



# A note on gaps in proofs of central limit theorems

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## ABSTRACT

We fill two gaps in the literature on central limit theorems. First we state and prove a generalization of the Cramér–Wold device which is useful for establishing multivariate central limit theorems without the need for assuming the existence of a limiting covariance matrix. Second we extend and provide a detailed proof of a very useful result for establishing univariate central limit theorems.

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## 1. Introduction

Many applications of spatial statistics involve spatially varying covariates. One common example is universal kriging (e.g. [Chilès and Delfiner, 2008](#)), where a deterministic component of a spatial variable is modeled using a regression on spatial covariates. Another example, which we will discuss in some detail for illustrative purpose, is log-linear modeling of intensity functions for spatial point processes, see e.g. [Rathbun and Cressie \(1994\)](#), [Rathbun \(1996\)](#), [Schoenberg \(2005\)](#), [Waagepetersen \(2007\)](#) and [Guan and Loh \(2007\)](#). Such models have for example found much use in ecology where point processes are used to model locations of plants and animals, and the covariates could describe landscape type, topography or soil properties.

Letting  $Z = \{Z(u)\}_{u \in \mathbb{R}^d}$  where for each  $u \in \mathbb{R}^d$ ,  $Z(u) \in \mathbb{R}^p$  is a covariate vector, the intensity function is often assumed to be of the form

$$\rho(u; \beta) = \exp(\beta^T Z(u)) \tag{1}$$

where  $\beta \in \mathbb{R}^p$ . In the aforementioned references, the regression parameter  $\beta$  is inferred using an estimating function given by the score of the log likelihood function of a Poisson process. For deriving asymptotic results it is crucial to establish asymptotic normality of the estimating function. Often increasing domain asymptotics are used where a sequence  $\{W_n\}_{n \geq 1}$  of bounded but increasing observation windows  $W_n \subset \mathbb{R}^d$  are considered. The score estimating function is then

$$e_n(\beta) = \sum_{u \in X \cap W_n} Z(u) - \int_{W_n} Z(u) \rho(u; \beta) du \tag{2}$$

where  $X$  denotes the spatial point process. An estimate of  $\beta$  is obtained by solving  $e_n(\beta) = 0$ .

In spatial statistics in general, central limit theorems for  $\alpha$ -mixing spatial processes are very popular tools for establishing asymptotic results both for random field and point process models. In case of the model (1), asymptotic properties of

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estimators of  $\beta$  were for example established by central limit theorems for  $\alpha$ -mixing spatial processes in Guan and Loh (2007) and Waagepetersen and Guan (2009). Bolthausen (1982) provided a much cited central limit theorem for stationary  $\alpha$ -mixing random fields. This result was later extended to the non-stationary case by Guyon (1995). Karácsony (2006) extended the result further to triangular arrays considering a combination of infill and increasing domain asymptotics. When taking a deeper look at the techniques employed in the proofs of the aforementioned references, a couple of issues may disturb the reader. These are addressed in Sections 2–3.

## 2. Cramér–Wold device

Bolthausen (1982), Guyon (1995) and Karácsony (2006) only gave detailed proofs of central limit theorems in the univariate case. Guyon (1995) and Karácsony (2006) also stated multivariate central limit theorems and just referred to the Cramér–Wold device for extending the univariate central limit theorems to the multivariate case. However, a closer look shows that a simple application of the Cramér–Wold device does not always suffice. Suppose that  $\{X_n\}_{n \geq 1}$  is a sequence of random vectors in  $\mathbb{R}^p$ . The Cramér–Wold device (e.g. p. 383 in Billingsley, 1995) then says that  $X_n$  converges in distribution to a random vector  $X$  if and only if, for all  $a \in \mathbb{R}^p$ ,  $a^T X_n$  converges in distribution toward  $a^T X$ . In statistical applications we often want to show that  $\text{Var}(X_n)^{-1/2} X_n$  converges in distribution toward  $\mathcal{N}(0, I_p)$  as  $n$  goes to infinity for some sequence of statistics  $X_n$ . If  $\text{Var}(X_n)$  converges to a fixed positive definite matrix  $\Sigma$  then this is equivalent to showing that  $X_n$  converges in distribution toward  $\mathcal{N}(0, \Sigma)$  and the application of the Cramér–Wold device is trivial.

However, in many applications a limit for  $\text{Var}(X_n)$  does not exist. Returning again to the problem of inferring the intensity function (1) and letting  $X_n = e_n(\beta)/|W_n|^{1/2}$  be given by (2) normalized by  $|W_n|^{1/2}$ , the covariance matrix of  $X_n$  is

$$\Sigma_n = \frac{1}{|W_n|} \left( \int_{W_n} Z(u)^T Z(u) \rho(u; \beta) du + \int_{W_n} \int_{W_n} Z(u)^T Z(v) [g(u, v) - 1] dudv \right)$$

where  $g(\cdot, \cdot)$  is the so-called pair correlation function (e.g. Møller and Waagepetersen, 2004). Due to the dependency on  $Z(u)$ ,  $u \in W_n$ , it is not reasonable to assume that  $\Sigma_n$  converges to a fixed limit. Guyon (1995) and Karácsony (2006) just refer to the simple application of the Cramér–Wold device and in particular do not discuss the issue of whether a limiting covariance matrix exists or not. To be on firm ground, a Cramér–Wold type result covering the case with no limiting covariance matrix seems missing. Therefore, we state the following generalization of the Cramér–Wold device.

**Lemma 2.1.** *Let  $\{X_n\}_{n \in \mathbb{N}}$  be a sequence of random variables in  $\mathbb{R}^p$  such that*

$$0 < \liminf_{n \rightarrow \infty} \lambda_{\min}(\text{Var}(X_n)) < \limsup_{n \rightarrow \infty} \lambda_{\max}(\text{Var}(X_n)) < \infty,$$

where for a symmetric matrix  $M$ ,  $\lambda_{\min}(M)$  and  $\lambda_{\max}(M)$  denote the minimal and maximal eigenvalues of  $M$ .

Then,  $\text{Var}(X_n)^{-1/2} X_n \xrightarrow[n \rightarrow \infty]{\text{distr.}} \mathcal{N}(0, I_p)$  if for all  $a \in \mathbb{R}^p$ ,

$$(a^T \text{Var}(X_n) a)^{-\frac{1}{2}} a^T X_n \xrightarrow[n \rightarrow \infty]{\text{distr.}} \mathcal{N}(0, 1).$$

The condition in this lemma regarding  $\liminf_{n \rightarrow \infty} \lambda_{\min} \text{Var}(X_n)$  is the kind of condition used in the central limit theorems of Guyon (1995) and Karácsony (2006) and so is not restrictive in practice. A proof of this lemma is provided in Section 4.

## 3. A lemma by Bolthausen

Bolthausen (1982), Guyon (1995) and Karácsony (2006) all use the following key lemma.

**Lemma 3.1.** *For  $n \in \mathbb{N}$ , let  $\{X_n\}_{n \in \mathbb{N}}$  be random variables such that  $\sup_{n \in \mathbb{N}} \mathbb{E}(X_n^2) < \infty$  and for all  $t \in \mathbb{R}$ ,*

$$\mathbb{E}[(it - X_n) e^{itX_n}] \xrightarrow[n \rightarrow \infty]{} 0.$$

Then  $X_n \xrightarrow[n \rightarrow \infty]{\text{distr.}} \mathcal{N}(0, 1)$ .

Karácsony (2006) somewhat misleadingly coins this ‘Stein’s lemma’ and refers to Stein (1972) and Guyon (1995). Guyon (1995) in turn refers to Stein (1972). However, the original reference is Bolthausen (1982) who states and proves the lemma while acknowledging inspiration from Stein (1972). Stein’s lemma (Stein, 1981) says that if  $Z$  is standard normal then  $\mathbb{E}[f'(Z) - Zf(Z)] = 0$  for any differentiable  $f$  with  $\mathbb{E}|f'(Z)| < \infty$ . This result is related to but nevertheless different from Lemma 3.1. We do not find Bolthausen (1982)’s very condensed proof easily accessible and believe it is useful to provide a more detailed proof of this crucial lemma. Moreover, the conclusion of Lemma 3.1 holds under a weaker assumption as stated below.

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