). For \( x \in \mathbb{R}^{|S|} \) and \( y \in \mathbb{R}^{|T|} \), let \( A_x = \cap_{x \in S} \{X_s \leq x_s\} \) and \( B_y = \cap_{t \in T} \{X_t \leq y_t\} \). Observe that

\[
|P(A_x \cap B_y) - P(A_x) P(B_y)| = \int_{A_x} \left| \left( P(B_y | \mathcal{F}_S) - P(B_y) \right) dP \right| 
\leq \frac{1}{2} E |P(B_y | \mathcal{F}_S) - P(B_y)|.
\]

Let \( \bar{s} \) denote the maximum element of \( S \). Using the triangle inequality and the independence of \( \cap_{t \in T} \{X_t - 2^{s-t}X_{\bar{s}} \leq y_t\} \) and \( \mathcal{F}_S \), we have

\[
|P(B_y | \mathcal{F}_S) - P(B_y)| \leq |P(\cap_{t \in T} \{X_t - 2^{s-t}X_{\bar{s}} \leq y_t\} | \mathcal{F}_S) - P(B_y | \mathcal{F}_S)| + |P(\cap_{t \in T} \{X_t - 2^{s-t}X_{\bar{s}} \leq y_t\}) - P(B_y)|.
\]

Since \( X_{\bar{s}} \) is nonnegative, we know that \( B_y \subseteq \cap_{t \in T} \{X_t - 2^{s-t}X_{\bar{s}} \leq y_t\} \), and so

\[
|P(B_y | \mathcal{F}_S) - P(B_y)| \leq P(\cap_{t \in T} \{X_t - 2^{s-t}X_{\bar{s}} \leq y_t\} \cap (\cup_{t \in T} \{X_t > y_t\}) | \mathcal{F}_S) + P(\cap_{t \in T} \{X_t - 2^{s-t}X_{\bar{s}} \leq y_t\} \cap (\cup_{t \in T} \{X_t > y_t\}),
\]

from which it follows that

\[
E |P(B_y | \mathcal{F}_S) - P(B_y)| \leq 2P(\cap_{t \in T} \{X_t - 2^{s-t}X_{\bar{s}} \leq y_t\} \cap (\cup_{t \in T} \{X_t > y_t\})).
\]

The fact that \( X_{\bar{s}} \leq 1 \) now gives

\[
E |P(B_y | \mathcal{F}_S) - P(B_y)| \leq 2P(\cap_{t \in T} \{X_t - 2^{s-t} \leq y_t\} \cap (\cup_{t \in T} \{X_t > y_t\})) \leq 2P(\cup_{t \in T} \{y_t < X_t \leq y_t + 2^{s-t}\}) \leq 2 \sum_{t \in T} P(y_t < X_t \leq y_t + 2^{s-t}).
\]

The marginal distribution of each \( X_t \) is uniform on \([0, 1]\), and so

\[
E |P(B_y | \mathcal{F}_S) - P(B_y)| \leq 2 \sum_{t \in T} 2^{s-t} \leq 2 \sum_{t=s+r}^{\infty} 2^{s-t} = 2^{2-r}.
\]

It follows that \( \gamma_r \leq 2^{1-r} \) for all \( r \). \( \square \)

Theorem 2.1 demonstrates that \( \{X_t\} \) is \( \gamma \)-mixing. But \( \{X_t\} \) is also \( \bar{\alpha} \)-mixing, so we have yet to provide an example of a process that is \( \gamma \)-mixing but not \( \bar{\alpha} \)-mixing. In fact, this is now quite easy to achieve: we need merely consider the time reversed process \( \{X_t^*\} \), where \( X_t^* = X_{-t} \) for each \( t \in \mathbb{Z} \). The time reversed process satisfies the dynamic equation \( X_t^* = 2X_{t-1}^{*} \mod(1) \) a.s., and has been studied as an example of deterministic chaotic dynamics \[2, 9, 14\].

**Theorem 2.2.** \( \{X_t^*\} \) is \( \gamma \)-mixing but not \( \bar{\alpha} \)-mixing, with \( \gamma_r \leq 2^{1-r} \) and \( \bar{\alpha}_r \geq 1/4 \).
Proof. \( \gamma_r \leq 2^{1-r} \) follows from Theorem 2.1 and the invariance of \( \gamma_r \) under time reversal. \( \tilde{\alpha}_r \geq 1/4 \) follows by precisely the same argument used in [1] to show that \( \{X_t\} \) is not \( \alpha \)-mixing, repeated in the second paragraph of this section. Specifically, \( B_r \in \sigma(X^*_r) \) and \( A = \{X_0^* \leq 1/2\} \), so from (1.3) we obtain \( \tilde{\alpha}_r \geq |P(B_r \cap A) - P(B_r)P(A)| \geq 1/4. \) \( \square 

3. Covariance Inequalities

The following covariance inequality for a random process \( \{X_t\} \) is well known [8, 5]: for any \( r \in \mathbb{N} \), any nonempty finite sets of integers \( S \) and \( T \) such that \( \min T - \max S \geq r \geq 1 \), and any Borel measurable functions \( f : \mathbb{R}^{|S|} \rightarrow \mathbb{R} \) and \( g : \mathbb{R}^{|T|} \rightarrow \mathbb{R} \), we have

\[
|\text{Cov} (f(X_s : s \in S), g(X_t : t \in T))| \leq 4 \|f\|_{\infty} \|g\|_{\infty} \alpha_r. \tag{3.1}
\]

An inequality similar to (3.1) that involves \( \gamma \)-mixing coefficients rather than \( \alpha \)-mixing coefficients has been proved in [3]. Before stating this inequality, we review the definitions of Vitali and Hardy-Krause variation for multivariate functions. For a more extensive discussion of these concepts, refer to [3, 10].

Let \( f \) be a real valued function defined on an \( n \)-dimensional rectangle \( [a,b] = \{x \in \mathbb{R}^n : a \leq x \leq b\} \), and let \( R = [c,d] \subseteq [a,b] \) be a smaller \( n \)-dimensional rectangle. Let

\[
\Delta_R f = \sum_{I \subseteq \{1, \ldots, n\}} (-1)^{|I|} f(x_I),
\]

where \( x_I \) is the vector in \( \mathbb{R}^n \) whose \( i \)th element is given by \( c_i \) if \( i \in I \), or by \( d_i \) if \( i \notin I \). For instance, if \( n = 2 \) then we have

\[
\Delta_R f = f(d_1,d_2) - f(c_1,d_2) - f(d_1,c_2) + f(c_1,c_2).
\]

The Vitali variation of \( f \) is given by

\[
\|f\|_V = \sup_{R \in \mathcal{A}} \sum_{I \subseteq A} |\Delta_R f|,
\]

with the supremum taken over all finite collections of \( n \)-dimensional rectangles \( \mathcal{A} = \{R_1, \ldots, R_m\} \) such that \( \bigcup_{i=1}^m R_i = [a,b] \), and the interiors of any two rectangles in \( \mathcal{A} \) are disjoint.

Given a nonempty set \( I \subseteq \{1, \ldots, n\} \), and a function \( f : [a,b] \rightarrow \mathbb{R} \), let \( f_I \) denote the real valued function on \( \prod_{i \notin I} [a_i, b_i] \) obtained by setting the \( i \)th argument of \( f \) equal to \( b_i \) whenever \( i \notin I \). The Hardy-Krause variation of \( f \) is given by

\[
\|f\|_{HK} = \sum_{\emptyset \neq I \subseteq \{1, \ldots, n\}} \|f_I\|_V.
\]

Vitali variation and Hardy-Krause variation are equal when \( n = 1 \), but when \( n \geq 2 \) Hardy-Krause variation may be greater than Vitali variation.

Our covariance inequality for \( \gamma \)-mixing processes is as follows.

**Theorem 3.1.** Suppose each \( X_t \) takes values in a bounded interval \( [a_t, b_t] \). Let \( r \in \mathbb{N} \), and let \( S \) and \( T \) denote nonempty finite sets of integers with \( \min T - \max S \geq r \).
Then for any functions $f : \prod_{s \in S} [a_s, b_s] \to \mathbb{R}$ and $g : \prod_{t \in T} [a_t, b_t] \to \mathbb{R}$ that are left-continuous and of bounded Hardy-Krause variation, we have
\[
|\text{Cov}(f (X_s : s \in S), g (X_t : t \in T))| \leq \|f\|_{HK} \|g\|_{HK} \gamma_r.
\]

Proof. Immediate from Theorem 4.2 in [3], and the definition of $\gamma_r$. \hfill \square

Theorem 3.1 is applicable to bounded random variables. Given a particular choice of $f$ and $g$, it may be possible to extend Theorem 3.1 so that it is applicable to unbounded random variables. As an example, let us choose $f$ and $g$ to be product functions.

**Theorem 3.2.** Fix $r \in \mathbb{N}$, and let $S$ and $T$ be nonempty finite sets of integers with $\min T - \max S \geq r$. Let $A_1 = (3^{|S|} - 1)(3^{|T|} - 1)$ and $A_2 = 2|S| + 2|T|$. Then for $p, q \in [1, \infty]$ satisfying $\sup_{t \in S \cup T} \|X_t\|_p < \infty$ and $(|S| + |T|) p^{-1} + q^{-1} = 1$, we have
\[
\left| \text{Cov}\left( \prod_{s \in S} X_s, \prod_{t \in T} X_t \right) \right| \leq A \left( \prod_{t \in S \cup T} \|X_t\|_p \right)^{\gamma_r^{1/p}},
\]
where $A = A_1$ if $q = 1$, or $A = A_1^{1/q} A_2^{(q-1)/q} (q - 1)^{(1-q)/q}$ if $q > 1$.

Proof. If $\gamma_r = 0$ then $\mathcal{F}_S$ and $\mathcal{F}_T$ must be independent, in which case the theorem is trivial. Assume $\gamma_r > 0$. Let $\bar{X}_t = \min \{ \max \{X_t, -a_t\}, a_t\}$, where $a_t = \|X_t\|_p c^{-q/p} \gamma_r^{-1/p}$ for some constant $c > 0$. Begin by writing
\[
\left| \text{Cov}\left( \prod_{s \in S} X_s, \prod_{t \in T} X_t \right) \right| \leq \left| \text{Cov}\left( \prod_{s \in S} \bar{X}_s, \prod_{t \in T} \bar{X}_t \right) \right| + \left| \text{Cov}\left( \prod_{s \in S} X_s - \prod_{s \in S} \bar{X}_s, \prod_{t \in T} \bar{X}_t \right) \right| + \left| \text{Cov}\left( \prod_{s \in S} X_s, \prod_{t \in T} X_t - \prod_{t \in T} \bar{X}_t \right) \right|. \tag{3.2}
\]
Using standard arguments with the inequalities of Hölder and Markov, we can bound the last two terms on the right-hand side of (3.2) as follows:
\[
\left| \text{Cov}\left( \prod_{s \in S} X_s - \prod_{s \in S} \bar{X}_s, \prod_{t \in T} \bar{X}_t \right) \right| \leq 2 |S| \left( \prod_{t \in S \cup T} \|X_t\|_p \right) c\gamma_r^{1/q}, \tag{3.3}
\]
\[
\left| \text{Cov}\left( \prod_{s \in S} X_s, \prod_{t \in T} X_t - \prod_{t \in T} \bar{X}_t \right) \right| \leq 2 |T| \left( \prod_{t \in S \cup T} \|X_t\|_p \right) c\gamma_r^{1/q}. \tag{3.4}
\]
We will use Theorem 3.1 to bound the first term on the right-hand side of (3.2). Clearly $\{\bar{X}_t\}$ is $\gamma$-mixing, with mixing coefficients bounded by those of $\{X_t\}$. Let the functions $f : \prod_{s \in S} [-a_s, a_s] \to \mathbb{R}$ and $g : \prod_{t \in T} [-a_t, a_t] \to \mathbb{R}$ be given by $f (x_s : s \in S) = \prod_{s \in S} x_s$ and $g (x_t : t \in T) = \prod_{t \in T} x_t$. For nonempty $I \subseteq S$ we have $f_I (x_s : s \in I) = \left( \prod_{s \in I} x_s \right) \left( \prod_{s \in S \setminus I} a_s \right)$. The Vitali variation of $f_I$ is given
by the $L_1$ norm of the mixed partial derivative obtained by differentiating $f_I$ once with respect to each argument:

$$
\|f_I\|_V = \int \prod_{t \in I} \alpha_t \left( \prod_{s \in S \setminus I} \alpha_s \right) \prod_{s \in I} dx_s = 2^{||I||} \left( \prod_{s \in S} \alpha_s \right).
$$

Thus, using the binomial theorem, the Hardy-Krause variation of $f$ is given by

$$
\|f\|_{HK} = \left( \prod_{s \in S} \alpha_s \right) \left( \sum_{k=1}^{||S||} \frac{||S||!}{(||S||-k)!k!} 2^k \right) = \left( \prod_{s \in S} \alpha_s \right) (3^{||S||} - 1),
$$

and similarly $\|g\|_{HK} = (\prod_{t \in T} a_t) (3^{|T|} - 1)$. It now follows from Theorem 3.1 that

$$
|\text{Cov} \left( \prod_{s \in S} X_s, \prod_{t \in T} X_t \right)| \leq A_1 \left( \prod_{t \in S \cup T} a_t \right) \gamma_r = A_1 \left( \prod_{t \in S \cup T} \|X_t\|_p \right) c^{1-q} \gamma_r^{1/q}.
$$

Combining (3.2) through (3.5), we obtain

$$
|\text{Cov} \left( \prod_{s \in S} X_s, \prod_{t \in T} X_t \right)| \leq (A_1 c^{1-q} + A_2 c) \left( \prod_{t \in S \cup T} \|X_t\|_p \right) \gamma_r^{1/q}.
$$

Minimizing $A_1 c^{1-q} + A_2 c$ over $c$ yields the constant $A$.

Note that if we choose $S$ and $T$ to be singletons containing $t$ and $t + r$ respectively, and set $q = 1$, then Theorem 3.2 states that

$$
|\text{Cov} (X_t, X_{t+r})| \leq 4 \|X_t\|_\infty \|X_{t+r}\|_\infty \gamma_r. \tag{3.6}
$$

If instead $q > 1$, then the constant term $A = 4q(q-1)^{(1-q)/q}$ achieves a maximum value of 8 at $q = 2$, and so we have

$$
|\text{Cov} (X_t, X_{t+r})| \leq 8 \|X_t\|_p \|X_{t+r}\|_p \gamma_r^{1/q}. \tag{3.7}
$$

Inequalities (3.6) and (3.7) resemble the classic covariance inequalities for $\alpha$-mixing processes [5, Theorems 1.11 and 3.7], achieving the familiar constant terms of 4 and 8 in the bounded and unbounded cases respectively. Since our inequalities involve $\gamma$-mixing coefficients rather than $\alpha$-mixing, they constitute a refinement of the classic inequalities.

### 4. Rosenthal Inequality

Given constants $p \geq 0$ and $\varepsilon > 0$, and a sequence of random variables $X = \{X_t\}$, define $W_n (p, \varepsilon, X)$ and $D_n (p, \varepsilon, X)$ as follows:

$$
W_n (p, \varepsilon, X) = \sum_{t=1}^n \|X_t\|_{p+\varepsilon}^p
$$

$$
D_n (p, \varepsilon, X) =
\begin{align*}
\text{if } & p \leq 1 \\
\text{if } & 1 < p \leq 2 \\
\text{if } & p \geq 2
\end{align*}
\begin{align*}
&= W_n (p, 0, X) \\
&= W_n (p, \varepsilon, X) \\
&= \max \left\{ W_n (p, \varepsilon, X), (W_n (2, \varepsilon, X))^{p/2} \right\}
\end{align*}
$$
The random variables \( \{X_t\} \) are said to satisfy a Rosenthal inequality if there exists a constant \( b < \infty \) such that \( E|\sum_1^n X_t|^p \leq bD_n (p, \varepsilon, X) \) for all \( n \). A Rosenthal inequality for \( \alpha \)-mixing processes is given in [8].

When \( p \leq 1 \), the Rosenthal inequality is a trivial consequence of the inequality \((a + b)^p \leq a^p + b^p\), which holds for any positive \( a, b \). When \( p > 1 \), the Rosenthal inequality for \( \alpha \)-mixing processes is proved in two steps. First, using a covariance inequality for \( \alpha \)-mixing processes, the Rosenthal inequality is proved for any even integer \( p \). Second, the so-called interpolation lemma [15, 8] is used to extend the inequality to all real \( p > 1 \).

To prove a Rosenthal inequality for \( \gamma \)-mixing processes, we modify the arguments used in the \( \alpha \)-mixing case in the following way. First, in place of the covariance inequality for \( \alpha \)-mixing processes, we employ Corollary 3.1 from above, which applies to \( \gamma \)-mixing processes. Second, we modify the interpolation lemma so that it is applicable under \( \gamma \)-mixing. The following lemma provides this modification.

**Lemma 4.1.** Fix \( k \geq 0, \varepsilon > 0 \), and a sequence of nonnegative real numbers \( \{\gamma_r\} \). Suppose there exists a constant \( b < \infty \) such that any centered sequence of random variables \( X = \{X_t\} \) whose \( \gamma \)-mixing coefficients are dominated by \( \{\gamma_r\} \) satisfies

\[
E \left| \sum_{t=1}^n X_t \right|^k \leq bV_n (k, \varepsilon, X)
\]

for all \( n \), where

\[
V_n (k, \varepsilon, X) = W_n (k, \varepsilon, X) \text{ for } k \leq 2
\]

\[
= \max \left\{ W_n (k, \varepsilon, X), (W_n (2, \varepsilon, X))^{k/2} \right\} \text{ for } k \geq 2.
\]

Then for any \( p \in [0, k] \) there exists a constant \( b' < \infty \) such that any centered sequence of random variables \( X = \{X_t\} \) whose \( \gamma \)-mixing coefficients are dominated by \( \{\gamma_r\} \) satisfies

\[
E \left| \sum_{t=1}^n X_t \right|^p \leq b'V_n (p, \varepsilon, X)
\]

for all \( n \).

**Proof.** The lemma is trivial for \( p \leq 1 \), so we assume \( k, p \geq 1 \). Suppose \( X = \{X_t\} \) is a centered sequence of r.v.s whose \( \gamma \)-mixing coefficients are dominated by \( \{\gamma_r\} \). Set

\[
a = V_n (p, \varepsilon, X)^{1/p},
\]

\[
\bar{X}_t = \min \{ \max \{X_t, -a\}, a \},
\]

\[
\underline{X}_t = X_t - \bar{X}_t,
\]

\[
Y_t = \bar{X}_t - E\bar{X}_t,
\]

\[
Z_t = \underline{X}_t - E\underline{X}_t.
\]
Jensen’s inequality allows us to bound $E \left| \sum_{t=1}^{n} X_t \right|^p$ by

$$2^{p-1} \left( E \left| \sum_{t=1}^{n} Y_t \right|^p + E \left| \sum_{t=1}^{n} Z_t \right|^p \right) \leq 2^{p-1} \left( E \left| \sum_{t=1}^{n} Y_t \right|^p + 2^{p-1} \left( E \left| \sum_{t=1}^{n} Z_{t1_{\{Z_t \geq 0\}}} \right|^p + E \left| \sum_{t=1}^{n} Z_{t1_{\{Z_t < 0\}}} \right|^p \right) \right) \leq 2^{p-1} \left( E \left| \sum_{t=1}^{n} Y_t \right|^{p/k} \right) + 2^{2p-2} E \left( \sum_{t=1}^{n} \left| Z_t \right|^{p/k} 1_{\{Z_t \geq 0\}} \right)^k + 2^{2p-2} E \left( \sum_{t=1}^{n} \left| Z_t \right|^{p/k} 1_{\{Z_t < 0\}} \right)^k.

Define the random variables

$$\xi_t = \left| Z_t \right|^{p/k} 1_{\{Z_t \geq 0\}} - E \left( \left| Z_t \right|^{p/k} 1_{\{Z_t \geq 0\}} \right) \quad \zeta_t = - \left| Z_t \right|^{p/k} 1_{\{Z_t < 0\}} + E \left( \left| Z_t \right|^{p/k} 1_{\{Z_t < 0\}} \right),$$

and observe that

$$E \left( \sum_{t=1}^{n} \left| Z_t \right|^{p/k} 1_{\{Z_t \geq 0\}} \right)^k = E \left( \sum_{t=1}^{n} \xi_t + \sum_{t=1}^{n} E \left( \left| Z_t \right|^{p/k} 1_{\{Z_t \geq 0\}} \right) \right)^k \leq 2^{k-1} \left( E \left| \sum_{t=1}^{n} \xi_t \right|^k + \left( n E \left| Z_t \right|^{p/k} \right)^k \right)$$

and

$$E \left( \sum_{t=1}^{n} \left| Z_t \right|^{p/k} 1_{\{Z_t < 0\}} \right)^k = E \left( - \sum_{t=1}^{n} \zeta_t + \sum_{t=1}^{n} E \left( \left| Z_t \right|^{p/k} 1_{\{Z_t < 0\}} \right) \right)^k \leq 2^{k-1} \left( E \left| \sum_{t=1}^{n} \zeta_t \right|^k + \left( n E \left| Z_t \right|^{p/k} \right)^k \right).

We thus have

$$E \left| \sum_{t=1}^{n} X_t \right|^p \leq 2^{p-1} \left( E \left| \sum_{t=1}^{n} Y_t \right|^{p/k} \right) + 2^{2p+k-3} E \left| \sum_{t=1}^{n} \xi_t \right|^k + 2^{2p+k-3} E \left| \sum_{t=1}^{n} \zeta_t \right|^k + 2^{2p+k-2} \left( \sum_{t=1}^{n} E \left| Z_t \right|^{p/k} \right)^k.

\(Y_t, \xi_t\) and \(\zeta_t\) are all nondecreasing transformations of \(X_t\), and therefore all have \(\gamma\)-mixing coefficients that are dominated by \(\{\gamma_r\}\). Thus, under the hypothesis of
the lemma, there exists $b_1 < \infty$ such that
\[
E \left| \sum_{t=1}^{n} X_t \right|^p \leq 2^{p-1} (b_1 V_n (k, \varepsilon, Y))^{p/k} + 2^{2p+k-3} b_1 V_n (k, \varepsilon, \xi) + 2^{2p+k-3} b_1 V_n (k, \varepsilon, \xi) + 2^{2p+k-2} \left( \sum_{t=1}^{n} E \left| Z_t \right|^{p/k} \right)^k.
\]

In [15, 8] it is shown that $V_n (k, \varepsilon, Y) \leq 2^k V_n (p, \varepsilon, X)^4 k/p$, that $V_n (k, \varepsilon, \xi) \leq 2^{k+p} V_n (p, \varepsilon, X)$, and for $p \geq k - \varepsilon$, that $(\sum_{t=1}^{n} E \left| Z_t \right|^{p/k})^k \leq 2^p V_n (p, \varepsilon, X)$. We thus obtain $E \left| \sum_{t=1}^{n} X_t \right|^p \leq b_2 V_n (p, \varepsilon, X)$ for some $b_2 \geq 0$ not depending on $n$ or $X$. This completes the proof for the case where $p \geq k - \varepsilon$. But if the theorem is true for $p \geq k - \varepsilon$, then it must also be true for $p \geq k - 2\varepsilon$, and so on for all $p \in [0, k]$.

With Lemma 4.1 in hand, we may state our Rosenthal inequality for $\gamma$-mixing processes.

**Theorem 4.2.** Fix $p \geq 0$ and $\varepsilon > 0$, and let $k$ denote the smallest even integer equal to or greater than $p$. Let $\{X_t\}$ satisfy $EX_t = 0$ and $E \left| X_t \right|^{p+\varepsilon} < \infty$ for each $t$, and have $\gamma$-mixing coefficients satisfying $\sum_{r=1}^{\infty} (r+1)^{k-2} \delta_r^{\varepsilon/(k+\varepsilon)} < \infty$. Then there exists a constant $b < \infty$ not depending on $\varepsilon$ such that, for all $n$,
\[
E \left| \sum_{t=1}^{n} X_t \right|^p \leq bD_n (p, \varepsilon, X).
\]

**Proof.** The proof of this theorem differs from the proof under $\alpha$-mixing – see e.g. [8, Section 1.4.1] – in only two respects. First, Theorem 3.2 is used in place of the covariance inequality for $\alpha$-mixing processes. Second, Lemma 4.1 is used in place of the interpolation lemma [15, 8] for $\alpha$-mixing processes.

Note that the only difference between Theorem 4.1 and the Rosenthal inequality for $\alpha$-mixing processes stated in [8] is that we have replaced $\alpha$-mixing coefficients with $\gamma$-mixing coefficients. Theorem 4.1 thus represents a strict refinement of that result.

## 5. Central Limit Theorem

In this section we prove a central limit theorem for stationary $\gamma$-mixing processes.

**Theorem 5.1.** Suppose $\{X_t\}$ is stationary, and satisfies $EX_0 = 0$, $E \left| X_0 \right|^{2+\varepsilon} < \infty$ for some $\varepsilon > 0$, and $\gamma_r = O \left( \exp \left( -r^\delta \right) \right)$ for some $\delta > (4 + \varepsilon)/(4 + 2\varepsilon)$ and all $r \in \mathbb{N}$. Then $\sum_{r=1}^{\infty} \left| EX_0 X_r \right| < \infty$, and if $\sigma^2 := EX_0^2 + 2 \sum_{r=1}^{\infty} EX_0 X_r > 0$, then $n^{-1/2} \sum_{t=1}^{n} X_t \rightarrow_d N(0, \sigma^2)$ as $n \rightarrow \infty$.

**Proof.** Absolute convergence of $\sum_{r=1}^{\infty} EX_0 X_r$ follows from Theorem 3.2. Suppose $\sigma > 0$. We will show that $n^{-1/2} \sum_{t=1}^{n} X_t \rightarrow_d N(0, \sigma^2)$ using a lemma of Withers...
[16, Lemma 3.1]. Split \( \{X_t\} \) into \( k \) Bernstein blocks of length \( n_1 \), separated by gaps of length \( n_2 \), as follows:

\[
\sum_{t=1}^{n} X_t = \sum_{i=1}^{k} \eta_{in} + \sum_{i=1}^{k+1} \nu_{in}, \quad k = \left\lfloor \frac{n}{n_1+n_2} \right\rfloor
\]

\[
\eta_{in} = \sum_{t=(i-1)(n_1+n_2)+1}^{i(n_1+n_2)} X_t, \quad i = 1, \ldots, k
\]

\[
\nu_{in} = \sum_{t=i(n_1+n_2)+1}^{(i-1)(n_1+n_2)+1} X_t, \quad i = 1, \ldots, k
\]

\[
\nu_{k+1,n} = \sum_{t=k(n_1+n_2)+1}^{n} X_t.
\]

The sequences \( n_1 (n) \) and \( n_2 (n) \) are chosen to satisfy \( n_1 \sim n^\beta \) and \( n_2 \sim n^\alpha \), where \( 0 < \alpha < \beta < 1 \). Withers’ lemma states that \( n^{-1/2} \sum_{t=1}^{n} X_t \to_d N (0, \sigma^2) \) if the following four conditions are satisfied for \( \phi, \psi \) being either sine or cosine functions:

\[
\frac{1}{n} E \left( \sum_{i=1}^{k+1} \nu_{in} \right)^2 \to 0 \tag{5.1}
\]

\[
\frac{1}{n} \sum_{i=1}^{k} E \eta_{in}^2 (\eta_{in}^2 > n\epsilon) \to 0 \text{ for all } \epsilon > 0 \tag{5.2}
\]

\[
\frac{1}{n} \sum_{i=1}^{k-1} \sum_{j=i+1}^{k} \Cov (\eta_{in}, \eta_{jn}) \to 0 \tag{5.3}
\]

\[
\sum_{j=2}^{k} \left| \Cov \left( \phi \left( \omega n^{-1/2} \sum_{i=1}^{j-1} \eta_{in} \right), \psi \left( \omega n^{-1/2} \eta_{jn} \right) \right) \right| \to 0 \text{ for all } \omega > 0 \tag{5.4}
\]

(We have simplified Withers’ conditions by noting that \( E(\sum_{t=1}^{n} X_t)^2 \sim n\sigma^2 \); see e.g. [5, Prop. 8.3(IV)]). To verify (5.1), we note that Theorem 4.1 implies that \( E(\sum_{i=1}^{k+1} \nu_{in})^2 = O(kn_2) = o(n) \). To verify (5.2), we use the inequalities of Hölder and Markov to obtain

\[
E \eta_{in}^2 (\eta_{in}^2 > n\epsilon) \leq \|\eta_{in}\|^2_{2+\epsilon} P (\eta_{in}^2 > n\epsilon)^{\epsilon/(2+\epsilon)} \leq (n\epsilon)^{-\epsilon/2} \|\eta_{in}\|_{2+\epsilon}^{2+\epsilon}.
\]

Theorem 4.1 implies that \( \|\eta_{in}\|_{2+\epsilon} = O(n_1^{1/2}) \), and so the left-hand side of (5.2) is \( O(k(n_1/n)^{1+\epsilon/2}) = O((n_1/n)^{\epsilon/2}) = o(1) \). To verify (5.3), we use (3.7) to obtain

\[
|\Cov (\eta_{in}, \eta_{jn})| \leq 8n_1^2 \|X_0\|^2_{2+\epsilon} \gamma_{(j-i)n_2}^{\epsilon/(2+\epsilon)}.
\]

for \( 1 \leq i < j \leq k \). It follows that the left-hand side of (5.3) is \( O(n_1^{\epsilon/(2+\epsilon)}) = o(1) \).

It remains to verify (5.4). Let \( n_3 = n_3(n) \) be an increasing sequence satisfying \( n_3 \sim n^\kappa \) for some \( \kappa > 0 \), and let \( X_{tn} = \min \{n_3, \max \{X_t, -n_3\}\} \). For \( j = 2, \ldots, k \), define

\[
S_j = \bigcup_{i=1}^{j-1} \{(i-1)(n_1+n_2)+1, \ldots, in_1+(i-1)n_2\}
\]

\[
T_j = \{(j-1)(n_1+n_2)+1, \ldots, jn_1+(j-1)n_2\}.
\]
Using Markov's inequality and the boundedness of $\phi$ and $\psi$, we may show that

$$
\left| \text{Cov} \left( \phi \left( \omega n^{-1/2} \sum_{i=1}^{j-1} \eta_i \right), \psi \left( \omega n^{-1/2} \eta_j \right) \right) \right| 
\leq \left| \text{Cov} \left( \phi \left( \omega n^{-1/2} \sum_{s \in S_j} X_{sn} \right), \psi \left( \omega n^{-1/2} \sum_{t \in T_j} X_{tn} \right) \right) \right| 
+ 4 j n_3^{-2-\varepsilon} \| X_0 \|_{2+\varepsilon}^2. 
$$

(5.5)

We will use Theorem 3.1 to bound the first term on the right-hand side of (5.5).

Let $f : [-n_3, n_3]^{\mid S_j \mid} \to \mathbb{R}$ and $g : [-n_3, n_3]^{\mid T_j \mid} \to \mathbb{R}$ be given by

$$
f(x_s : s \in S_j) = \phi \left( \omega n^{-1/2} \sum_{s \in S_j} x_s \right),
$$

$$
g(x_t : t \in T_j) = \psi \left( \omega n^{-1/2} \sum_{t \in T_j} x_t \right).
$$

Clearly, for nonempty $I \subseteq S_j$, we have

$$
f_f (x_s : s \in I) = \phi \left( \omega n^{-1/2} \left( \sum_{s \in I} x_s + n_3 |S_j \setminus I| \right) \right).
$$

The function obtained by differentiating $f_f$ once with respect to each argument is bounded in absolute value by $(\omega n^{-1/2})^{\mid I \mid}$. Thus, $\|f_f\|_V \leq (2 \omega n_3 n^{-1/2})^{\mid I \mid}$. Using the binomial theorem, we now have

$$
\|f\|_{HK} \leq \sum_{\emptyset \neq I \subseteq S_j} \left( 2 \omega n_3 n^{-1/2} \right)^{\mid I \mid}
= \sum_{s=1}^{\mid S_j \mid} \left( \frac{\mid S_j \mid !}{(\mid S_j \mid - s)! s!} \right) \left( 2 \omega n_3 n^{-1/2} \right)^s
= \left( 1 + 2 \omega n_3 n^{-1/2} \right)^{\mid S_j \mid} - 1.
$$

We can show similarly that $\|g\|_{HK} \leq (1 + 2 \omega n_3 n^{-1/2})^{\mid T_j \mid} - 1$. Thus, since the $\gamma$-mixing coefficients of $\{X_{tn}\}$ are dominated by those of $\{X_t\}$, Theorem 3.1 implies that the first term on the right-hand side of (5.5) is bounded by

$$
\|f\|_{HK} \|g\|_{HK} \gamma_{n_2} \leq \left( 1 + 2 \omega n_3 n^{-1/2} \right)^{\mid S_j \mid + \mid T_j \mid} \gamma_{n_2} = \left( 1 + 2 \omega n_3 n^{-1/2} \right)^{j n_1} \gamma_{n_2}.
$$

It follows that the quantity on the left-hand side of (5.4) is bounded by

$$
k \left( 1 + 2 \omega n_3 n^{-1/2} \right)^{k n_1} \gamma_{n_2} + 4 k^2 n_1 n_3^{-2-\varepsilon} \| X_0 \|_{2+\varepsilon}^2.
$$

Recall that $n_1 \sim n^\alpha$, $n_2 \sim n^\beta$, $n_3 \sim n^\kappa$ and $k \sim n^{1-\beta}$ for parameters $\alpha, \beta, \kappa$ satisfying $0 < \alpha < \beta < 1$ and $\kappa > 0$, and recall that $E|X_0|^{2+\varepsilon} < \infty$ and $\gamma_r = \ldots$
$O(\exp(-r^{\delta}))$ as $r \to \infty$. We therefore have

$$k \left(1 + 2\omega n n^{-1/2}\right)^{kn_1} \gamma_{n_2} = O\left(n^{1-\beta} \left(1 + 2\omega n^{\kappa-1/2}\right)^n \exp(-n^{\alpha^{\delta}})\right) \quad (5.6)$$

$$4k^2n_1n_3^{2-\varepsilon}||X_0||^{2+\varepsilon}_{2+\varepsilon} = O\left(n^{2-2\kappa-\varepsilon^{\kappa}}\right). \quad (5.7)$$

If we choose $\kappa < 1/2$, then $(1 + 2\omega n^{\kappa-1/2})^{n^{1/2-\kappa}} \sim \exp(2\omega)$, and the expression in (5.6) is $O(n^{1-\beta} \exp(n^{\kappa+1/2} - n^{\alpha^{\delta}}))$. We may ensure that it vanishes by choosing $\alpha, \kappa$ to satisfy $\kappa < \alpha^{\delta} - 1/2$. If, in addition, $\kappa > (2 - \beta)/(2 + \varepsilon)$, then the expression in (5.7) also vanishes, and (5.4) is satisfied. We can find $\kappa$ to satisfy these conditions whenever $\alpha, \beta$ are such that $(2 - \beta)/(2 + \varepsilon) < 1/2$ and $(2 - \beta)/(2 + \varepsilon) < \alpha^{\delta} - 1/2$. These two inequalities may be satisfied by choosing $\alpha, \beta$ sufficiently close to one, since the assumptions of our theorem imply that $1/(2+\varepsilon) < \delta - 1/2$. □

Note that the rate of $\gamma$-mixing required in Theorem 5.1 is substantially stronger than would be required under $\alpha$-mixing. Using the central limit theorem given in [5, Theorem 10.7], we see that our $\gamma$-mixing condition may be replaced with the $\alpha$-mixing condition $\sum_{r=1}^{\infty} \alpha^r/(2+\varepsilon)^r < \infty$. Thus, in the case of bounded random variables, the memory condition $\alpha_r = O(r^{-\delta})$, $\delta > 1$, is sufficient for stationary $\alpha$-mixing processes to satisfy a central limit theorem, whereas the analogous condition under Theorem 5.1 is $\gamma_r = O(\exp(-r^{\delta}))$, $\delta > 1/2$.

Acknowledgment. Parts of this paper derive from my doctoral research at Yale University. An earlier version was circulated under the title “A new mixing condition”. I thank Donald Andrews, Yuichi Kitamura, Peter Phillips and Alessio Sancetta for helpful comments.

References


Brendan K. Beare: Department of Economics, University of California - San Diego, La Jolla, CA 92101, USA

*E-mail address: bbeare@ucsd.edu*