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Brendan K Beare

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A COARSENING OF THE STRONG MIXING CONDITION

BRENDAN K. BEARE

Abstract. We consider a generalization of the α-mixing condition of Rosenblatt, which we term γ-mixing. Whereas α-mixing is defined in terms of entire σ-fields of sets generated by random variables in the distant past and future, γ-mixing is defined in terms of a more coarse collection of sets. We provide a Rosenthal inequality and central limit theorem for γ-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 α-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 σ-field generated by the random variables $\{X_t : t \in T\}$. The α-mixing coefficients $\{\alpha_r : r \in \mathbb{N}\}$ associated with $\{X_t\}$ are given by

$$\alpha_r = \sup_{S,T} \sup_{A \in \mathcal{F}_S, B \in \mathcal{F}_T} |P(A \cap B) - P(A) P(B)|, \tag{1.1}$$

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 α-mixing.

In this paper we investigate a generalization of α-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 $\cap_{t \in T} \{X_t \leq x_t\}$, where each x_t ranges over $\mathbb{R}$. We define a sequence of γ-mixing coefficients $\{\gamma_r : r \in \mathbb{N}\}$ by

$$\gamma_r = \sup_{S,T} \sup_{A \in \mathcal{H}_S, B \in \mathcal{H}_T} |P(A \cap B) - P(A) P(B)|, \tag{1.2}$$

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 γ-mixing.

Several other authors [12, 11, 7, 6] have investigated a coarsening of $\mathcal{F}_S$ and $\mathcal{F}_T$ in (1.1). The discussion in Dedecker and Prieur [7] is especially relevant. Those authors consider, among other dependence coefficients, a generalized α-mixing coefficient $\tilde{\alpha}_r$ proposed originally by [12]. This mixing coefficient is introduced in

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Definition 2 of [7] using the notation $\alpha(r)$. After dividing by a constant factor of two, we may write $\tilde{\alpha}_r$ as

$$\tilde{\alpha}_r = \sup_{S,T} \sup_{A\in\mathcal{F}_S, B\in\mathcal{H}_T} \left|P\left(A\cap B\right) - P\left(A\right)P\left(B\right)\right|, \tag{1.3}$$

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 γ-mixing but not $\tilde{\alpha}$-mixing, demonstrating that the γ-mixing property is more general than α-mixing, and distinct from $\tilde{\alpha}$-mixing.

The main results of our paper are a Rosenthal inequality and central limit theorem for γ-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 γ-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 α-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 α-mixing.

The paper is structured as follows. In section 2, an example of a process that is γ-mixing but not $\tilde{\alpha}$-mixing is given. Covariance inequalities applicable to γ-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 γ-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 α-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

$$\left|P\left(A\cap B_r\right) - P\left(A\right)P\left(B_r\right)\right| \geq 1/4 \tag{2.1}$$

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

$$B_r = \left\{ X_r \in \bigcup_{k=1}^{m_r} \left[w_{r,k}, w_{r,k} + 2^{-r-1}\right] \right\}.$$

Now, since $X_0 \sim U(0,1)$, we have $P\left(A\right) = 1/2$. 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,

$$\left|P\left(A\cap B_r\right) - P\left(A\right)P\left(B_r\right)\right| = \frac{1}{2}\left(1 - P\left(B_r\right)\right).$$

But since $X_r \sim U(0,1)$, we have $P\left(B_r\right) \leq m_r 2^{-r-1} \leq 1/2$. Thus (2.1) holds, and $\{X_t\}$ cannot be α-mixing.

Though $\{X_t\}$ is not α-mixing, it is $\tilde{\alpha}$-mixing [7], with a geometric decay rate of $\tilde{\alpha}_r$. We can show that $\{X_t\}$ is also γ-mixing, with a geometric decay rate of γ_r.

Theorem 2.1. *$\{X_t\}$ is γ-mixing, with $\gamma_r \le 2^{1-r}$.*

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

$$\begin{aligned} |P(A_x \cap B_y) - P(A_x)P(B_y)| &= \left|\int_{A_x} (P(B_y|\mathcal{F}_S) - P(B_y))\,\mathrm{d}P\right| \\ &\le \frac{1}{2} E\,|P(B_y|\mathcal{F}_S) - P(B_y)|. \end{aligned}$$

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

$$\begin{aligned} |P(B_y|\mathcal{F}_S) - P(B_y)| &\le \left|P\left(\cap_{t\in T}\{X_t - 2^{\bar{s}-t}X_{\bar{s}} \le y_t\}|\mathcal{F}_S\right) - P(B_y|\mathcal{F}_S)\right| \\ &\quad + \left|P\left(\cap_{t\in T}\{X_t - 2^{\bar{s}-t}X_{\bar{s}} \le y_t\}\right) - P(B_y)\right|. \end{aligned}$$

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

$$\begin{aligned} &|P(B_y|\mathcal{F}_S) - P(B_y)| \\ &\le P\left(\left(\cap_{t\in T}\{X_t - 2^{\bar{s}-t}X_{\bar{s}} \le y_t\}\right) \cap (\cup_{t\in T}\{X_t > y_t\})\,|\mathcal{F}_S\right) \\ &\quad + P\left(\left(\cap_{t\in T}\{X_t - 2^{\bar{s}-t}X_{\bar{s}} \le y_t\}\right) \cap (\cup_{t\in T}\{X_t > y_t\})\right), \end{aligned}$$

from which it follows that

$$E\,|P(B_y|\mathcal{F}_S) - P(B_y)| \le 2P\left(\left(\cap_{t\in T}\{X_t - 2^{\bar{s}-t}X_{\bar{s}} \le y_t\}\right) \cap (\cup_{t\in T}\{X_t > y_t\})\right).$$

The fact that $X_{\bar{s}} \le 1$ now gives

$$\begin{aligned} E\,|P(B_y|\mathcal{F}_S) - P(B_y)| &\le 2P\left(\left(\cap_{t\in T}\{X_t - 2^{\bar{s}-t} \le y_t\}\right) \cap (\cup_{t\in T}\{X_t > y_t\})\right) \\ &\le 2P\left(\cup_{t\in T}\{y_t < X_t \le y_t + 2^{\bar{s}-t}\}\right) \\ &\le 2\sum_{t\in T} P(y_t < X_t \le y_t + 2^{\bar{s}-t}). \end{aligned}$$

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

$$E\,|P(B_y|\mathcal{F}_S) - P(B_y)| \le 2\sum_{t\in T} 2^{\bar{s}-t} \le 2\sum_{t=\bar{s}+r}^{\infty} 2^{\bar{s}-t} = 2^{2-r}.$$

It follows that $\gamma_r \le 2^{1-r}$ for all r. □

Theorem 2.1 demonstrates that $\{X_t\}$ is γ-mixing. But $\{X_t\}$ is also $\tilde{\alpha}$-mixing, so we have yet to provide an example of a process that is γ-mixing but not $\tilde{\alpha}$-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 $X_t^* = 2X_{t-1}^* \mathrm{mod}(1)$ a.s., and has been studied as an example of deterministic chaotic dynamics [2, 9, 14].

Theorem 2.2. *$\{X_t^*\}$ is γ-mixing but not $\tilde{\alpha}$-mixing, with $\gamma_r \le 2^{1-r}$ and $\tilde{\alpha}_r \ge 1/4$.*

Proof. $\gamma_r \leq 2^{1-r}$ follows from Theorem 2.1 and the invariance of γ_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 α-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 $\tilde{\alpha}_r \geq |P(B_r \cap A) - P(B_r)P(A)| \geq 1/4$. □

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 $f : \mathbb{R}^{|S|} \to \mathbb{R}$ and $g : \mathbb{R}^{|T|} \to \mathbb{R}$, we have

$$|\mathrm{Cov}\left(f\left(X_s : s \in S\right), g\left(X_t : t \in T\right)\right)| \leq 4\left\|f\right\|_\infty \left\|g\right\|_\infty \alpha_r. \tag{3.1}$$

An inequality similar to (3.1) that involves γ-mixing coefficients rather than α-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

$$\Delta_R f = \sum_{I \subseteq \{1,\ldots,n\}} (-1)^{|I|} f\left(x_I\right),$$

where x_I is the vector in $\mathbb{R}^n$ whose ith 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

$$\Delta_R f = f\left(d_1, d_2\right) - f\left(c_1, d_2\right) - f\left(d_1, c_2\right) + f\left(c_1, c_2\right).$$

The Vitali variation of f is given by

$$\left\|f\right\|_{\mathrm{V}} = \sup \sum_{R \in \mathcal{A}} \left|\Delta_R f\right|,$$

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 $f : [a, b] \to \mathbb{R}$, let f_I denote the real valued function on $\prod_{i \in I} [a_i, b_i]$ obtained by setting the ith argument of f equal to b_i whenever $i \notin I$. The Hardy-Krause variation of f is given by

$$\left\|f\right\|_{\mathrm{HK}} = \sum_{\emptyset \neq I \subseteq \{1,\ldots,n\}} \left\|f_I\right\|_{\mathrm{V}}.$$

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 γ-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*

$$|Cov(f(X_s : s\in S), g(X_t : t\in T))| \le \|f\|_{HK}\|g\|_{HK}\gamma_r.$$

Proof. Immediate from Theorem 4.2 in [3], and the definition of γ_r. □

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* $\min T - \max S \ge r$. *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*

$$\left|Cov\left(\prod_{s\in S}X_s, \prod_{t\in T}X_t\right)\right| \le A\left(\prod_{t\in S\cup T}\|X_t\|_p\right)\gamma_r^{1/q},$$

where $A = A_1$ *if* $q = 1$, *or* $A = A_1^{1/q}A_2^{(q-1)/q}q\,(q-1)^{(1-q)/q}$ *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

$$\begin{aligned}\left|\mathrm{Cov}\left(\prod_{s\in S}X_s, \prod_{t\in T}X_t\right)\right| \le\; & \left|\mathrm{Cov}\left(\prod_{s\in S}\bar{X}_s, \prod_{t\in T}\bar{X}_t\right)\right| \\ & + \left|\mathrm{Cov}\left(\prod_{s\in S}X_s - \prod_{s\in S}\bar{X}_s, \prod_{t\in T}\bar{X}_t\right)\right| \\ & + \left|\mathrm{Cov}\left(\prod_{s\in S}X_s, \prod_{t\in T}X_t - \prod_{t\in T}\bar{X}_t\right)\right|. \qquad (3.2)\end{aligned}$$

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:

$$\left|\mathrm{Cov}\left(\prod_{s\in S}X_s - \prod_{s\in S}\bar{X}_s, \prod_{t\in T}\bar{X}_t\right)\right| \le 2|S|\left(\prod_{t\in S\cup T}\|X_t\|_p\right)c\gamma_r^{1/q}, \qquad (3.3)$$

$$\left|\mathrm{Cov}\left(\prod_{s\in S}X_s, \prod_{t\in T}X_t - \prod_{t\in T}\bar{X}_t\right)\right| \le 2|T|\left(\prod_{t\in S\cup T}\|X_t\|_p\right)c\gamma_r^{1/q}. \qquad (3.4)$$

We will use Theorem 3.1 to bound the first term on the right-hand side of (3.2). Clearly $\{\bar{X}_t\}$ is γ-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:

$$\|f_I\|_{\mathrm{V}} = \int_{\prod_{s\in I}[-a_s,a_s]} \left(\prod_{s\in S\setminus I} a_s\right) \prod_{s\in I} \mathrm{d}x_s = 2^{|I|}\left(\prod_{s\in S} a_s\right).$$

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

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

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

$$\left|\mathrm{Cov}\left(\prod_{s\in S}\bar{X}_s, \prod_{t\in T}\bar{X}_t\right)\right| \le A_1\left(\prod_{t\in S\cup T} a_t\right)\gamma_r = A_1\left(\prod_{t\in S\cup T}\|X_t\|_p\right)c^{1-q}\gamma_r^{1/q}. \tag{3.5}$$

Combining (3.2) through (3.5), we obtain

$$\left|\mathrm{Cov}\left(\prod_{s\in S}X_s, \prod_{t\in T}X_t\right)\right| \le \left(A_1c^{1-q}+A_2c\right)\left(\prod_{t\in S\cup T}\|X_t\|_p\right)\gamma_r^{1/q}.$$

Minimizing $A_1c^{1-q}+A_2c$ 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

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

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

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

Inequalities (3.6) and (3.7) resemble the classic covariance inequalities for α-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 γ-mixing coefficients rather than α-mixing, they constitute a refinement of the classic inequalities.

4. Rosenthal Inequality

Given constants $p\ge 0$ 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:

$$\begin{aligned}
W_n(p,\varepsilon,X) &= \sum_{t=1}^{n}\|X_t\|_{p+\varepsilon}^p \\
D_n(p,\varepsilon,X) &= W_n(p,0,X) \text{ for } p\le 1 \\
&= W_n(p,\varepsilon,X) \text{ for } 1<p\le 2 \\
&= \max\left\{W_n(p,\varepsilon,X),(W_n(2,\varepsilon,X))^{p/2}\right\} \text{ for } p\ge 2.
\end{aligned}$$

The random variables $\{X_t\}$ are said to satisfy a Rosenthal inequality if there exists a constant $b < \infty$ such that $E\left|\sum_1^n X_t\right|^p \le bD_n(p,\varepsilon,X)$ for all n. A Rosenthal inequality for α-mixing processes is given in [8].

When $p \le 1$, the Rosenthal inequality is a trivial consequence of the inequality $(a+b)^p \le a^p + b^p$, which holds for any positive a, b. When $p > 1$, the Rosenthal inequality for α-mixing processes is proved in two steps. First, using a covariance inequality for α-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 γ-mixing processes, we modify the arguments used in the α-mixing case in the following way. First, in place of the covariance inequality for α-mixing processes, we employ Corollary 3.1 from above, which applies to γ-mixing processes. Second, we modify the interpolation lemma so that it is applicable under γ-mixing. The following lemma provides this modification. We will say that one sequence of numbers $\{\gamma_r\}$ dominates another sequence $\{\gamma_r'\}$ if $\gamma_r' \le \gamma_r$ for all r.

Lemma 4.1. *Fix $k \ge 0$, $\varepsilon > 0$, 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 γ-mixing coefficients are dominated by $\{\gamma_r\}$ satisfies*

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

for all n, where

$$\begin{aligned} V_n(k,\varepsilon,X) &= W_n(k,\varepsilon,X) \text{ for } k \le 2 \\ &= \max\left\{W_n(k,\varepsilon,X), (W_n(2,\varepsilon,X))^{k/2}\right\} \text{ for } k \ge 2. \end{aligned}$$

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 γ-mixing coefficients are dominated by $\{\gamma_r\}$ satisfies

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

for all n.

Proof. The lemma is trivial for $p \le 1$, so we assume $k, p \ge 1$. Suppose $X = \{X_t\}$ is a centered sequence of r.v.s whose γ-mixing coefficients are dominated by $\{\gamma_r\}$. Set

$$\begin{aligned} a &= V_n(p,\varepsilon,X)^{1/p}, \\ \bar{X}_t &= \min\{\max\{X_t,-a\},a\}, \\ \underline{X}_t &= X_t - \bar{X}_t, \\ Y_t &= \bar{X}_t - E\bar{X}_t, \\ Z_t &= \underline{X}_t - E\underline{X}_t. \end{aligned}$$

Jensen's inequality allows us to bound $E\left|\sum_1^n X_t\right|^p$ by

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

Define the random variables

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

and observe that

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

and

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

We thus have

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

Y_t, ξ_t and ζ_t are all nondecreasing transformations of X_t, and therefore all have γ-mixing coefficients that are dominated by $\{\gamma_r\}$. Thus, under the hypothesis of the lemma, there exists $b_1 < \infty$ such that

$$E\left|\sum_{t=1}^{n} X_t\right|^p \leq 2^{p-1}\left(b_1 V_n\left(k,\varepsilon,Y\right)\right)^{p/k} + 2^{2p+k-3} b_1 V_n\left(k,\varepsilon,\xi\right)$$
$$+2^{2p+k-3} b_1 V_n\left(k,\varepsilon,\zeta\right) + 2^{2p+k-2}\left(\sum_{t=1}^{n} E\left|Z_t\right|^{p/k}\right)^k.$$

In [15, 8] it is shown that $V_n\left(k,\varepsilon,Y\right) \leq 2^k V_n\left(p,\varepsilon,X\right)^4 k/p$, that $V_n\left(k,\varepsilon,\xi\right) \leq 2^{k+p} V_n\left(p,\varepsilon,X\right)$, that $V_n\left(k,\varepsilon,\zeta\right) \leq 2^{k+p} V_n\left(p,\varepsilon,X\right)$, and, for $p \geq k-\varepsilon$, that $(\sum_{t=1}^{n} E\left|Z_t\right|^{p/k})^k \leq 2^p V_n\left(p,\varepsilon,X\right)$. We thus obtain $E\left|\sum_{t=1}^{n} X_t\right|^p \leq b_2 V_n\left(p,\varepsilon,X\right)$ 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 γ-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 γ-mixing coefficients satisfying $\sum_{r=1}^{\infty}\left(r+1\right)^{k-2}\gamma_r^{\varepsilon/(k+\varepsilon)} < \infty$. Then there exists a constant $b < \infty$ not depending on ε such that, for all n,*

$$E\left|\sum_{t=1}^{n} X_t\right|^p \leq bD_n\left(p,\varepsilon,X\right).$$

Proof. The proof of this theorem differs from the proof under α-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 α-mixing processes. Second, Lemma 4.1 is used in place of the interpolation lemma [15, 8] for α-mixing processes. □

Note that the only difference between Theorem 4.1 and the Rosenthal inequality for α-mixing processes stated in [8] is that we have replaced α-mixing coefficients with γ-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 γ-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 $\delta > \left(4+\varepsilon\right)/\left(4+2\varepsilon\right)$ and all $r \in \mathbb{N}$. Then $\sum_{r=1}^{\infty}\left|EX_0X_r\right| < \infty$, and if $\sigma^2 := EX_0^2 + 2\sum_{r=1}^{\infty} EX_0X_r > 0$, then $n^{-1/2}\sum_{t=1}^{n} X_t \to_d N(0,\sigma^2)$ as $n \to \infty$.*

Proof. Absolute convergence of $\sum_{r=1}^{\infty} EX_0X_r$ follows from Theorem 3.2. Suppose $\sigma > 0$. We will show that $n^{-1/2}\sum_{t=1}^{n} X_t \to_d N(0,\sigma^2)$ 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:

$$\begin{aligned}
\sum_{t=1}^{n} X_t &= \sum_{i=1}^{k} \eta_{in} + \sum_{i=1}^{k+1} \nu_{in}, && k = \left[\tfrac{n}{n_1+n_2}\right] \\
\eta_{in} &= \sum_{t=(i-1)(n_1+n_2)+1}^{in_1+(i-1)n_2} X_t, && i = 1,\ldots,k \\
\nu_{in} &= \sum_{t=in_1+(i-1)n_2+1}^{i(n_1+n_2)} X_t, && i = 1,\ldots,k \\
\nu_{k+1,n} &= \sum_{t=k(n_1+n_2)+1}^{n} X_t.
\end{aligned}$$

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 $n^{-1/2}\sum_{t=1}^{n} X_t \to_d N\left(0,\sigma^2\right)$ if the following four conditions are satisfied for ϕ,ψ being either sine or cosine functions:

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

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

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

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

(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

$$E\eta_{in}^2 1\left(\eta_{in}^2 > n\epsilon\right) \leq \|\eta_{in}\|_{2+\varepsilon}^2 P\left(\eta_{in}^2 > n\epsilon\right)^{\varepsilon/(2+\varepsilon)} \leq (n\epsilon)^{-\varepsilon/2}\|\eta_{in}\|_{2+\varepsilon}^{2+\varepsilon}.$$

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

$$\left|\operatorname{Cov}\left(\eta_{in},\eta_{jn}\right)\right| \leq 8n_1^2\|X_0\|_{2+\varepsilon}^2\gamma_{(j-i)n_2}^{\varepsilon/(2+\varepsilon)}$$

for $1 \leq i < j \leq k$. It follows that the left-hand side of (5.3) is $O(n\gamma_{n_2}^{\varepsilon/(2+\varepsilon)}) = o(1)$.

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

$$\begin{aligned}
S_j &= \cup_{i=1}^{j-1}\left\{(i-1)(n_1+n_2)+1,\ldots,in_1+(i-1)n_2\right\} \\
T_j &= \left\{(j-1)(n_1+n_2)+1,\ldots,jn_1+(j-1)n_2\right\}.
\end{aligned}$$

Using Markov's inequality and the boundedness of ϕ and ψ, we may show that

$$\begin{aligned}
&\left|\operatorname{Cov}\left(\phi\left(\omega n^{-1/2}\sum_{i=1}^{j-1}\eta_{in}\right),\psi\left(\omega n^{-1/2}\eta_{jn}\right)\right)\right| \\
\le\ &\left|\operatorname{Cov}\left(\phi\left(\omega n^{-1/2}\sum_{s\in S_j}X_{sn}\right),\psi\left(\omega n^{-1/2}\sum_{t\in T_j}X_{tn}\right)\right)\right| \\
&+4jn_1n_3^{-2-\varepsilon}\|X_0\|_{2+\varepsilon}^{2+\varepsilon}. \qquad (5.5)
\end{aligned}$$

We will use Theorem 3.1 to bound the first term on the right-hand side of (5.5). Let $f:[-n_3,n_3]^{|S_j|}\to\mathbb{R}$ and $g:[-n_3,n_3]^{|T_j|}\to\mathbb{R}$ be given by

$$\begin{aligned}
f\left(x_s:s\in S_j\right) &= \phi\left(\omega n^{-1/2}\sum_{s\in S_j}x_s\right)\\
g\left(x_t:t\in T_j\right) &= \psi\left(\omega n^{-1/2}\sum_{t\in T_j}x_t\right).
\end{aligned}$$

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

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

The function obtained by differentiating f_I once with respect to each argument is bounded in absolute value by $\left(\omega n^{-1/2}\right)^{|I|}$. Thus, $\|f_I\|_{\mathrm{V}}\le(2\omega n_3n^{-1/2})^{|I|}$. Using the binomial theorem, we now have

$$\begin{aligned}
\|f\|_{\mathrm{HK}} &\le \sum_{\emptyset\ne I\subseteq S_j}\left(2\omega n_3n^{-1/2}\right)^{|I|}\\
&= \sum_{s=1}^{|S_j|}\frac{|S_j|!}{(|S_j|-s)!s!}\left(2\omega n_3n^{-1/2}\right)^{s}\\
&= \left(1+2\omega n_3n^{-1/2}\right)^{|S_j|}-1.
\end{aligned}$$

We can show similarly that $\|g\|_{\mathrm{HK}}\le(1+2\omega n_3n^{-1/2})^{|T_j|}-1$. Thus, since the γ-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

$$\|f\|_{\mathrm{HK}}\|g\|_{\mathrm{HK}}\gamma_{n_2}\le\left(1+2\omega n_3n^{-1/2}\right)^{|S_j|+|T_j|}\gamma_{n_2}=\left(1+2\omega n_3n^{-1/2}\right)^{jn_1}\gamma_{n_2}.$$

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

$$k\left(1+2\omega n_3n^{-1/2}\right)^{kn_1}\gamma_{n_2}+4k^2n_1n_3^{-2-\varepsilon}\|X_0\|_{2+\varepsilon}^{2+\varepsilon}.$$

Recall that $n_1\sim n^{\beta}$, $n_2\sim n^{\alpha}$, $n_3\sim n^{\kappa}$ and $k\sim n^{1-\beta}$ for parameters α,β,κ satisfying $0<\alpha<\beta<1$ and $\kappa>0$, and recall that $E|X_0|^{2+\varepsilon}<\infty$ and $\gamma_r=$

$O(\exp(-r^\delta))$ as $r \to \infty$. We therefore have

$$k\left(1+2\omega n_3 n^{-1/2}\right)^{kn_1}\gamma_{n_2} = O\left(n^{1-\beta}\left(1+2\omega n^{\kappa-1/2}\right)^n \exp(-n^{\alpha\delta})\right) \quad (5.6)$$

$$4k^2 n_1 n_3^{-2-\varepsilon}\|X_0\|_{2+\varepsilon}^{2+\varepsilon} = O\left(n^{2-\beta-2\kappa-\varepsilon\kappa}\right). \quad (5.7)$$

If we choose $\kappa < 1/2$, then $\left(1+2\omega n^{\kappa-1/2}\right)^{n^{1/2-\kappa}} \sim \exp(2\omega)$, 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 α,κ 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 κ to satisfy these conditions whenever α,β 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 α,β sufficiently close to one, since the assumptions of our theorem imply that $1/(2+\varepsilon) < \delta-1/2$ □

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

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

E-mail address: bbeare@ucsd.edu