ON THE COMPLETE MOMENT CONVERGENCE OF WEIGHTED SUMS OF $\rho^*$-MIXING RANDOM VARIABLES

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(Communicated by X. Wang)

Abstract. In this paper, the authors study the complete moment convergence of the weighted sum of $\rho^*$-mixing sequences which are stochastically dominated by a random variable $X$. The obtained results improve the corresponding ones of Sung (2013) and Wu (2014).

1. Introduction

Let $\{X_n, n \geq 1\}$ be a sequence of random variables defined on a fixed probability space $(\Omega, \mathcal{F}, P)$. Denote $\mathcal{F}_S = \sigma(X_i, i \in S \subset \mathbb{N})$. For given sub-$\sigma$-algebras $\mathcal{F}_S$, $\mathcal{F}_T$ of $\mathcal{F}$, let

$$\rho(\mathcal{F}_S, \mathcal{F}_T) = \sup_{X \in L_2(\mathcal{F}_S), Y \in L_2(\mathcal{F}_T)} \frac{|EXY - EXEY|}{(\text{Var}(X) \cdot \text{Var}(Y))^{1/2}}$$

Define

$$\rho^*(k) = \sup \rho(\mathcal{F}_S, \mathcal{F}_T)$$

where the supremum is taken over all finite subsets $S, T \in \mathbb{N}$ such that

$$\text{dist}(S, T) = \min_{j \in S, h \in T} |j - h| \geq k, k \geq 0$$

DEFINITION 1.1. A sequence of random variables $\{X_n, n \geq 1\}$ is said to be a $\rho^*$-mixing sequence if there exists $k \in \mathbb{N}$ such that $\rho^*(k) < 1$.

An array of random variables $\{X_{nk}, k \in \mathbb{N}, n \in \mathbb{N}\}$ is said to be rowwise $\rho^*$-mixing, if for every $n \in \mathbb{N}$, $\{X_{nk}, k \in \mathbb{N}\}$ is a $\rho^*$-mixing sequence of random variables.

The concept of $\rho^*$-mixing sequence can be dated back to Stein [1]. Bradley [2] studied the properties of $\rho^*$-mixing sequence and obtained the central limit theorem. Since the article of Bradley [2], many authors studied the convergence properties for sequences or arrays of $\rho^*$-mixing random variables. We refer the reader to [2,3,4,5,6] for more details.


Keywords and phrases: Complete convergence, complete moment convergence, weighted sums, $\rho^*$-mixing random variables.
A sequence of random variables \( \{U_n, n \geq 1\} \) is said to converge completely to a constant \( a \) if for any \( \varepsilon > 0 \),
\[
\sum_{n=1}^{\infty} P(|U_n - a| > \varepsilon) < \infty
\]
This notion was first given by Hsu and Robbins [7], further studied by Baum and Katz [8], and it has been an important basic tool to study the convergence in probability and statistics.

Let \( \{Z_n, n \geq 1\} \) be a sequence of random variables and \( a_n > 0, b_n > 0, q > 0 \). If
\[
\sum_{n=1}^{\infty} a_n E\{b_n^{-1}|Z_n| - \varepsilon\}^q < \infty \tag{1.1}
\]
for all \( \varepsilon > 0 \), then \( \{Z_n, n \geq 1\} \) was called a complete moment convergence sequence by Chow [9]. Zhou et al. [10] and Sung [11] obtained the following complete convergence results for weighted sums of \( \rho^* \)-mixing sequence, respectively.

**THEOREM A.** (Zhou et al. [10]) Let \( \{X_n, n \geq 1\} \) be a sequence of identically distributed \( \rho^* \)-mixing sequence, and let \( \{a_{ni}, 1 \leq i \leq n, n \geq 1\} \) be an array of constants satisfying
\[
\sum_{i=1}^{n} |a_{ni}|^{\max\{\alpha, \gamma\}} = O(n) \tag{1.1}
\]
for some \( 0 < \alpha \leq 2 \) and \( \gamma > 0 \) with \( \alpha \neq \gamma \). Let \( b_n = n^{1/\alpha}(\log n)^{1/\gamma} \). If \( EX_1 = 0 \) for \( 1 < \alpha \leq 2 \) and
\[
\begin{align*}
E|X|^\alpha &< \infty, \quad \alpha > \gamma, \\
E|X|^\alpha \log |X| &< \infty, \quad \alpha = \gamma, \\
E|X|^\gamma &< \infty, \quad \alpha < \gamma.
\end{align*} \tag{1.2}
\]
holds for \( \alpha \neq \gamma \), then
\[
\sum_{n=1}^{\infty} n^{-1} P\left( \max_{1 \leq m \leq n} m \sum_{i=1}^{m} a_{ni}X_i > b_n\varepsilon \right) < \infty \text{ for all } \varepsilon > 0 \tag{1.3}
\]

**THEOREM B.** (Sung [11]) Let \( \{X_n, n \geq 1\} \) be a sequence of identically distributed \( \rho^* \)-mixing sequence, and let \( \{a_{ni}, 1 \leq i \leq n, n \geq 1\} \) be an array of constants satisfying (1.1) for some \( 0 < \alpha \leq 2 \). Let \( b_n = n^{1/\alpha}(\log n)^{1/\alpha} \). If \( EX_1 = 0 \) for \( 1 < \alpha \leq 2 \) and \( E|X|^\alpha \log(1 + |X_1|) < \infty \), then (1.3) holds.

As Sung [11] pointed out, theorem A. actually only studied the complete convergence of \( \rho^* \)-mixing sequence for the case \( \alpha > \gamma \). Sung [11, Remark 2.2] presented an open problem whether the case \( \alpha < \gamma \) of Theorem A. remains true for \( \rho^* \)-mixing sequence. Later, Wu et al. [12] solved this open problem, and get some useful inequalities.
THEOREM C. (Wu et al. [12]) Let \( \{X_n, n \geq 1\} \) be a sequence of identically distributed \( \rho^* \)-mixing sequence, and let \( \{a_{ni}, 1 \leq i \leq n, n \geq 1\} \) be an array of constants satisfying (1.1) for some \( 0 < \alpha \leq 2 \). Let \( b_n = n^{1/\alpha}(\log n)^{1/\gamma} \). If \( EX_1 = 0 \) for \( 1 < \alpha \leq 2 \) and conditions (1.2) holds for \( \alpha < \gamma \), then conclusions (1.3) holds.

In this work, the complete moment convergence for \( \rho^* \)-mixing sequence shall be studied. The main result is given in Section 3. The formal definition of \( \rho^* \)-mixing sequence and other preliminaries are recalled in Section 2.

Throughout this paper, the symbol \( C \) always stands for a generic positive constant which may differ from one place to another.

2. Preliminaries

We first state some lemmas, which will be used in the proofs of our main result.

**Lemma 2.1.** (Utev and Peligrad [13]) Let \( 0 \leq r < 1, p \geq 2, \) and \( k \) be a positive integer. Assume that \( \{X_n, n \geq 1\} \) is a mean zero sequence of \( \rho^* \)-mixing random variables satisfying \( \rho^*(k) \leq r \). Let \( E|X_n|^p < \infty \) for every \( n \geq 1 \). Then there exists a positive constant \( C \) not depending on \( n \) such that

\[
E \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} X_i \right|^p \right) \leq C \left\{ \sum_{i=1}^{n} E|X_i|^p + \left( \sum_{i=1}^{n} \text{Var}(X_i) \right)^{p/2} \right\}
\]

**Lemma 2.2.** (Sung [14]) Let \( \{X_i, 1 \leq i \leq n\} \) and \( \{Y_i, 1 \leq i \leq n\} \) be the sequence of random variables. Then for any \( q > 1, \varepsilon > 0, \) and \( a > 0, \)

\[
E \left( \max_{1 \leq k \leq n} \left| \sum_{i=1}^{k} (X_i + Y_i) \right| - \varepsilon a \right)^+ \leq \left( \frac{1}{\varepsilon^q} + \frac{1}{q - 1} \right) \frac{1}{a^{q-1}} E \left( \max_{1 \leq k \leq n} \left| \sum_{i=1}^{k} X_i \right|^q \right)
\]

\[
+ E \left( \max_{1 \leq k \leq n} \left| \sum_{i=1}^{k} Y_i \right|^q \right)
\]

**Lemma 2.3.** (Adler and Rosalsky [15] and Adler et al. [16]) Let \( \{X_n, n \geq 1\} \) be a sequence of random variables, which is stochastically dominated by a random variable \( X, i.e. \)

\[
\sup_{n \geq 1} P(|X_n| > x) \leq CP(|X| > x), \forall x \geq 0
\]

Then, for any \( \alpha > 0 \) and \( b > 0, \) the following two statements hold:

\[
E[|X_n|^\alpha I(|X_n| \leq b)] \leq C_1 \left[ E[|X|^\alpha I(|X| \leq b)] + b^\alpha P(|X| > b) \right]
\]

\[
E[|X_n|^\alpha I(|X_n| > b)] \leq C_2 E[|X|^\alpha I(|X| > b)]
\]

Consequently, \( E|X_n|^\alpha \leq C_3 E|X|^\alpha \) for all \( n \geq 1. \)

By Lemma 2.3 and Lemma 2.2 of Wu et al. [12], we can get the following lemma.
Lemma 2.4. Let \( \{X_n, n \geq 1\} \) be a sequence of random variables, which is stochastically dominated by a random variable \( X \). Suppose \( \{a_{ni}, 1 \leq i \leq n, n \geq 1\} \) be an array of constants satisfying

\[
\sum_{i=1}^{n} |a_{ni}|^{\alpha} = O(n)
\]  

(2.1)

for some \( \alpha > 0 \). Let \( b_n = n^{1/\alpha} (\log n)^{1/\gamma} \) for some \( \gamma > 0 \), then,

\[
\sum_{n=2}^{\infty} n^{-1} b_n^{-\alpha} \sum_{i=1}^{n} E|a_{ni}X_i|^{\alpha} I(|a_{ni}X_i| > b_n) \leq H_X(\alpha, \gamma)
\]

where

\[
H_X(\alpha, \gamma) = \begin{cases} 
CE|X|^\alpha, & \alpha > \gamma, \\
CE|X|^\alpha \log(1 + |X|), & \alpha = \gamma \\
CE|X|^\gamma, & \alpha < \gamma.
\end{cases}
\]

(2.2)

Proof. Note the fact that \( \{X_n, n \geq 1\} \) is stochastically dominated by a random variable \( X \), we can get,

\[
P(|a_{ni}X_i| > x) \leq CP(|a_{ni}X| > x)
\]

By Lemma 2.3, we have

\[
E[|a_{ni}X_i|^{\alpha} I(|a_{ni}X_i| > b_n)] \leq CE[|a_{ni}X|^{\alpha} I(|a_{ni}X| > b_n)]
\]

Then by Lemma 2.2 of Wu [8], we have,

\[
\sum_{n=2}^{\infty} n^{-1} b_n^{-\alpha} \sum_{i=1}^{n} E|a_{ni}X_i|^{\alpha} I(|a_{ni}X_i| > b_n)
\]

\[
\leq C \sum_{n=2}^{\infty} n^{-1} b_n^{-\alpha} \sum_{i=1}^{n} E|a_{ni}X|^{\alpha} I(|a_{ni}X| > b_n)
\]

\[
\leq H_X(\alpha, \gamma)
\]

where \( H_X(\alpha, \gamma) \) is defined as equation (2.2). \( \Box \)

The following lemma plays an important role in the proof of our main results, which improves Lemma 2.3 of Wu et al. [12].

Lemma 2.5. Let \( \{X_n, n \geq 1\} \) be a sequence of random variables, which is stochastically dominated by a random variable \( X \). Suppose \( \{a_{ni}, 1 \leq i \leq n, n \geq 1\} \) be an array of constants satisfying equation (2.1) for some \( \alpha > 0 \). Let \( b_n = n^{1/\alpha} (\log n)^{1/\gamma} \) for some \( \gamma > 0 \). If \( q > \max\{\alpha, \gamma\} \), then

\[
\sum_{n=2}^{\infty} n^{-1} b_n^{-q} \sum_{i=1}^{n} E|a_{ni}X_i|^{q} I(|a_{ni}X_i| \leq b_n) \leq H_X(\alpha, \gamma)
\]
where $H_X(\alpha, \gamma)$ is defined as equation (2.2).

**Proof.** By Lemma 2.3, we can get that
\[
\sum_{n=2}^{\infty} n^{-1} b_n^{-q} \sum_{i=1}^{n} E|a_{ni}X_i|^q I(|a_{ni}X_i| \leq b_n) \\
\leq C \left( \sum_{n=2}^{\infty} n^{-1} b_n^{-q} \sum_{i=1}^{n} E|a_{ni}X|^q I(|a_{ni}X| \leq b_n) + \sum_{n=2}^{\infty} n^{-1} \sum_{i=1}^{n} P(|a_{ni}X| > b_n) \right) \\
\triangleq C(J_1 + J_2)
\]

By Lemma 2.3 of Wu et al. [12], we can get
\[J_1 \leq H_X(\alpha, \gamma)\]
where $H_X(\alpha, \gamma)$ is defined as equation (2.2). For $J_2$, by Lemma 2 of Wu et al. [12], we have
\[J_2 = \sum_{n=2}^{\infty} n^{-1} \sum_{i=1}^{n} P(|a_{ni}X| > b_n) \]
\[= \sum_{n=2}^{\infty} n^{-1} \sum_{i=1}^{n} E(I(|a_{ni}X| > b_n)) \]
\[\leq \sum_{n=2}^{\infty} n^{-1} b_n^{-\alpha} \sum_{i=1}^{n} E(|a_{ni}X|^\alpha I(|a_{ni}X| > b_n)) \]
\[\leq H_X(\alpha, \gamma)\]

Then, we complete the proof. \(\square\)

### 3. Main result

In this section, we state our main theorem and its proofs, which improve Theorem A., Theorem B. and Theorem C. to the complete moment convergence under more general conditions.

**THEOREM 3.1.** Let \(\{X_n, n \geq 1\}\) be a mean zero sequence of \(\rho^*\)-mixing random variables, which is stochastically dominated by a random variable \(X\). Suppose \(\{a_{ni}, 1 \leq i \leq n, n \geq 1\}\) be an array of constants satisfying (1.1) for some \(0 < \alpha \leq 2\) and \(\gamma > 0\). Let \(b_n = n^{1/\alpha}(\log n)^{1/\gamma}\). If equation (1.2) holds, then, for all \(\varepsilon > 0\),
\[
\sum_{n=2}^{\infty} (nb_n)^{-1} E \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} a_{ni}X_i \right| - \varepsilon b_n \right)^+ < \infty \quad (3.1)
\]

**Proof.** Without loss of generality, we may assume that \(\sum_{i=1}^{n} |a_{ni}|^{\max\{\alpha, \gamma\}} \leq n\). For all \(n \geq 1\), let \(X_{ni} = X_i I(|a_{ni}X_i| \leq b_n), \bar{X}_{ni} = X_i I(|a_{ni}X_i| > b_n), \) \(1 \leq i \leq n\). Obviously,
\[
a_{ni}X_i = a_{ni}X_{ni} + a_{ni}\bar{X}_{ni} = [a_{ni}X_{ni} - E(a_{ni}X_{ni})] + E(a_{ni}X_{ni}) + a_{ni}\bar{X}_{ni} \quad (3.2)
\]
Then, by equation (3.2) and Lemma 2.2 with \( a = b_n \) and \( q > \max\{2, 2\gamma/\alpha\} \), we have

\[
\sum_{n=2}^{\infty} (nb_n)^{-1} E \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} a_{ni}X_i \right| - \varepsilon b_n \right) +
\]

\[
\leq C \sum_{n=2}^{\infty} n^{-1} (b_n)^{-q} E \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} [a_{ni}X_{ni} - E(a_{ni}X_{ni})] \right| \right) + \sum_{n=2}^{\infty} (nb_n)^{-1} E \left( \max_{1 \leq j \leq n} \left| a_{ni}X_{ni} \right| \right) + \sum_{n=2}^{\infty} (nb_n)^{-1} \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} E(a_{ni}X_{ni}) \right| \right)
\]

\[=: I_1 + I_2 + I_3\]

First, for \( I_3 \), for \( 0 < \alpha < 1, 0 < \gamma < 1 \), then, \( 1 > \max\{\alpha, \gamma\} \). Then, by equation (1.2) and Lemma 2.5, we have,

\[
I_3 \leq \sum_{n=2}^{\infty} (nb_n)^{-1} \sum_{i=1}^{n} E|a_{ni}X_{ni}|
\]

\[= \sum_{n=2}^{\infty} n^{-1} b_n^{-1} \sum_{i=1}^{n} E|a_{ni}X_i|I(|a_{ni}X_i| \leq b_n)
\]

\[\leq H_X(\alpha, \gamma)\]

\[< \infty\]

where \( H_X(\alpha, \gamma) \) is defined as equation (2.2). For \( 0 < \alpha < 1, \gamma \geq 1 \), then \( \alpha < \gamma \) and \( \sum_{i=1}^{n} |a_{ni}|^\gamma \leq n \). By Lemma 2.3 and \( E(X_n) = 0, n \geq 1 \),

\[
I_3 \leq \sum_{n=2}^{\infty} (nb_n)^{-1} \sum_{i=1}^{n} E|a_{ni}X_i|I(|a_{ni}X_i| \leq b_n)
\]

\[\leq \sum_{n=2}^{\infty} (nb_n)^{-1} \sum_{i=1}^{n} E|a_{ni}X_i|I(|a_{ni}X_i| > b_n)
\]

\[\leq \sum_{n=2}^{\infty} n^{-1} b_n^{-\gamma} \sum_{i=1}^{n} E|a_{ni}X_i|^\gamma I(|a_{ni}X_i| > b_n)
\]

\[\leq \sum_{n=2}^{\infty} n^{-1} b_n^{-\gamma} \sum_{i=1}^{n} E|a_{ni}X|^\gamma I(|a_{ni}X| > b_n)
\]

\[= \sum_{n=2}^{\infty} n^{-1-\gamma/\alpha} (\log n)^{-1} \sum_{i=1}^{n} E|a_{ni}X|^\gamma I(|a_{ni}X| > b_n)
\]

\[\leq \sum_{n=2}^{\infty} n^{-\gamma/\alpha} (\log n)^{-1} E|X|^\gamma
\]

\[\leq \sum_{n=2}^{\infty} n^{-1} (\log n)^{-\gamma/\alpha} E|X|^\gamma
\]

\[\leq CE|X|^\gamma\]
For $1 \leq \alpha \leq 2$, noting $E(X_n) = 0$ for all $n \geq 1$, by equation (1.2) and Lemma 2.4, we get that

$$I_3 = \sum_{n=2}^{\infty} (nb_n)^{-1} \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} E(a_{ni}X_{ni}) \right| \right)$$

$$\leq \sum_{n=2}^{\infty} n^{-1} b_n^{-\alpha} \sum_{i=1}^{n} E|a_{ni}X_i|^\alpha I(|a_{ni}X_i| > b_n)$$

$$\leq H_x(\alpha, \gamma) < \infty.$$

For $I_2$, it can be easily get that

$$I_2 \leq \sum_{n=2}^{\infty} (nb_n)^{-1} \sum_{i=1}^{n} E|a_{ni}X_i| I(|a_{ni}X_i| > b_n)$$

Similarly to the proof of $I_3 < \infty$, we can get that $I_2 < \infty$ for $0 < \alpha \leq 2$.

By Lemma 2.1, we can get that

$$I_1 = C \sum_{n=2}^{\infty} n^{-1} (b_n)^{-q} E \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} [a_{ni}X_{ni} - E(a_{ni}X_{ni})] \right|^q \right)$$

$$\leq C \sum_{n=2}^{\infty} n^{-1} (b_n)^{-q} \sum_{i=1}^{n} E|a_{ni}X_{ni}|^q + C \sum_{n=2}^{\infty} n^{-1} (b_n)^{-q} \left( \sum_{i=1}^{n} E(a_{ni}X_{ni})^2 \right)^{q/2}$$

$$=: I_{11} + I_{12}$$

By Lemma 2.5, we can get $I_{11} \leq H_x(\alpha, \gamma) < \infty$. For $I_{12}$, if $\alpha \neq \gamma$, by $\alpha \leq 2$, $\sum_{i=1}^{n} |a_{ni}|^\alpha \leq n$ and $q > 2\gamma/\alpha$,

$$I_{12} \leq C \sum_{n=2}^{\infty} n^{-1} \left( b_n^{-\alpha} \sum_{i=1}^{n} |a_{ni}|^\alpha E|X|^\alpha I(|a_{ni}X_i| \leq b_n) \right)^{q/2}$$

$$\leq C \sum_{n=2}^{\infty} n^{-1} (\log n)^{-\alpha q/2} (E|X|^\alpha)^{q/2} < \infty$$

If $\alpha = \gamma$, let $q = 2$, by Lemma 2.5, we get that,

$$I_{12} = C \sum_{n=2}^{\infty} n^{-1} (b_n)^{-2} \sum_{i=1}^{n} E|a_{ni}X_i|^2 I(|a_{ni}X_i| \leq b_n)$$

$$\leq CE|X|^\alpha \log(1 + |X|) < \infty$$

Therefore, the proof is completed. \(\square\)
4. Conclusions

The main result study the complete moment convergence for the weighted sums of $\rho^*$-mixing sequences which are stochastically dominated by a random variable $X$. Sung (2013) and Wu et al. (2014) studied the complete convergence for the identically distributed random variables. So, our results improve the corresponding ones of Sung (2013) and Wu et al. (2014) under more general conditions.

Acknowledgement. The authors are grateful to the referee for carefully reading the manuscript and for offering comments which enabled them to improve the paper. The research of W. Lv was supported by the Key University Science Research Project of Anhui province (KJ2017A426, KJ2018A0429, KJ2016B15) and the Natural Science Foundation of Anhui province (1508085QA14), the scientific research project of Chuzhou University (2015PY01, 2017qd16). The research of Y. Wu is partially supported by the Natural Science Foundation of Anhui Province (1708085MA04) and the Key Program in the Young Talent Support Plan in Universities of Anhui Province (gxyqZD2016316).

Competing interests. The authors declare that they have no competing interests.

Authors contributions. All authors contributed equally to the writing of this paper. All authors read and approved the final manuscript.

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