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Mathematical Sciences Directorate
Air Force Office of Scientific Research
Washington 25, D. C.

AFOSR Report No.

TN 60-987

ON SEQUENCES OF SUMS OF INDEPENDENT

RANDOM VECTORS

by

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May, 1960

Contract No. AF 49(638)-261

A particle in k -space starts at $S_0 = 0$ and after n time units is at S_n , where S_n is the sum of n independent, identically distributed random vectors with integer-valued components, zero means, and non-singular second-moment matrix. A time-dependent absorption boundary is present such that the expected time to absorption is finite. A relation is established between the expected number of times the particle is at the origin prior to absorption and its expected distance from the origin at the time of absorption. Sufficient conditions for the convergence of $\sum_{n=1}^{\infty} [P(S_n=0) - P(S_n=s)]$ are given.

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Institute of Statistics
Mimeograph Series No. 258

On Sequences of Sums of
Independent Random Vectors¹

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1. Introduction and summary.

This paper is concerned with certain properties of the sequence $S_1, S_2, \dots$ of the sums $S_n = X_1 + \dots + X_n$ of independent, identically distributed, k -dimensional random vectors $X_1, X_2, \dots$ ($k \geq 1$). Attention is restricted to vectors X_n with integer-valued components. Let $A_1, A_2, \dots$ be a sequence of k -dimensional Borel sets and let N denote the least n for which $S_n \in A_n$. The values $S_0 = 0, S_1, S_2, \dots$ may be thought of as the successive positions of a moving particle which starts at the origin. The particle is absorbed when it enters set A_n at time n , and N is the time at which absorption occurs. Let M denote the number of times the particle is at the origin prior to absorption (the number of integers n , $0 \leq n < N$, for which $S_n = 0$). For the special case $P(X_n = -1) = P(X_n = 1) = \frac{1}{2}$ it is found that

$$E(M) = E(|S_N|) \tag{1.1}$$

whenever $E(N) < \infty$. Thus the expected number of times the particle is at the origin prior to absorption equals its expected distance from the origin at the moment of absorption, for any time-dependent absorption boundary such that the expected time of absorption is finite. Some restriction like $E(N) < \infty$ is essential. Indeed, if N is the least

¹ This research was supported by the United States Air Force under Contract No. AF 49(638)-261 monitored by the AF Office of Scientific Research of the Air Research and Development Command.

$n \geq 1$ such that $S_n = 0$, equation (1.1) would imply $1 = 0$. In this case $E(N) = \infty$.

The primary concern of this paper is to show that a result analogous to equation (1.1) is true for one-dimensional random variables under rather general conditions, and to obtain a similar result in two dimensions. The proof of equation (1.1) and its generalizations is based on an extension by Blackwell and Girshick [1] of an equation of Wald, the following special case of which is used (see Theorem 2.1). If X_n is k -dimensional with $E(|X_n|) < \infty$ (where, for $a = (a_1, \dots, a_k)$, $|a| = (a_1^2 + \dots + a_k^2)^{\frac{1}{2}}$), and $E(N) < \infty$, then

$$E(M) = E[g(S_N)] \quad , \quad (1.2)$$

where $g(s)$ is a solution of the equation

$$\int g(s+x) dF(x) - g(s) = \chi_0(s) \quad , \quad (1.3)$$

$F(x)$ being the distribution function of X_n and $\chi_0(s) = 1$ or 0 according as $s = 0$ or $s \neq 0$, provided that $|g(s)| \leq A + B|s|$ and $g(0) = 0$. The range of s in (1.3) is restricted to values such that $P(S_n = s) > 0$ for some n . Equation (1.1) is easily deduced from this theorem.

A result analogous to (1.1) can be expected only if $E(|X_n|) < \infty$ and $E(X_n) = 0$; for if $E(X_n) \neq 0$, then, in the absence of absorption, the expected number of returns to the origin is finite and therefore $E(M)$ is bounded, whereas $E(|S_N|)$ may be arbitrarily large.

First let X_n be one-dimensional, $E(X_n) = 0$, $0 < \sigma^2 = E(X_n^2) < \infty$, and let a denote the greatest common divisor of the integers x for which $P(X_n = x) > 0$. Then equation (3) has a solution $g_0(s)$ such that

$$g_0(s) \sim a\sigma^{-2}|s|, \quad |s| \rightarrow \infty \quad (1.4)$$

(Theorem 4.1). This implies that if $|S_N|$ is large with high probability, then $E(M)$ is approximately proportional to the expected distance of the particle from the origin at the moment of absorption, under the conditions stated above. If, in addition, the distribution of X_n is symmetric, then $g_0(s) \geq a\sigma^{-2}|s|$ (Theorem 4.1). Also, without assuming that $\sigma^2 < \infty$, $E(M) \leq E(|S_N|) / E(|X_1|)$ (Theorem 4.4).

Now let X_n be a two-dimensional random vector with $E(X_n) = 0$ and nonsingular second moment matrix Σ . Let $r = (s'\Sigma^{-1}s)^{1/2}$, where s is regarded as a column vector and s' is the transpose of s . Thus r is a generalized distance of s from the origin; it reduces to the Euclidean distance if Σ is the unit matrix. Then equation (1.3) has a solution $g_0(s)$ such that

$$g_0(s) \sim b \log r, \quad r \rightarrow \infty, \quad (1.5)$$

where b is a positive constant which depends only on Σ and the set of points x for which $P(X_n = x) > 0$ (Theorem 5.1).

A formal solution of equation (1.3) is

$$g(s) = \sum_{n=0}^{\infty} [P(S_n = 0) - P(S_n = -s)] . \quad (1.6)$$

The problem of the convergence or divergence of the sum in (1.6) is of independent interest. The sum $Q_n(s) = \sum_{m=0}^n P(S_m = s)$ is the expected number of times the particle is at the point s up to time n . It is known that $\lim_{n \rightarrow \infty} Q_n(s) = \infty$ if and only if $P(S_n = s \text{ infinitely often}) = 1$. If $k = 1$ and $E(X_n) = 0$, or if $k = 2$, $E(X_n) = 0$ and $E(|X_n|^2) < \infty$, then $\lim_{n \rightarrow \infty} Q_n(s) = \infty$ for any possible value s , the value s being possible if $P(S_n = s) > 0$ for some n (Chung and Fuchs [4]). Thus if the

difference $Q_n(s) - Q_n(t)$ converges as $n \rightarrow \infty$, the two expected values remain close to each other even though each of them tends to infinity. The following related results are known: If s and t are possible values, then $Q_n(s) / Q_n(t) \rightarrow 1$ whenever $Q_n(s) \rightarrow \infty$ (Doebelin [5]); also, if $k = 1$ and $E(X_n) = 0$, then $P(S_n = s) / P(S_n = t) \rightarrow 1$, provided that the two probabilities are positive for n large enough (Chung and Erdős [3]). The problem of the convergence of sums like that in (1.6) has been posed by K. L. Chung [2] in the more general setting of Markov chains with stationary transition probabilities. Chung obtained certain results on this problem under assumptions which exclude the case of sums of independent random variables.²

In the present paper only a partial solution of the convergence problem is given, which can be obtained by the methods used to derive the preceding results. The sum $\Sigma[P(S_n = s) - P(S_n = t)]$ is shown to converge for any possible values s, t in the following cases: For $k = 1$, if either $E(X_n^2) < \infty$ or the distribution of X_n is symmetric (Theorem 4.5); for $k = 2$ if $\text{If}(u) = o(|u|)$, where $\text{If}(u)$ is the imaginary part of the characteristic function of X_n (Theorem 5.3). The latter result implies that the sum converges if $E(X_n)$ exists and is 0; and it is known to converge if $E(X_n) \neq 0$. Under the assumptions made to derive equations (1.4) and (1.5), the sum in (1.6) is a solution of equation (1.3) and the former equations give the asymptotic values of the corresponding sums.

The case of $k \geq 3$ dimensions will not be considered in this paper. We only remark that in this case $\Sigma P(S_n = s)$ is known to converge for any s [4]; the sum in (1.6) is easily seen to be a solution of equation (1.3), and to be bounded as a function of s . (For $k = 3$ it

can be shown under certain assumptions, including $E(X_n) = 0$ and $E(|X_n|^2) < \infty$, that $\sum_{n=0}^{\infty} P(S_n = s) \sim c r^{-1}$ as $r \rightarrow \infty$).

Equations (1.4) and (1.5) are reminiscent of the solutions of the Poisson equation which, in a symbolic notation (or in terms of generalized function) can be written as

$$\frac{1}{2} \sum_{j=1}^k \partial^2 g(s_1, \dots, s_k) / \partial s_j^2 = \chi_0(s). \quad (1.7)$$

A heuristic argument can be given which suggests that when Σ is the unit matrix, the left-hand side of equation (1.7) approximates the left-hand side of (1.3).

2. Application of a theorem of Blackwell and Girshick.

Let $\{X_n\}$ and N be defined as in the beginning of Section 1, except that the components of X_n need not be integers. For each positive integer j let ϕ_j be a real measurable function of $X_1, \dots, X_j$ such that

$$E(\phi_j) = 0 \quad (2.1)$$

and, with the usual notation for a conditional expectation,

$$E(\phi_j | X_1, \dots, X_i) = \phi_i, \quad i \leq j. \quad (2.2)$$

Suppose that there exists a function $f(x) \geq 0$ such that

$$E[f(X_1)] < \infty; \quad |\phi_j| \leq \sum_{i=1}^j f(X_i) \quad \text{if } j \leq N. \quad (2.3)$$

Blackwell and Girshick [1] have shown that if the above conditions are satisfied and $E(N) < \infty$, then $E(\phi_N)$ exists and equals 0.

We shall need the following corollary of this theorem.

Theorem 2.1. Let $g(s)$ be a real measurable function of $s \in R^k$ such that, for some constants a and b ,

$$|g(s)| \leq a + b|s| . \quad (2.4)$$

Suppose that $E(|X_1|) < \infty$, $E(N) < \infty$, and that the function

$$h(s) = \int g(s+x) dF(x) - g(s) \quad (2.5)$$

is bounded. Then $E[g(S_N)]$ exists and

$$E[g(S_N)] - g(0) = E\left[\sum_{n=0}^{N-1} h(S_n)\right] . \quad (2.6)$$

Proof. Let

$$\phi_j = g(S_j) - g(0) - \sum_{i=0}^{j-1} h(S_i)$$

or equivalently,

$$\phi_j = \sum_{i=1}^j [g(S_i) - \int g(S_{i-1} + x) dF(x)] .$$

It is easy to verify that ϕ_j satisfies conditions (2.1) and (2.2).

Also, if c is an upper bound for $|h(s)|$, we have by (2.4)

$$|\phi_j| \leq a + b|S_j| + a + cj \leq \sum_{i=1}^j (b|X_i| + 2a + c) .$$

Hence condition (2.3) is also satisfied. Thus $E(\phi_N) = 0$. Since

$$E\left[\left|\sum_{i=0}^{N-1} h(S_i)\right|\right] \leq cE(N) < \infty , \quad E[g(S_N)] \text{ exists and equation (2.6) follows.}$$

Remark. Equation (2.6) holds under less restrictive conditions on g and h if more stringent assumptions on the distribution of N are imposed. For related results see also Doob [6], Chapter 7, Section 2.

Theorem 2.1 will be applied to the case where X_n has integer-valued components and $h(s) = \chi_0(s)$, where $\chi_0(s) = 1$ or 0 according as $s = 0$ or $s \neq 0$. In this case the right-hand side of equation (2.6) is $E(M)$, with M as defined in the introduction. Thus it will be necessary to show that equation (2.5) with $h(s) = \chi_0(s)$ has a solution $g(s)$ which

satisfies (2.4). The range of s in equation (2.5) may be taken as the set of the possible values s .

If $g_0(s)$ is a solution of (2.5) with $h(s) = \chi_0(s)$, and $\chi_T(s)$ is the characteristic function of a set T which consists of finitely many points with integer-valued coordinates, then $g_T(s) = \sum_{t \in T} g_0(s-t)$ is a solution of (2.5) with $h(s) = \chi_T(s)$, and then the right-hand side of (2.6) is the expected number of times the particle is in the set T prior to absorption.

3. Some lemmas for multi-dimensional distributions.

In this section some lemmas are derived which are needed in the sequel. Here $F(x)$ will denote a k -dimensional distribution function ($k \geq 1$) and $f(u) = \int \exp(i x' u) dF(x)$ its characteristic function, where x and u denote column vectors with k components and $x'u$ is the matrix product, x' denoting the transpose of x . A distribution function F is non-degenerate if no $k-1$ dimensional hyperplane has F probability one. We write $Rf(u)$ and $If(u)$ for the real and the imaginary part of $f(u)$.

Lemma 3.1. If F is any nondegenerate k -dimensional distribution function, then there exist positive constants c and δ such that

$$1 - Rf(u) \geq c|u|^2, \quad |u| < \delta. \quad (3.1)$$

Proof. Since F is nondegenerate, we can choose $\delta > 0$ so small that the distribution function G_δ defined by $\int_A dG_\delta = \int_A dF / \int_{|x| < \delta^{-1}} dF$, $A \subset \{|x| < \delta^{-1}\}$, is nondegenerate. Then $\int_{|x| < \delta^{-1}} |x'u|^2 dF$ is a positive definite quadratic form and hence is $\geq c_1|u|^2$ for some $c_1 > 0$. Now if $|u| < \delta$,

$$\begin{aligned}
1 - Rf(u) &= \int (1 - \cos x'u) dF \geq \int_{|x'u| < 1} (2^{-1} |x'u|^2 - 24^{-1} |x'u|^4) dF \\
&\geq (11/24) \int_{|x| |u| < 1} |x'u|^2 dF \\
&\geq (11/24) \int_{|x| < \delta^{-1}} |x'u|^2 dF \\
&\geq (11/24) c_1 |u|^2 .
\end{aligned}$$

Lemma 3.2. If F is a nondegenerate k -dimensional distribution function such that

$$If(u) = o(u) , \quad (3.2)$$

then there exist positive constants c and δ such that

$$|f(u)| \leq 1 - c |u|^2 , \quad |u| < \delta , \quad (3.3)$$

and for all positive integers n

$$|I([f(u)]^n)| \leq |If(u)| n (1 - c |u|^2)^{n-1} , \quad |u| < \delta . \quad (3.4)$$

Proof. Since $Rf(u) > 0$ near $u = 0$, there exist, by Lemma 3.1, constants $c_1 > 0$ and $\delta_1 > 0$ such that $0 < Rf(u) \leq 1 - c_1 |u|^2$ if $|u| < \delta_1$. Hence $|f(u)|^2 = |Rf(u)|^2 + |If(u)|^2 \leq (1 - c_1 |u|^2)^2 + o(|u|^2)$, which implies (3.3). Also,

$$\begin{aligned}
I([f(u)]^n) &= (2i)^{-1} ([f(u)]^n - [f(-u)]^n) = If(u) [f(u)^{n-1} + f(u)^{n-2} f(-u) \\
&\quad + \dots + f(-u)^{n-1}] .
\end{aligned}$$

Hence $|I([f(u)]^n)| \leq |If(u)| n |f(u)|^{n-1}$. With (3.3) this yields (3.4).

Remark. Condition (3.2) is satisfied if $\int |x| dF < \infty$ and $\int x dF = 0$, or if F is the distribution of a random vector X such that

$-X$ has the same distribution.

Lemma 3.3. If the k -dimensional random vector X with integral components has a nondegenerate k -dimensional distribution, there exists a nonsingular $k \times k$ matrix C such that the random vector $Y = CX$ has integral components and its characteristic function $f(t)$ is equal to 1 if and only if the components of the vector t are integral multiples of 2π .

Proof. Let $f_1(u) = E(\exp iX'u)$ be the characteristic function of X . By assumption the values of X belong to the set $\mathcal{N}$ of vectors with integral components. Let $\mathcal{W}$ be the set of vectors w for which $f_1(w) = 1$. Then $w \in \mathcal{W}$ if and only if $x'w$ is an integral multiple of 2π whenever $P(X = x) > 0$. Since the distribution of X is nondegenerate, there exist k linearly independent vectors $x_1, \dots, x_k$ in $\mathcal{N}$ such that $P(X = x_j) > 0$ for $j = 1, \dots, k$. Hence if $w \in \mathcal{W}$, the numbers $x_1'w, \dots, x_k'w$ are integral multiples of 2π . It follows that the components of w are rational multiples of π , and that any bounded subset of $\mathcal{W}$ contains only a finite number of points. Also, if $w \in \mathcal{W}$, then $f_1(u + w) = f_1(u)$. By a known property of continuous periodic functions, this implies that $\mathcal{W}$ consists of the points $2\pi C'n$, $n \in \mathcal{N}$, where C is a fixed nonsingular $k \times k$ matrix. The elements of C are rational.

Let d denote a common denominator of the elements of C . Then the components of the random vector $Z = dCX$ are integers. The characteristic function $f_2(v)$ of Z satisfies the equation $f_2(d^{-1}C'^{-1}u) = f_1(u)$. Hence $f_2(v) = 1$ if and only if $v = d^{-1}C'^{-1}2\pi C'n = 2\pi d^{-1}n$, $n \in \mathcal{N}$. In particular, $f_2(v) = 1$ at the k points $v_1 = (2\pi d^{-1}, 0, \dots, 0)$, $\dots$, $v_k = (0, \dots, 0, 2\pi d^{-1})$. If $P(Z = z) > 0$, then $z'v_j$ is an

integral multiple of 2π , for $j = 1, \dots, k$, and hence the components of Z are multiples of d . Therefore the random vector $Y = d^{-1}Z = CX$ has integral components, and its characteristic function $f(t) = f_2(d^{-1}t)$ equals 1 if and only if $t = 2\pi n$, $n \in \mathcal{N}$, as was to be proved.

4. One-dimensional random variables.

In this section $X_1, X_2, \dots$ will be independent, integer-valued random variables with common distribution function $F(x)$ and characteristic function $f(u)$. We shall assume that the greatest common divisor of the saltuses of F is 1; the general case is easily reduced to this special case. Then $f(u) = 1$ if and only if u is a multiple of 2π . Since $f(u)$ is continuous, this implies that for any $\delta > 0$ there is a $c > 0$ such that $|1 - f(u)| > c > 0$ if $\delta < |u| < \pi$.

Theorem 4.1. Let $F(x)$ be a distribution on the integers such that the greatest common divisor of its saltuses is 1 and

$$\int x \, dF(x) = 0, \quad 0 < \int x^2 \, dF(x) = \sigma^2 < \infty. \quad (4.1)$$

Then the limit

$$g_0(s) = \lim_{\gamma \rightarrow 0+} (2\pi)^{-1} \int_{\gamma < |u| < \pi} (1 - e^{isu}) [1 - f(u)]^{-1} du \quad (4.2)$$

exists (and clearly is real) for all real s ; $g_0(s)$ satisfies the equation

$$\int g(s+x) \, dF(x) - g(s) = \chi_0(s), \quad s = 0, \pm 1, \pm 2, \dots; \quad (4.3)$$

and

$$g_0(s) = \sigma^{-2} |s| + o(|s|), \quad |s| \rightarrow \infty. \quad (4.4)$$

If, in addition, F is symmetric, that is,

$$\int_{x < y} dF(x) = \int_{x > y} dF(x) \quad , \quad -\infty < y < \infty \quad , \quad (4.5)$$

then

$$g_0(s) \geq \sigma^{-2} |s| \quad , \quad s = 0, \pm 1, \pm 2, \dots \quad , \quad (4.6)$$

where the sign of equality holds if $-1, 0$ and 1 are the only saltuses of F .

For the proof we require the following known lemma (see Hsu[7]), which is easy to verify.

Lemma 4.2. If $\int x dF = 0$ and $\int x^2 dF < \infty$, then

$$\int_0^\infty u^{-3} |If(u)| du < \infty \quad . \quad (4.7)$$

Proof of Theorem 4.1. We have for $0 < \gamma < \pi$

$$\begin{aligned} & \int_{\gamma < |u| < \pi} (1 - e^{isu}) [1 - f(u)]^{-1} du \\ &= 2 \int_{\gamma}^{\pi} \{ (1 - \cos su) [1 - Rf(u)] + (\sin su) If(u) \} |1 - f(u)|^{-2} du \quad . \end{aligned}$$

Since $1 - Rf(u) = \frac{1}{2} \sigma^2 u^2 + o(u^2)$ and $1 - f(u) = \frac{1}{2} \sigma^2 u^2 + o(u^2)$ as $u \rightarrow 0$, it follows from Lemma 4.2 that the limit of the integral, as $\gamma \rightarrow 0$, exists, and

$$g_0(s) = \pi^{-1} \int_0^\pi \{ (1 - \cos su) [1 - Rf(u)] + (\sin su) If(u) \} |1 - f(u)|^{-2} du \quad . \quad (4.8)$$

If we replace s by $s + x$ in (4.8), the integrand is absolutely integrable with respect to $dudF(x)$. Hence the order of integration may be interchanged and after simplifying we obtain

$$\int_{-\infty}^{\infty} g_0(s+x) dF(x) - g_0(s) = (2\pi)^{-1} \int_{-\pi}^{\pi} e^{isu} du .$$

The right hand side equals $\chi_0(s)$ for any integer s . Thus $g_0(s)$ satisfies equation (4.3).

To prove the asymptotic equation (4.4), we write $g_0(s) = A(s) + B(s)$, corresponding to the two terms in (4.8). The term $A(s)$ can be written

$$A(s) = (2\pi)^{-1} \int_{-\pi}^{\pi} (1 - \cos su) [1 - f(u)]^{-1} du .$$

For an arbitrary $\epsilon > 0$ ($\epsilon < 1$) we can choose $\delta > 0$ so that $1 - f(u) = (1 + \theta\epsilon) 2^{-1} \sigma^2 u^2$ for $|u| < \delta$, where $|\theta| \leq 1$. Since the integrand is bounded for $\delta \leq |u| \leq \pi$,

$$A(s) = (2\pi)^{-1} (1 + \theta_1 \epsilon)^{-1} 2 \sigma^{-2} \int_{|u| < \delta} u^{-2} (1 - \cos su) du + O(1) ,$$

where $|\theta_1| \leq 1$. We have

$$\pi^{-1} \int_{|u| < \delta} u^{-2} (1 - \cos su) du = \pi^{-1} \int_{-\infty}^{\infty} u^{-2} (1 - \cos su) du + O(1) = |s| + O(1) .$$

Hence $A(s) = (1 + \theta_1 \epsilon)^{-1} \sigma^{-2} |s| + O(1)$ and therefore

$$A(s) = \sigma^{-2} |s| + O(1) . \quad (4.9)$$

Now consider $B(s)$. Given $\epsilon > 0$, we can, by Lemma 4.2 ,

choose $\delta > 0$ so that $\int_0^{\delta} u^{-3} |If(u)| du < \epsilon$, and also $|1 - f(u)| \geq cu^2$ for $|u| < \delta$, where $c = 4^{-1} \sigma^2$, say. Then

$$\begin{aligned}
\pi |B(s)| &\leq \left| \int_0^\pi (\sin su) \operatorname{If}(u) |1-f(u)|^{-2} du \right| \leq \left| \int_0^\delta \right| + \left| \int_\delta^\pi \right| \\
&\leq c^{-2} \int_0^\delta u^{-4} |su \operatorname{If}(u)| du + O(1) \\
&\leq c^{-2} |s| \epsilon + O(1) .
\end{aligned}$$

Hence $B(s) = o(|s|)$. With (4.9) this implies (4.4).

Now assume that F is symmetric. Then

$$g_0(s) = \pi^{-1} \int_0^\pi (1 - \cos su) [1-f(u)]^{-1} du ,$$

where $1 - f(u) = \int (1 - \cos xu) dF(x)$. If x is an integer,

$$\begin{aligned}
1 - \cos xu &= 2[\sin(xu/2)]^2 = (1 - \cos u) [\sin(xu/2)/\sin(u/2)]^2 \\
&= (1 - \cos u) |1 + e^{-iu} + e^{-2iu} + \dots + e^{-(|x|-1)iu}|^2 \leq (1 - \cos u) x^2,
\end{aligned}$$

with equality for $x = -1, 0, 1$. Therefore

$$0 \leq 1 - f(u) \leq (1 - \cos u) \sigma^2 . \quad (4.10)$$

Hence

$$g_0(s) \geq \pi^{-1} \sigma^{-2} \int_0^\pi (1 - \cos su)(1 - \cos u)^{-1} du = \sigma^{-2} |s|$$

for integral values s , with equality holding if $-1, 0, 1$ are the only saltuses of F . The proof of Theorem 4.1 is complete.

If the conditions of Theorem 4.1 are satisfied and $E(N) < \infty$, then the conditions of Theorem 2.1 with $h(s) = g_0(s)$ and $g(s) = g_0(s)$ are satisfied. Condition (2.4) follows from $g_0(s) \sim \sigma^{-2} |s|$ and the fact that $g_0(s)$ is bounded in any finite interval. We have

$\sum_{n=0}^{N-1} \chi_0(S_n) = M$, where M is defined in the introduction. Hence we have

Theorem 4.3. If the conditions of Theorem 4.1 are satisfied and $E(N) < \infty$, then

$$E(M) = E[g_0(S_N)] \quad , \quad (4.11)$$

where $g_0(s) = \sigma^{-2}|s| + o(|s|)$. If F is symmetric, $g_0(s) \geq \sigma^{-2}|s|$, with equality holding if $-1, 0, 1$ are the only saltuses of F .

The next theorem gives an upper bound for $E(M)$. Here F need not be a distribution on the integers, and the second moment need not be finite.

Theorem 4.4. If F is any one-dimensional distribution function such that

$$\beta_1 = \int |x| dF < \infty \quad , \quad \int x dF = 0 \quad , \quad (4.12)$$

and if $E(N) < \infty$, then

$$E(M) \leq \beta_1^{-1} E(|S_N|) \quad . \quad (4.13)$$

The sign of equality holds if F is constant except for saltuses at $-1, 0, 1$.

Proof. Let $h(s) = \int |s+x| dF(x) - |s|$. We have $h(s) \leq \beta_1 = h(0)$ and $h(s) \geq \left| \int (s+x) dF(x) \right| - |s| = 0$. Hence $h(s) \geq \beta_1 \chi_0(s)$. By Theorem 2.1

$$E(|S_N|) = E\left[\sum_{n=0}^{N-1} h(S_n)\right] \geq \beta_1 E\left[\sum_{n=0}^{N-1} \chi_0(S_n)\right] = \beta_1 E(M) \quad ,$$

which implies (4.13). If $\int_{|x| \leq 1} dF = 1$, then $h(s) = \beta_1 \chi_0(s)$ for

all integers s . The condition for equality follows.

Theorems 4.3 and 4.4 imply that if the conditions of the former are satisfied and F is symmetric, then

$$\sigma^{-2} E(|S_N|) \leq E(M) \leq \beta_1^{-1} E(|S_N|) , \quad (4.14)$$

where both equality signs hold if $-1, 0, 1$ are the only saltuses of F .

Theorem 4.5. If F is a distribution on the integers and either

$$\int_{x < y} dF(x) = \int_{x > y} dF(x) , \quad -\infty < y < \infty , \quad (4.15)$$

or

$$\int x^2 dF(x) < \infty , \quad (4.16)$$

then the sum

$$\sum_{n=0}^{\infty} [P(S_n = s) - P(S_n = t)] \quad (4.17)$$

converges for any two possible values s and t (not always absolutely).

If the greatest common divisor of the saltuses of F is 1, the sum (4.17) is equal to $g_0(-t) - g_0(-s)$, where $g_0(s)$ is defined in Theorem 4.1.

Proof. If $\int |x| dF < \infty$ and $\int x dF \neq 0$, then $\sum_{n=0}^{\infty} P(S_n = s) < \infty$ for all s . Hence in the case (4.16) we shall make the additional assumption

$$\int x dF(x) = 0 . \quad (4.18)$$

We also may and shall assume that $\int_{x=0} dF(x) \neq 1$ and that the greatest common divisor of the saltuses of F is 1. To prove the convergence of (4.17) it is sufficient to show that

$$\sum_{n=0}^{\infty} [P(S_n = 0) - P(S_n = s)] \quad (4.19)$$

converges for any integer s .

We have

$$2\pi [P(S_n = 0) - P(S_n = s)] = \int_{-\pi}^{\pi} (1 - e^{-isu}) [f(u)]^n du$$

$$= J_n + K_n ,$$

where $J_n = \int_{|u| < \delta}$, $K_n = \int_{\delta < |u| < \pi}$, and δ is chosen as in Lemma 3.2 (the assumptions of which are satisfied).

First consider J_n . We write $J_n = A_n + B_n$, where

$$A_n = \int_{|u| < \delta} (1 - \cos su) R([f(u)]^n) du ,$$

$$B_n = - \int_{|u| < \delta} (\sin su) I([f(u)]^n) du .$$

By Lemma 3.2, $|R([f(u)]^n)| \leq |f(u)|^n \leq (1 - cu^2)^n$ for $|u| < \delta$.

Hence if $|u| < \delta$,

$$\sum_{n=0}^{\infty} |(1 - \cos su) R([f(u)]^n)| \leq \sum_{n=0}^{\infty} \frac{1}{2} s^2 u^2 (1 - cu^2)^n = \frac{1}{2} c^{-1} s^2 .$$

(4.20)

By (3.4), if $|u| < \delta$,

$$\sum_{n=0}^{\infty} |(\sin su) I([f(u)]^n)| \leq \sum_{n=0}^{\infty} |su| |If(u)|^n (1 - cu^2)^{n-1}$$

$$= c^{-2} |s| |u|^{-3} |If(u)| . \quad (4.21)$$

This upper bound is integrable by Lemma 4.2. Thus the sums of the absolute values of the integrands in A_n and B_n are bounded by integrable functions. It follows that $\sum J_n$ is absolutely convergent and

$$\sum_{n=0}^{\infty} J_n = \int_{|u| < \delta} \sum_{n=0}^{\infty} \{(1 - \cos su) R([f(u)]^n) - (\sin su) I([f(u)]^n)\} du$$

$$= \lim_{\gamma \rightarrow 0^+} \int_{\gamma < |u| < \delta} (1 - e^{-isu}) [1 - f(u)]^{-1} du . \quad (4.22)$$

Now consider K_n . We have

$$\sum_{m=0}^{n-1} K_m = \int_{\delta < |u| < \pi} (1 - e^{-isu}) [1 - f(u)]^{-1} [1 - [f(u)]^n] du. \quad (4.23)$$

Since $\sup_{\delta < |u| < \pi} |1 - f(u)|^{-1} = c_0$ is finite,

$$\left| \int_{\delta < |u| < \pi} (1 - e^{-isu}) [1 - f(u)]^{-1} du \right| \leq 4\pi c_0. \quad (4.24)$$

Also,

$$\left| \int_{\delta < |u| < \pi} (1 - e^{-isu}) [1 - f(u)]^{-1} [f(u)]^n du \right| \leq 2c_0 \int_{-\pi}^{\pi} |f(u)|^n du. \quad (4.25)$$

Since $|f(u)| \leq 1$, with equality only at a finite number of points in $[-\pi, \pi]$, the integral on the right tends to 0 as $n \rightarrow \infty$. Thus $\sum K_m$ converges. Hence the sum (4.19) converges also.

The last part of the theorem follows from (4.22) and the preceding paragraph.

Remark. If $|f(u)| \neq 1$ for $0 < |u| \leq \pi$ (which means that the differences between the saltuses of F have the greatest common denominator 1), then the sum (4.19) converges absolutely. Indeed, in this case $\sum |K_m| < \infty$. But in general the convergence is not absolute. For example, if F is a distribution on the odd integers, then S_n is odd or even according as n is odd or even. Hence if s is odd and t is even,

$$\sum_{n=0}^{\infty} |P(S_n = s) - P(S_n = t)| = \sum_{n=0}^{\infty} [P(S_n = s) + P(S_n = t)],$$

which is infinite if $\int x dF = 0$.

5. Two-dimensional random vectors. The three theorems of this section are two-dimensional analogues of Theorems 4.1, 4.3 and 4.5. Due to Lemma 3.3, the assumption (5.2) of the following theorem is not restrictive; in particular, without (5.2) equation (5.5) remains true with $\det \Sigma$ replaced by $\det(C\Sigma C')$.

Theorem 5.1. Let $F(x) = F(x_1, x_2)$ be the distribution function and $f(u) = f(u_1, u_2)$ the characteristic function of a two-dimensional random vector with integer-valued components such that

$$\int x dF = 0, \quad \int |x|^2 dF < \infty, \quad \det(\Sigma) > 0, \quad (5.1)$$

where $\Sigma = \left\| \int x_\mu x_\nu dF \right\|$, and

$$f(u) \neq 1, \quad |u_1| \leq \pi, \quad |u_2| \leq \pi, \quad (u_1, u_2) \neq (0, 0). \quad (5.2)$$

Then the integral

$$g_0(s) = (2\pi)^{-2} \int_D (1 - e^{is'u}) [1 - f(u)]^{-1} du, \quad D = \{u \mid |u_1| < \pi, |u_2| < \pi\}, \quad (5.3)$$

exists (and is real) for all s with real components; $g_0(s)$ satisfies the equation

$$\int g(s+x) dF(x) - g(s) = \chi_0(s), \quad (5.4)$$

where s ranges over the vectors with integral components; and, with $r = (s'\Sigma^{-1}s)^{\frac{1}{2}}$,

$$g_0(s) = \pi^{-1} (\det \Sigma)^{-\frac{1}{2}} \log r + o(\log r), \quad r \rightarrow \infty \quad (5.5)$$

Proof. It follows from (5.1) that $1 - f(u) = \frac{1}{2} u' \Sigma u + o(u' \Sigma u)$ and that $u' \Sigma u \geq c|u|^2$, where $c > 0$. Hence there are positive constants δ_1 and c_1 such that $|1 - f(u)|^{-1} \leq c_1 |u|^{-2}$ if $u' \Sigma u < \delta_1^2$. Also,

by (5.2), $|1-f(u)|^{-1}$ is bounded in the subset of D where $u'\Sigma u \geq \delta_1^2$. Hence there is a constant c_2 such that $|1-f(u)|^{-1} \leq c_2 |u|^{-2}$ if $u \in D$. Since $|1 - e^{is'u}| \leq |s'u| \leq |s| |u|$, we have

$$|(1 - e^{is'u}) [1 - f(u)]^{-1}| \leq c_2 |s| |u|^{-1}, \quad u \in D,$$

and $\int_D |u|^{-1} du < \infty$. Thus the integral in (5.3) exists. It is easy to verify that $g_0(s)$ satisfies equation (5.4), noting that $\int_D e^{is'u} du = \chi_0(s)$ when s has integral components.

It remains to prove equation (5.5). For a preassigned $\epsilon > 0$ ($\epsilon < \frac{1}{2}$) we can choose $\delta > 0$ so that

$$1 - f(u) = (1 + \theta \epsilon) \frac{1}{2} u' \Sigma u \quad \text{if } u' \Sigma u < \delta^2, \quad (5.6)$$

where $|\theta| \leq 1$, and so that $u' \Sigma u < \delta^2$ implies $u \in D$. Then $g_0(s) = g^*(s) + O(1)$ as $r \rightarrow \infty$, where

$$g^*(s) = (2\pi)^{-2} \int_{u' \Sigma u < \delta^2} (1 - e^{is'u}) [1 - f(u)]^{-1} du. \quad (5.7)$$

Let Γ be a square matrix such that $\Sigma = \Gamma' \Gamma$. In (5.7) we first make the substitution $v = \Gamma u$ and put $t = \Gamma'^{-1} s$. Then $u' \Sigma u = |v|^2$, $s'u = t'v$ and $r^2 = s' \Sigma^{-1} s = |t|^2$. We next make an orthonormal substitution $w = Cv$ such that $w_1 = t'v/r$, and define $f_1(w) = f(\Gamma'^{-1} C' w)$.

Then

$$g^*(s) = (2\pi)^{-2} (\det \Sigma)^{-\frac{1}{2}} \int_{|w| < \delta} (1 - e^{irw_1}) [1 - f_1(w)]^{-1} dw$$

and, by (5.6), $1 - f_1(w) = (1 + \theta \epsilon) \frac{1}{2} |w|^2$, $|w| < \delta$. Since $\epsilon < \frac{1}{2}$, we have $[1 - f_1(w)]^{-1} = 2(1 + 2\theta_1 \epsilon) |w|^{-2}$, where $|\theta_1| \leq 1$. Hence, with $|\theta_2| \leq 1$,

$$\begin{aligned} 2^{-1} (2\pi)^2 (\det \Sigma)^{\frac{1}{2}} g^*(s) &= \int_{|w| < \delta} (1 - e^{irw_1}) |w|^{-2} dw \\ &\quad + 2\theta_2 \epsilon \int_{|w| < \delta} |1 - e^{irw_1}| |w|^{-2} dw. \end{aligned}$$

We calculate

$$\begin{aligned}
 \int_{|w| < \delta} (1 - e^{irw_1}) |w|^{-2} dw &= \int_{-\delta}^{\delta} \int_{-\delta}^{\delta} (1 - \cos rw_1) (w_1^2 + w_2^2)^{-1} dw_1 dw_2 + O(1) \\
 &= 4 \int_0^{\delta} (1 - \cos rw_1) dw_1 w_1^{-1} \int_0^{\delta w_1^{-1}} (1 + x^2)^{-1} dx + O(1) \\
 &= 4 \int_0^{\delta} (1 - \cos rw_1) w_1^{-1} \left[\frac{1}{2} \pi + O(w_1) \right] dw_1 + O(1) \\
 &= 2\pi \int_0^{\delta r} (1 - \cos x) x^{-1} dx + O(1) \\
 &= 2\pi \log(\delta r) + O(1)
 \end{aligned}$$

and

$$\begin{aligned}
 \int_{|w| < \delta} |1 - e^{irw_1}| |w|^{-2} dw &= \int_{|u| < r\delta} |1 - e^{iu_1}| |u|^{-2} du \\
 &\leq 2 \int_{1 < |u| < r\delta} |u|^{-2} du + O(1) = \pi \log(\delta r) + O(1) .
 \end{aligned}$$

Hence $g_0(s) = g^*(s) + O(1) = \pi^{-1} (\det \Sigma)^{-\frac{1}{2}} \log r + o(\log r)$. The proof is complete.

From Theorems 2.1 and 5.1 we obtain

Theorem 5.2. If the conditions of Theorem 5.1 are satisfied and $E(N) < \infty$, then $E(M) = E[g_0(S_N)]$, where $g_0(s)$ is defined by (5.3) and $g_0(s) \sim \pi^{-1} (\det \Sigma)^{-1/2} \log r$, $r \rightarrow \infty$.

Theorem 5.3. If X_n is a two-dimensional random vector with integer-valued components whose distribution function $F(x)$ is non-degenerate and whose characteristic function satisfies the condition

$$If(u) = o(|u|) , \quad |u| \rightarrow 0 , \quad (5.8)$$

then the sum

$$\sum_{n=0}^{\infty} [P(S_n = s) - P(S_n = t)] \quad (5.9)$$

converges (not always absolutely) for any two possible values s, t . If

$$f(u) \neq 1, \quad |u_1| \leq \pi, \quad |u_2| \leq \pi, \quad (u_1, u_2) \neq (0, 0), \quad (5.10)$$

then the sum (5.9) is equal to $g_0(-t) - g_0(-s)$, where $g_0(s)$ is defined by (5.3).

Proof. By Lemma 3.3 we may assume that condition (5.10) is satisfied. It is sufficient to show that $\sum_{n=0}^{\infty} [P(S_n = 0) - P(S_n = -s)]$ converges for any s with integer-valued components and equals $g_0(s)$. We have

$$\begin{aligned} (2\pi)^2 [P(S_n = 0) - P(S_n = -s)] &= \int_D (1 - e^{is'u}) [f(u)]^n du \\ &= J_n + K_n, \end{aligned} \quad (5.11)$$

where $J_n = \int_{D_0}$, $K_n = \int_{D_1}$, $D = \{u \mid |u_j| < \pi, j = 1, 2\}$, $D_0 = \{u \mid |u| < \delta\}$, $D_1 = D - D_0$. Here δ is chosen as in Lemma 3.2, so that $|f(u)| \leq 1 - c|u|^2$ if $u \in D_0$. Hence for $u \in D_0$,

$$\sum_{n=0}^{\infty} |(1 - e^{is'u}) [f(u)]^n| \leq \sum_{n=0}^{\infty} |s'u| (1 - c|u|^2)^n \leq |s| |u| c^{-1} |u|^{-2}.$$

This upper bound is integrable over D_0 . Hence $\sum J_n$ converges absolutely and

$$\sum_{n=0}^{\infty} J_n = \int_{D_0} (1 - e^{is'u}) [1 - f(u)]^{-1} du.$$

As in the proof of Theorem 4.5 it is seen that

$$\sum_{n=0}^{\infty} K_n = \int_{D_1} (1 - e^{is'u}) [1 - f(u)]^{-1} du .$$

(where the convergence in general is not absolute). Equations (5.11), (5.12) and (5.13) imply the required conclusion.

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Footnotes

1. This research was supported by the United States Air Force under Contract No. AF 49(638)-261 monitored by the AF Office of Scientific Research of the Air Research and Development Command.
2. K. L. Chung informed the author that the proof of Theorem 5 in [2] is incorrect and that a correct proof will be contained in his forthcoming book on Markov chains.