Section 25

Convergence of Distributions

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Convergence of distributions

Definition (convergence in distribution) Distribution function $F_n(\cdot)$ is said to converge weakly to distribution function F, if

$$\lim_{n\to\infty} F_n(x) = F(x),$$

for every continuity point x of $F(\cdot)$.

In notations, we write $F_n \Rightarrow F$.

Why does the definition only require convergence at continuity point?
Answer: If not, there will be quite a few distributions do not converge (in distribution).

Example 14.4 Let $X_1, X_2, \ldots$ be i.i.d. with

$$\Pr[X_n = 1] = \Pr[X_n = -1] = \frac{1}{2}.$$

Then

$$F_{(X_1+\cdots+X_n)/n}(x) \Rightarrow \Delta(x) = \begin{cases} 0, & \text{if } x < 0; \\ 1, & \text{if } x \geq 0. \end{cases}$$

By symmetry,

$$\Pr\left[\frac{X_1+\cdots+X_n}{n} > 0\right] = \Pr\left[\frac{X_1+\cdots+X_n}{n} < 0\right] = \frac{1 - \Pr\left[\frac{X_1+\cdots+X_n}{n} = 0\right]}{2}.$$

Accordingly,

$$1 < \frac{n!}{\sqrt{2n\pi}\left(\frac{n}{e}\right)^n} < 1 + \frac{1}{12n-1}$$
$$\Rightarrow 2^{-2k}\binom{2k}{k} \leq \frac{1}{\sqrt{k\pi}}\left(1 + \frac{1}{24k-1}\right)$$

$$\begin{aligned} F_{(X_1+\cdots+X_n)/n}(0) &= \Pr\left[\frac{X_1+\cdots+X_n}{n} \leq 0\right] \\ &= \underbrace{\frac{1}{2}}_{n=1}, \underbrace{\frac{1+2^{-2}\binom{2}{1}}{2}}_{n=2}, \underbrace{\frac{1}{2}}_{n=3}, \underbrace{\frac{1+2^{-4}\binom{4}{2}}{2}}_{n=4}, \underbrace{\frac{1}{2}}_{n=5}, \underbrace{\frac{1+2^{-6}\binom{6}{3}}{2}}_{n=6}, \ldots \to \frac{1}{2} \neq \Delta(0) = 1. \end{aligned}$$

□

Vague convergence

Definition (vague convergence) A sequence of measures $\{\mu_n\}_{n=1}^{\infty}$ is said to *converge vaguely* to measure μ, if

$$\mu_n(a,b] \to \mu(a,b],$$

for every finite interval for which $\mu\{a\} = \mu\{b\} = 0$.

In notations, we write $\mu_n \stackrel{v}{\longrightarrow} \mu$.

Observation If μ_n and μ are both probability measure,
then $\mu_n \stackrel{v}{\longrightarrow} \mu$ is equivalent to $F_n \Rightarrow F$,
where $F_n(x) = \mu_n(-\infty, x]$ and $F(x) = \mu(-\infty, x]$.

Example 25.1 (converge vaguely $\not\Rightarrow$ converge in distribution)
$F_n(x) = I_{[n,\infty)}$.
Then $F_n \stackrel{v}{\longrightarrow} F \equiv 0$
but we cannot write $F_n \Rightarrow F$, since $\lim_{x\uparrow\infty} F(x) = 0$.

Vague convergence

The condition "for every finite interval for which $\mu\{a\} = \mu\{b\} = 0$" is essential for vague convergence.

Example 25.3

μ_n places mass $1/n$ at each point k/n for $k = 0, 1, \ldots, n-1$.

Then $F_n(x) = \mu_n(-\infty, x] = \begin{cases} 0, & \text{if } x < 0; \\ \dfrac{\lfloor nx \rfloor + 1}{n}, & \text{if } 0 \le x < 1; \\ 1, & \text{if } x \ge 1. \end{cases}$

Accordingly,

$$F_n(x) \Rightarrow F(x) = \begin{cases} 0, & \text{if } x < 0; \\ x, & \text{if } 0 \le x < 1; \\ 1, & \text{if } x \ge 1. \end{cases}$$

So $\mu_n \Rightarrow \mu$, where μ is Lebesgue measure confined in $[0, 1)$.

Let $\mathbb{Q}$ be the set of all rational numbers.
Then $\mu_n(\mathbb{Q}) = 1$ for every n.
But $\mu(\mathbb{Q}) = 0$.
However, this does not violate $\mu_n \Rightarrow \mu$.

Poisson approximation to the binomial

Theorem 23.2 $Z_{n,1}, Z_{n,2}, \ldots, Z_{n,r_n}$ are independent random variables.
$\Pr[Z_{n,k} = 1] = p_{n,k}$ and $\Pr[Z_{n,k} = 0] = 1 - p_{n,k}$.
Then

$$\left.\begin{array}{l} (i) \lim_{n\to\infty} \sum_{k=1}^{r_n} p_{n,k} = \lambda > 0 \\ (ii) \lim_{n\to\infty} \max_{1\le k\le r_n} p_{n,k} = 0 \end{array}\right\} \Rightarrow \Pr\left[\sum_{k=1}^{r_n} Z_{n,k} = i\right] \to e^{-\lambda}\frac{\lambda^i}{i!} \text{ for } i = 0, 1, 2, \ldots.$$

and

$$\left.\begin{array}{l} (i) \lim_{n\to\infty} \sum_{k=1}^{r_n} p_{n,k} = 0 \\ (ii) \lim_{n\to\infty} \max_{1\le k\le r_n} p_{n,k} = 0 \end{array}\right\} \Rightarrow \Pr\left[\sum_{k=1}^{r_n} Z_{n,k} = i\right] \to \begin{cases} 1, & \text{if } i = 0; \\ 0, & \text{if } i = 1, 2, \ldots \end{cases}$$

If $r_n = n$, then Theorem 23.2 reduces to **Poisson approximation to the binomial.**

Example 25.2 (Poisson approximation to the binomial)
Take $p_{n,k} = \lambda/n$.

$$\mu_n\{k\} = \binom{n}{k}\left(\frac{\lambda}{n}\right)^k\left(1-\frac{\lambda}{n}\right)^{n-k} \text{ for } 0 \le k \le n.$$

Then

$$\mu_n \Rightarrow \text{Poisson}(\lambda).$$

Example 25.4 $\mu_n\{x_n\} = 1$ and $\mu\{x\} = 1$.
Then

$$\mu_n \Rightarrow \mu \text{ if, and only if } x_n \stackrel{n\to\infty}{\longrightarrow} x.$$

If $x_n > x$ for every n, then (at the discontinuity point x of $F(\cdot)$)

$$F_n(x) = 0 \text{ for every } n, \text{ but } F(x) = 1.$$

Uniform distribution modulo 1

Fix a sequence of real numbers $x_1, x_2, \ldots$.

Define a counting probability measure as:

$$\mu_n(A) = \frac{\text{number of } \ \text{“}(x_n - \lfloor x_n \rfloor) \in A\text{”} \ \text{ in } x_1, \ldots, x_n}{n}.$$

(If $x_i - \lfloor x_i \rfloor = x_j - \lfloor x_j \rfloor \in A$ for some $i \neq j$, then their probability masses add to $\mu_n(A)$.)

Definition (Uniformly distributed modulo 1 for a deterministic sequence) If μ_n, defined above, satisfies $\mu_n \Rightarrow \mu$, where μ is a Lebesgue measure restricted to the unit interval, then $x_1, x_2, \ldots$ is said to *uniformly distributed modulo 1.*

Theorem 25.1 For any *irrational* number θ,

$$\theta, 2\theta, 3\theta, 4\theta, \ldots,$$

is uniformly distributed modulo 1.

Proof: Will be given in Section 26. □

- It forms the basis for numerically generating a Lebesgue measure restricted to the unit interval.

Convergence in distribution

Definition Let random variables X_n and X have distributions $F_n(\cdot)$ and $F(\cdot)$, respectively. Then X_n is said to *converge in distribution* or *converge in law* to X, if

$$F_n \Rightarrow F,$$

or equivalently,

$$\lim_{n\to\infty} \Pr[X_n \le x] = \Pr[X \le x]$$

for every x such that $\Pr[X = x] = 0$.

Convergence in distribution

Example 25.5 (also, Example 14.1) Let $X_1, X_2, \ldots$ be i.i.d. with

$$\Pr[X_n \geq x] = \begin{cases} e^{-\alpha x}, & \text{if } x \geq 0; \\ 1, & \text{for } x < 0. \end{cases}$$

Then

$$\begin{aligned}
& \Pr\left[\max\{X_1, X_2, \ldots, X_n\} - \frac{1}{\alpha}\log(n) \leq x\right] \\
= \; & \Pr\left[\left(X_1 \leq x + \frac{1}{\alpha}\log(n)\right) \wedge \cdots \wedge \left(X_n \leq x + \frac{1}{\alpha}\log(n)\right)\right] \\
= \; & \begin{cases} \left(1 - e^{-(\alpha x + \log(n))}\right)^n, & \text{if } \alpha x \geq -\log(n); \\ 0, & \text{if } \alpha x < -\log(n) \end{cases} \\
= \; & \begin{cases} \left(1 - \dfrac{e^{-\alpha x}}{n}\right)^n, & \text{if } \alpha x \geq -\log(n); \\ 0, & \text{if } \alpha x < -\log(n) \end{cases} \\
\stackrel{n\to\infty}{\longrightarrow} \; & e^{-e^{-\alpha x}} = \Pr[X \leq x] \text{ for all } x \in \Re.
\end{aligned}$$

$$\max\{X_1, X_2, \ldots, X_n\} - \frac{1}{\alpha}\log(n) \Rightarrow X.$$

$X_n \xrightarrow{p} X$ implies $X_n \Rightarrow X$

Theorem $X_n \xrightarrow{p} X$ implies $X_n \Rightarrow X$.

Proof: $X_n \xrightarrow{p} X$ means that

$$\lim_{n\to\infty} \Pr[|X_n - X| > \varepsilon] = 0 \text{ for any positive } \varepsilon.$$

Observe that

$$\begin{aligned}
\underline{\Pr[A \le a] - \Pr[|A - B| > b]} &\le \Pr\left[(A \le a) \wedge (|A - B| > b)^c\right] \\
&= \Pr\left[(A \le a) \wedge (|A - B| \le b)\right] \\
&= \Pr\left[(A + b \le a + b) \wedge (A - b \le B \le A + b)\right] \\
&\le \underline{\Pr\left[B \le a + b\right]}.
\end{aligned}$$

$$\Pr[X \le x - \varepsilon] - \Pr[|X_n - X| > \varepsilon] \le \Pr\left[X_n \le (x - \varepsilon) + \varepsilon\right] = \underline{\Pr[X_n \le x]},$$

and

$$\underline{\Pr[X_n \le x]} - \Pr[|X_n - X| > \varepsilon] \le \Pr[X \le x + \varepsilon].$$

Hence,

$$\underline{\Pr[X \le x - \varepsilon] - \Pr[|X_n - X| > \varepsilon]} \le \underline{\Pr\left[X_n \le x\right]} \le \underline{\Pr[X \le x + \varepsilon] + \Pr[|X_n - X| > \varepsilon]},$$

$X_n \xrightarrow{p} X$ implies $X_n \Rightarrow X$

which implies that

$$\Pr[X \le x - \varepsilon] \le \liminf_{n\to\infty} \Pr[X_n \le x] \le \limsup_{n\to\infty} \Pr[X_n \le x] \le \Pr[X \le x + \varepsilon].$$

Consequently, for every continuous point of $\Pr[X \le x]$ (i.e., $\lim_{\varepsilon\downarrow 0} \Pr[X \le x+\varepsilon] = \lim_{\varepsilon\downarrow 0} \Pr[X \le x - \varepsilon]$),

$$\lim_{n\to\infty} \Pr[X_n \le x] = \Pr[X \le x].$$

□

- $X_n \Rightarrow X$ does not necessarily imply $X_n \xrightarrow{p} X$.

Counterexample for $X_n \Rightarrow X$ implying $X_n \xrightarrow{p} X$

Counterexample $X \perp\!\!\!\perp Y$ and

$$\Pr[X = 0] = \Pr[X = 1] = \Pr[Y = 0] = \Pr[Y = 1] = \frac{1}{2}.$$

Let $X_n = Y$ for each n.

Then apparently, $X_n \Rightarrow X$.

However, for $0 < \varepsilon < 1$,

$$\begin{aligned}
\Pr[|X_n - X| > \varepsilon] &= \Pr[|Y - X| > \varepsilon] \\
&= \Pr[X = 0 \wedge Y = 1] + \Pr[X = 1 \wedge Y = 0] \\
&= \Pr[X = 0]\Pr[Y = 1] + \Pr[X = 1]\Pr[Y = 0] \\
&= \frac{1}{2} \times \frac{1}{2} + \frac{1}{2} \times \frac{1}{2} = \frac{1}{2}.
\end{aligned}$$

From the above, you may already get that it is really easy to construct a counterexample for $X_n \Rightarrow X$ implying $X_n \xrightarrow{p} X$. So a general condition under which $X_n \Rightarrow X$ implies $X_n \xrightarrow{p} X$ may be hard to create!

Counterexample for $X_n \Rightarrow X$ implying $X_n \xrightarrow{p} X$

Another note for counterexample construction for $X_n \Rightarrow X$ implying $X_n \xrightarrow{p} X$ is that:

- $X_n \xrightarrow{p} X$ requires that $X_1, X_2, X_3, \ldots$ must be random variables defined on **the same** probability space. (We need to know the joint distribution of X_n and X in order to examine $\Pr[|X_n - X| > \epsilon]$; so X_n and X must be defined over the same probability space.)
- But $X_n \Rightarrow X$ allows $X_1, X_2, X_3, \ldots$ to be defined over **distinct** probability space. (We only examine whether F_{X_n} converges to F_X for every continuous points of F_X. No joint distribution of X_n and X is required!)

There is however an exception:

Theorem Suppose $\Pr[X = a] = 1$ and $X_1, X_2, \ldots$ are random variables defined over the same probability space. Then

$$X_n \xrightarrow{p} X \text{ if, and only if, } X_n \Rightarrow X.$$

- Notably, since X is a degenerated random variable, $X_n \xrightarrow{p} X$ means that for some a,

$$\lim_{n\to\infty} \Pr[|X_n - a| \geq \varepsilon] = 0 \text{ for any } \varepsilon > 0.$$

Counterexample for $X_n \Rightarrow X$ implying $X_n \xrightarrow{p} X$

The validity of above inequality does not require $X_1, X_2, \ldots$ to be defined over **the same** probability space.

So we can rewrite the above theorem as:

Theorem Suppose $\Pr[X = a] = 1$. Then

$$\lim_{n\to\infty} \Pr[|X_n - a| \geq \varepsilon] = 0 \text{ for any } \varepsilon > 0 \text{ if, and only if, } X_n \Rightarrow X.$$

Properties regarding convergence in distribution

Theorem $X_n \Rightarrow X$ and $\delta_n \stackrel{n\to\infty}{\longrightarrow} 0$ jointly imply that $\delta_n X_n \Rightarrow 0$.

Proof:

- For any $\eta > 0$ given, choose $x > 0$ such that

$$\Pr[|X| \geq x] < \eta \quad \text{and} \quad \Pr[X = \pm x] = 0.$$

Imagine that "η small" implies "x large" for general X.
In case X is a degenerated random variable with $\Pr[X = x_0] = 1$, any $x > x_0$ will give $\Pr[|X| \geq x] = 0 < \eta$.

- For any $\varepsilon > 0$ given, choose N_0 such that

$$\delta_n < \frac{\varepsilon}{x} \text{ for } n \geq N_0.$$

- Since $\Pr[X = \pm x] = 0$ and $X_n \Rightarrow X$,

$$|\Pr[|X_n| \geq x] - \Pr[|X| \geq x]| \stackrel{n\to\infty}{\longrightarrow} 0.$$

Therefore, there exists N_1 such that for $n > N_1$,

$$|\Pr[|X_n| \geq x] - \Pr[|X| \geq x]| < \eta.$$

Properties regarding convergence in distribution

- Then for $n > \max\{N_0, N_1\}$,

$$\begin{aligned}\Pr\left[|\delta_n X_n| \geq \varepsilon\right] &= \Pr\left[|\delta_n| \cdot |X_n| \geq \varepsilon\right] \leq \Pr\left[\frac{\varepsilon}{x}|X_n| \geq \varepsilon\right] = \Pr\left[|X_n| \geq x\right] \\ &\leq \Pr[|X| \geq x] + \eta < 2\eta.\end{aligned}$$

Hence,

$$\limsup_{n\to\infty} \Pr\left[|\delta_n X_n| \geq \varepsilon\right] < 2\eta.$$

- As η can be chosen arbitrarily small, independent of ε,

$$\limsup_{n\to\infty} \Pr\left[|\delta_n X_n| \geq \varepsilon\right] = 0.$$

□

Properties regarding convergence in distribution

Theorem 25.4 If $X_n \Rightarrow X$ and $X_n - Y_n \Rightarrow 0$, then $Y_n \Rightarrow X$.

Proof: For any x and arbitrarily small (but carefully chosen) $\varepsilon > 0$ (such that $\Pr[X = y'] = \Pr[X = y''] = 0$), let $y' = x - \varepsilon$ and $y'' = x + \varepsilon$. Observe that

$$\Pr[X_n \le y'] - \Pr[|X_n - Y_n| > \varepsilon] \le \Big(\Pr\left[Y_n \le y' + \varepsilon\right] = \Big) \quad \Pr[Y_n \le x],$$

and

$$\Pr[Y_n \le x] - \Pr[|X_n - Y_n| > \varepsilon] \le \Big(\Pr[X_n \le x + \varepsilon] = \Big) \quad \Pr[X_n \le y''].$$

Hence,

$$\Pr[X_n \le y'] - \Pr[|X_n - Y_n| > \varepsilon] \le \Pr[Y_n \le x] \le \Pr[X_n \le y''] + \Pr[|X_n - Y_n| > \varepsilon],$$

which implies that

$$\Pr[X \le x - \varepsilon] \le \liminf_{n\to\infty} \Pr[Y_n \le x] \le \limsup_{n\to\infty} \Pr[Y_n \le x] \le \Pr[X \le x + \varepsilon].$$

Hence, the desired $Y_n \Rightarrow X$ is obtained. $\square$

Properties regarding convergence in distribution

Theorem 25.5 If

1. $X_{n,m} \overset{n\to\infty}{\Longrightarrow} X_m$,
2. $X_m \overset{m\to\infty}{\Longrightarrow} X$, and
3. $\lim_{m\to\infty} \limsup_{n\to\infty} \Pr[|X_{n,m} - Y_n| > \varepsilon] = 0$ for any positive ε,

then $Y_n \Rightarrow X$.

Proof:

- For any x, we can choose ε arbitrarily small such that
$$\Pr[X = y'] = \Pr[X_1 = y'] = \Pr[X_2 = y'] = \cdots = 0$$
and
$$\Pr[X = y''] = \Pr[X_1 = y''] = \Pr[X_2 = y''] = \cdots = 0,$$
where $y' = x - \varepsilon$ and $y'' = x + \varepsilon$.

- We can then derive
$$\Pr[X_{n,m} \le y'] - \Pr[|X_{n,m} - Y_n| > \varepsilon] \le \Pr[Y_n \le x] \le \Pr[X_{n,m} \le y''] + \Pr[|X_{n,m} - Y_n| > \varepsilon].$$

Properties regarding convergence in distribution

Hence,

$$\begin{aligned}
&\liminf_{n\to\infty}\left(\Pr[X_{n,m}\le y'] - \Pr[|X_{n,m}-Y_n|>\varepsilon]\right)\\
&\le \liminf_{n\to\infty}\Pr[Y_n\le x]\\
&\le \limsup_{n\to\infty}\Pr[Y_n\le x]\\
&\le \limsup_{n\to\infty}\left(\Pr[X_{n,m}\le y''] + \Pr[|X_{n,m}-Y_n|>\varepsilon]\right),
\end{aligned}$$

which gives:

$$\begin{aligned}
&\Pr[X_m\le y'] - \limsup_{n\to\infty}\Pr[|X_{n,m}-Y_n|>\varepsilon]\\
&\le \liminf_{n\to\infty}\Pr[Y_n\le x]\\
&\le \limsup_{n\to\infty}\Pr[Y_n\le x]\\
&\le \Pr[X_m\le y''] + \limsup_{n\to\infty}\Pr[|X_{n,m}-Y_n|>\varepsilon].
\end{aligned}$$

- Taking m to infinity in the above inequality, we obtain:

$$\Pr[X\le y'] \le \liminf_{n\to\infty}\Pr[Y_n\le x] \le \limsup_{n\to\infty}\Pr[Y_n\le x] \le \Pr[X\le y''].$$

□

Properties regarding convergence in distribution

- A random sequence cannot have two distinct weak limits.

Theorem Let F_n, F and G be cdfs of some random variables.
If $F_n \Rightarrow F$ and $F_n \Rightarrow G$,
then $F(x) = G(x)$ for every $x \in \Re$.

Proof: By definition of convergence in distribution, $F(x)$ and $G(x)$ must coincide at every continuous points of $F(x)$ and $G(x)$. By definitions, cdfs must be right-continuous. So $F(x)$ and $G(x)$ coincide also at discontinuous points. $\square$

Fundamental theorems (without proofs)

Theorem 25.6 (Skorohod's theorem) Suppose μ_n and μ are probability measures on $(\Re, \mathcal{B})$, and $\mu_n \Rightarrow \mu$. Then there exist random variables Y_n and Y such that:

1. they are both defined on common probability space $(\Omega, \mathcal{F}, P)$;
2. $\Pr[Y_n \leq y] = \mu_n(-\infty, y]$ for every y;
3. $\Pr[Y \leq y] = \mu(-\infty, y]$ for every y;
4. $\lim_{n\to\infty} Y_n(\omega) = Y(\omega)$ for every ω.

- **Implication:** Again, cdfs are sufficient; we do not need to rely on the inherited probability space.

Fundamental theorems (without proofs)

Theorem (a simplified version of mapping theorem) Suppose that a real-valued function h is $\mathcal{B}/\mathcal{B}$-measurable, and the set $\mathcal{D}_h$ of its discontinuities is $\mathcal{B}$-measurable. Then

$$X_n \Rightarrow X \text{ and } \Pr[X \in \mathcal{D}_h] = 0 \quad \text{imply} \quad h(X_n) \Rightarrow h(X).$$

Theorem If $X_n \Rightarrow a$ and function h is continuous at a, then $h(X_n) \Rightarrow h(a)$.

Example $X_n \Rightarrow X$ and $h(x) = ax + b$ imply $aX_n + b \Rightarrow aX + b$.

Example Suppose $X_n \Rightarrow X$ and $h(x) = ax + b$ and $a_n \stackrel{n\to\infty}{\longrightarrow} a$ and $b_n \stackrel{n\to\infty}{\longrightarrow} b$. Then (by Theorem 25.4)

$$\left.\begin{array}{l}(aX_n + b) - (a_nX_n + b_n) = (a - a_n)X_n + (b - b_n) \Rightarrow 0\\ (aX_n + b) \Rightarrow aX + b\end{array}\right\} \text{imply } a_nX_n + b_n \Rightarrow aX + b.$$

Fundamental theorems (without proofs)

Theorem 25.8 (a rephrased version) The following two conditions are equivalent.

- $F_n \Rightarrow F$;
- $\lim_{n\to\infty} \int_{\Re} f(x)dF_n(x) = \int_{\Re} f(x)dF(x)$ for every bounded, continuous real function f.

Counterexample

- X_n is uniformly distributed over $\{0, 1/n, 2/n, \ldots, (n-1)/n\}$, and X is uniformly distributed over $[0, 1)$.
- $F_n(x) = \Pr[X_n \le x]$ and $F(x) = \Pr[X \le x]$.
- $\mathcal{A}$ = set of all rational numbers in $[0, 1)$.
- $f(x) = 1$ if $x \in \mathcal{A}$, and $f(x) = 0$, otherwise.
- Since $f(\cdot)$ is not continuous (though bounded),

$$1 = \int_{\Re} f(x)dF_n(x) \not\to \int_{\Re} f(x)dF(x) = 0.$$

Helly's theorem

Theorem 25.9 (Helly's theorem) For every sequence $\{F_n\}_{n=1}^{\infty}$ of distribution functions, there exists a subsequence $\{F_{n_k}\}_{k=1}^{\infty}$ and a non-decreasing, right-continuous function F (not necessarily a cdf) such that

$$\lim_{k\to\infty} F_{n_k}(x) = F(x)$$

for every continuous points of F.

Helly's theorem

Theorem (The diagonal method) Give a bounded sequence of real numbers:

$$\begin{array}{cccc} x_{1,1} & x_{1,2} & x_{1,3} & \cdots \\ x_{2,1} & x_{2,2} & x_{2,3} & \cdots \\ \vdots & \vdots & \vdots & \vdots \end{array}$$

There exists an increasing sequence $n_1, n_2, \ldots$ such that the limit $\lim_{k\to\infty} x_{m,n_k}$ exists for each $m = 1, 2, 3, \ldots$.

Proof:

- For $x_{1,1}, x_{1,2}, x_{1,3}, \ldots$, there exists $n_{1,1}, n_{1,2}, n_{1,3}, \ldots$ such that $\lim_{k\to\infty} x_{1,n_{1,k}}$ exists.
- For $x_{2,n_{1,1}}, x_{2,n_{1,2}}, x_{3,n_{1,3}}, \ldots$, there exists $n_{2,1}, n_{2,2}, n_{2,3}, \ldots$ such that $\lim_{k\to\infty} x_{2,n_{2,k}}$ exists (and still, $\lim_{k\to\infty} x_{1,n_{2,k}}$ exists).
- Repeat the process to obtain:

$$\begin{array}{cccc} n_{1,1} & n_{1,2} & n_{1,3} & \cdots \\ n_{2,1} & n_{2,2} & n_{2,3} & \cdots \\ \vdots & \vdots & \vdots & \vdots \end{array}$$

  Since each row is a subsequence of the previous row in the above n-list, $n_{k,k}$ is increasing in k. Finally, $n_{k,k}, n_{k+1,k+1}, n_{k+2,k+2}, \ldots$ satisfies that $\lim_{k\to\infty} x_{m,n_{k,k}}$ exists. $\square$.

Proof of Helly's theorem:

- List the two dimensional array of $F_n(r)$ for r rational. Then by the *diagonal method*, there exists $n_1, n_2, \ldots$ such that $\lim_{k\to\infty} F_{n_k}(r)$ exists for every rational r.
- Let $G(r) = \lim_{k\to\infty} F_{n_k}(r)$ for every rational r (So for two rationals $s < r$, $G(s) \leq G(r)$) and define

$$F(x) = \inf\{G(r) : r > x \text{ and } r \text{ rational}\}.$$

  Thus, $F(x)$ is clearly non-decreasing, since taking infimum over a smaller set yields a larger value. (So for any $r > x$, $G(r) \geq F(x)$.)

- By definition of infimum, for a given $\varepsilon > 0$, there exists a rational $r > x$ such that

$$G(r) < F(x) + \varepsilon.$$

- (Base on the above r, x and ε.) For any μ satisfying $x < x + \mu < r$, $F(x) \leq F(x+\mu) \leq G(r) \quad (< F(x) + \varepsilon)$.
  So

$$F(x) \leq \lim_{\mu \downarrow 0} F(x+\mu) < F(x) + \varepsilon.$$

Helly's theorem

(The limit of $\lim_{\mu \downarrow 0} F(x+\mu)$ must exist. Why? Monotone convergence theorem)
Since the above inequality is valid for any $\varepsilon > 0$,

$$\lim_{\mu \downarrow 0} F(x+\mu) = F(x),$$

which means that $F(\cdot)$ is right-continuous.

- Finally, suppose that $F(\cdot)$ is continuous at x.
  Then again, by definition of infimum, for a given $\varepsilon > 0$, there exists a rational $r > x$ such that
  $$G(r) < F(x) + \varepsilon.$$
  Also, by continuity, for this ε, there exists $y < x$ such that
  $$F(x) - \varepsilon < F(y).$$
  Choose another rational s satisfying $y < s < x \ \ (< r)$. Apparently, $F(y) \le G(s)$ and $G(s) \le G(r)$.
  Therefore, we have:
  $$F(x) - \varepsilon < G(s) \le G(r) < F(x) + \varepsilon.$$

On the other hand,

$$F_n(s) \le F_n(x) \le F_n(r)$$

implies that

$$G(s) = \lim_{k\to\infty} F_{n_k}(s) \le \liminf_{k\to\infty} F_{n_k}(x) \le \limsup_{k\to\infty} F_{n_k}(x) \le \lim_{k\to\infty} F_{n_k}(r) = G(r).$$

The above concludes to:

$$F(x) - \varepsilon \le \liminf_{k\to\infty} F_{n_k}(x) \le \limsup_{k\to\infty} F_{n_k}(x) \le F(x) + \varepsilon.$$

The proof is completed by noting that ε can be made arbitrarily small. □.

- In the above theorem, the limit $F(\cdot)$ is not necessarily a cdf!

Example $F_n(x) = 0$ for $x < n$ and $F_n(x) = 1$ for $x \ge n$. Then

$$\lim_{n\to\infty} F_n(x) = 0$$

for every $x \in \Re$.

Helly's theorem

Definition (tightness) A sequence of cdf's is said to be *tight* if for any $\varepsilon > 0$, there exist x and y such that

$$F_n(x) < \varepsilon \text{ and } F_n(y) > 1 - \varepsilon \text{ for all sufficiently large } n.$$

- It can be shown that the limit $F(\cdot)$ in Helly's theorem satisfies $0 \le F(x) \le 1$.
- Also, $F(\cdot)$ is right-continuous and non-decreasing.
- So if $\lim_{x \downarrow -\infty} F(x) = 0$ and $\lim_{x \uparrow \infty} F(x) = 1$. Then $F(\cdot)$ becomes a cdf.
- Tightness is a condition to prevent the probability mass from *escaping to infinity*.

Theorem 25.10 (rephrased version) Tightness of $\{F_{n_k}\}_{k=1}^{\infty}$ is a necessary and sufficient condition for the limit $F(\cdot)$ in Helly's theorem to be a cdf.

Proof:

1. Sufficiency: Suppose $\{F_{n_k}(\cdot)\}_{k=1}^{\infty}$ is tight. Then for any $\varepsilon > 0$, we can find x and y such that

$$F_{n_k}(x) < \varepsilon \text{ and } F_{n_k}(y) > 1 - \varepsilon \text{ for all sufficiently large } k.$$

Hence,

$$F(x) = \lim_{k\to\infty} F_{n_k}(x) \le \varepsilon \text{ and } F(y) = \lim_{k\to\infty} F_{n_k}(y) \ge 1 - \varepsilon,$$

which implies

$$\lim_{x\downarrow-\infty} F(x) \le \varepsilon \text{ and } \lim_{y\uparrow\infty} F(y) \ge 1 - \varepsilon.$$

The proof is completed by noting that ε can be made arbitrarily small.

2. Necessity: Suppose that $F(\cdot)$ is a cdf. Then for any $\varepsilon > 0$, there exist x and y such that

$$F(x) < \varepsilon \text{ and } F(y) > 1 - \varepsilon.$$

In other words,

$$\lim_{k\to\infty} F_{n_k}(x) < \varepsilon \text{ and } \lim_{k\to\infty} F_{n_k}(y) > 1 - \varepsilon.$$

Therefore, for all sufficiently large k,

$$F_{n_k}(x) < \varepsilon \text{ and } F_{n_k}(y) > 1 - \varepsilon.$$

□

To let you have some feeling on *tightness*, we provide the next observation.

Observation Suppose $F_n(\cdot)$ is a degenerated cdf at x_n. Then $\{F_n\}_{n=1}^{\infty}$ is tight if, and only if, $\{x_n\}_{n=1}^{\infty}$ is bounded.

- **Final remark on tightness:** *Tightness* on sequences of probability measures is similar to *boundedness* on sequences of real numbers.

Example for tightness vs boundedness

Example 25.10 Let $\{X_n\}_{n=1}^{\infty}$ be a sequence of normal distribution with mean m_n and variance σ_n^2.

- If $\{m_n\}_{n=1}^{\infty}$ and $\{\sigma_n\}_{n=1}^{\infty}$ are bounded, then $\{X_n\}_{n=1}^{\infty}$ is tight.

  Proof: By Markov's inequality,

  $$\Pr[|X_n| > a] \leq \frac{E[X_n^2]}{a^2} = \frac{\sigma_n^2 + m_n^2}{a^2} \leq \frac{\sigma_{\max}^2 + m_{\max}^2}{a^2}.$$

  So for any $\varepsilon > 0$,

  $$x = -\sqrt{\frac{\sigma_{\max}^2 + m_{\max}^2}{\varepsilon}}$$

  and

  $$y = \sqrt{\frac{\sigma_{\max}^2 + m_{\max}^2}{\varepsilon}}$$

  satisfy the tightness condition. $\Box$.

Example for tightness vs boundedness

Example 25.10 (cont.)

- If $\{m_n\}_{n=1}^{\infty}$ is unbounded, then $\{X_n\}_{n=1}^{\infty}$ is not tight!

  Proof: This can be easily seen from $\Pr[X_n \geq m_n] = \Pr[X_n \leq m_n] = 1/2$. $\Box$

Moment and in-distribution convergence

- Convergence in mean implies convergence in distribution.
  But the reverse is not necessarily true.
- However, we can still say "*something*" in the reverse direction.

Theorem 25.11 If $X_n \Rightarrow X$, then

$$E[|X|] \leq \liminf_{n\to\infty} E[|X_n|].$$

Lemma (Fatou's lemma) If $\{f_n(\cdot)\}_{n=1}^{\infty}$ is a sequence of non-negative measurable functions, and $\lim_{n\to\infty} f_n(x) = f(x)$ for every $x \in \mathcal{E}$ except on a set of Lebesgue measure zero, then

$$\int_{\mathcal{E}} f(x)dx \leq \liminf_{n\to\infty} \int_{\mathcal{E}} f_n(x)dx.$$

Proof: By Fatou's lemma,

$$\int_{\Re} |x| dF(x) \leq \liminf_{n\to\infty} \int_{\Re} |x| dF_n(x).$$

□

Moment and in-distribution convergence

Definition (Integrability) A random variable X is *integrable*, if

$$\lim_{\alpha\to\infty}\int_{[|x|\geq\alpha]}|x|dF_X(x)=0.$$

Lemma A random variable X is integrable if, and only if, $E[|X|]<\infty$.

Proof:

$$\begin{aligned}&\lim_{\alpha\to\infty}\int_{[|x|\geq\alpha]}|x|dF_X(x)=0\\ \Rightarrow\ &(\forall\,\varepsilon>0)(\exists\,\alpha')\int_{[|x|\geq\alpha']}|x|dF_X(x)<\varepsilon\\ \Rightarrow\ &E[|X|]=\int_{[|x|<\alpha']}|x|dF_X(x)+\int_{[|x|\geq\alpha']}|x|dF_X(x)\leq\alpha'+\varepsilon<\infty.\end{aligned}$$

and

$$\lim_{\alpha\to\infty}\int_{[|x|<\alpha]}|x|dF_X(x)=\int_{\Re}|x|dF_X(x)<\infty$$

$$\Rightarrow\ \lim_{\alpha\to\infty}\int_{[|x|\geq\alpha]}|x|dF_X(x)=\lim_{\alpha\to\infty}\left(E[|X|]-\int_{[|x|<\alpha]}|x|dF_X(x)\right)=0.\qquad\Box$$

- Hence, integrability can also be defined directly through $E[|X|]<\infty$.
- The reason why we adopt the above definition because it makes easy the extension definition of **uniform integrability**.

Moment and in-distribution convergence

Definition (Uniform integrability) A sequence of random variables $\{X_n\}_{n=1}^{\infty}$ (defined over the same probability space) is *uniformly integrable* if

$$\lim_{\alpha\to\infty} \sup_{n\geq 1} \int_{[|x|\geq\alpha]} |x| dF_{X_n}(x) = 0.$$

- The necessity of the condition of defining over the same probability space $(\Omega, \mathcal{F}, P)$ is more obvious, if we write the above equation as:

$$\lim_{\alpha\to\infty} \sup_{n\geq 1} \int_{\{\omega\in\Omega\ :\ |x_n(\omega)|\geq\alpha\}} |x_n(\omega)| dP(\omega) = 0.$$

- However, I personally think that the condition of defining over the same probability space can be relaxed since in-distribution convergence does not require this condition.

Lemma Uniform integrability implies that

$$\sup_{n\geq 1} E[|X_n|] < \infty.$$

Proof:

$$\lim_{\alpha\to\infty} \sup_{n\geq 1} \int_{[|x|\geq\alpha]} |x| dF_{X_n}(x) = 0$$

$$\Rightarrow \ (\forall\ \varepsilon > 0)(\exists\ \alpha') \sup_{n\geq 1} \int_{[|x|\geq\alpha']} |x| dF_{X_n}(x) < \varepsilon$$

$$\Rightarrow \ \sup_{n\geq 1} E[|X_n|] = \sup_{n\geq 1} \left(\int_{[|x|<\alpha']} |x| dF_{X_n}(x) + \int_{[|x|\geq\alpha']} |x| dF_{X_n}(x) \right) \leq \alpha' + \varepsilon < \infty.$$

$\square$

- Although the converse statement for **integrability** holds, the converse statement for the **uniform integrability** is not necessarily valid.

Lemma

$$\sup_{n\geq 1} E[|X_n|] < \infty$$

does not necessarily imply uniform integrability.

Proof: Let $\Pr[X_n = 0] = 1 - (1/n)$ and $\Pr[X_n = n] = 1/n$.

Then, $E[|X_n|] = 1$ for every n, but

$$\int_{[|x|>\alpha]} |x| dF_n(x) = \begin{cases} 0, & n < \alpha; \\ 1, & n > \alpha. \end{cases}$$

We therefore have

$$\sup_{n\geq 1} E[|X_n|] = 1 < \infty \quad \text{but} \quad \lim_{\alpha\to\infty} \sup_{n\geq 1} \int_{[|x|>\alpha]} |x| dF_n(x) = 1 \not\to 0.$$

□

Moment and in-distribution convergence

Remark:

- In the above example, we actually have

$$E[|X_n|] = \int_{[|x|>\alpha]} |x| dF_n(x) \quad \text{for } n > \alpha.$$

Hence, the uniform "boundedness" of $E[|X_n|]$ for $n > \alpha$ (i.e., $\sup_{n\geq\alpha} E[|X_n|] < \infty$) does not imply the uniform "close-to-zero" of $E[|X_n|]$ (i.e.,

$$\sup_{n\geq\alpha} E[|X_n|] \to 0 \text{ as } \alpha \to \infty).$$

-

$$\sup_{n\geq 1} E[|X_n|] < \infty$$

does not necessarily imply uniform integrability.
But

$$\sup_{n\geq 1} E[|X_n|^{1+\varepsilon}] < \infty$$

does. (This can be proved by the generalized Markov's inequality introduced in the next slide with $b = 1$ and $k = \varepsilon$.)

Generalization of Markov's inequality

Markov's inequality

$$\int_{[|x|\geq\alpha]} dF_X(x) \leq \frac{1}{\alpha^k} E[|X|^k].$$

Generalized Markov's inequality

$$\int_{[|x|\geq\alpha]} |x|^b dF_X(x) \leq \frac{1}{\alpha^k} E[|X|^{b+k}].$$

Proof:

$$\begin{aligned} E[|X|^{b+k}] &= \int_{\Re} |x|^{b+k} dF_X(x) \\ &\geq \int_{[|x|\geq\alpha]} |x|^{b+k} dF_X(x) \\ &\geq \alpha^k \int_{[|x|\geq\alpha]} |x|^b dF_X(x). \end{aligned}$$

□

More on uniform integrability

Lemma If there exists an **integrable** random variable Z with

$$\Pr[|X_n| \geq t] \leq \Pr[|Z| \geq t] \text{ for all } t \text{ and } n,$$

then $\{X_n\}_{n=1}^{\infty}$ is uniformly integrable.

Proof:

$$\int_{[x \geq \alpha]} x dF_X(x) = \alpha \Pr[X \geq \alpha] + \int_{\alpha}^{\infty} \Pr[X \geq t] dt.$$

$$\begin{aligned}
\int_{[|x| \geq \alpha]} |x| dF_{X_n}(x) &= \alpha \Pr[|X_n| \geq \alpha] + \int_{\alpha}^{\infty} \Pr[|X_n| \geq t] dt \\
&\leq \alpha \Pr[|Z| \geq \alpha] + \int_{\alpha}^{\infty} \Pr[|Z| \geq t] dt \\
&= \int_{[|z| \geq \alpha]} |z| dF_Z(z).
\end{aligned}$$

□

Theorem 25.12 If $X_n \Rightarrow X$ and $\{X_n\}_{n=1}^{\infty}$ uniformly integrable, then

$$X \text{ is integrable, and } E[X_n] \stackrel{n\to\infty}{\longrightarrow} E[X].$$

Proof:

- By uniform integrability,

$$E[|X|] \leq \liminf_{n\to\infty} E[|X_n|] \leq \sup_{n\geq 1} E[|X_n|] < \infty.$$

  Hence, X is integrable.

- Define $Y_n = X_n I_{[|X_n|<\alpha]}$ and $Y = X I_{[|X|<\alpha]}$.
  Observe that

$$\left.\begin{array}{l} Y_n^+ \Rightarrow Y^+ \\ \alpha - Y_n^+ \Rightarrow \alpha - Y^+ \end{array}\right\} \text{ imply } \left\{\begin{array}{l} E[Y^+] \leq \liminf_{n\to\infty} E[Y_n^+] \\ \alpha - E[Y^+] \leq \liminf_{n\to\infty}(\alpha - E[Y_n^+]) = \alpha - \limsup_{n\to\infty} E[Y_n^+]. \end{array}\right.$$

  Hence, $\lim_{n\to\infty} E[Y_n^+] = E[Y^+]$.
  Similarly, we have $\lim_{n\to\infty} E[Y_n^-] = E[Y^-]$.
  Accordingly, $\lim_{n\to\infty} E[Y_n] = E[Y]$.

-

$$
\begin{aligned}
&\left|\int_{\Re} x dF_{X_n}(x) - \int_{\Re} x dF_X(x)\right| \\
&= \left|\int_{[|x|<\alpha]} x dF_{X_n}(x) - \int_{[|x|<\alpha]} x dF_X(x) + \int_{[|x|\geq\alpha]} x dF_{X_n}(x) - \int_{[|x|\geq\alpha]} x dF_X(x)\right| \\
&= \left|\int_{\Re} y dF_{Y_n}(y) - \int_{\Re} y dF_Y(y) + \int_{[|x|\geq\alpha]} x dF_{X_n}(x) - \int_{[|x|\geq\alpha]} x dF_X(x)\right| \\
&\leq \left|\int_{\Re} y dF_{Y_n}(y) - \int_{\Re} y dF_Y(y)\right| + \sup_{n\geq 1}\int_{[|x|\geq\alpha]} |x| dF_{X_n}(x) + \int_{[|x|\geq\alpha]} |x| dF_X(x)
\end{aligned}
$$

Therefore,

$$
\limsup_{n\to\infty}\left|\int_{\Re} x dF_{X_n}(x) - \int_{\Re} x dF_X(x)\right| \leq \sup_{n\geq 1}\int_{[|x|\geq\alpha]} |x| dF_{X_n}(x) + \int_{[|x|\geq\alpha]} |x| dF_X(x).
$$

The proof is completed by taking α to the infinity. □

Corollary Let r be a positive integer. If $X_n \Rightarrow X$ and $\sup_{n\geq 1} E[|X_n|^{r+\varepsilon}] < \infty$, where $\varepsilon > 0$, then

$$|X|^r \text{ integrable, and } E[|X_n|^r] \stackrel{n\to\infty}{\longrightarrow} E[|X|^r].$$

Proof: This is a direct consequence of Theorem 25.12 by noting that:

1. $X_n \Rightarrow X$ implies $|X_n|^r \Rightarrow |X|^r$, and
2. $\sup_{n\geq 1} E[|X_n|^{r+\varepsilon}] < \infty$ implies $\{|X_n|^r\}_{n=1}^{\infty}$ is uniformly integrable.

□