

5-11-2011

# Pruitt's Estimates in Banach Space

Philip S. Griffin  
*Syracuse University*

Follow this and additional works at: <http://surface.syr.edu/mat>

 Part of the [Mathematics Commons](#)

---

## Recommended Citation

Griffin, Philip S., "Pruitt's Estimates in Banach Space" (2011). *Mathematics Faculty Scholarship*. Paper 98.  
<http://surface.syr.edu/mat/98>

This Article is brought to you for free and open access by the Mathematics at SURFACE. It has been accepted for inclusion in Mathematics Faculty Scholarship by an authorized administrator of SURFACE. For more information, please contact [surface@syr.edu](mailto:surface@syr.edu).

# PRUITT'S ESTIMATES IN BANACH SPACE

PHILIP S. GRIFFIN

ABSTRACT. Pruitt's estimates on the expectation and the distribution of the time taken by a random walk to exit a ball of radius  $r$  are extended to the infinite dimensional setting. It is shown that they separate into two pairs of estimates depending on whether the space is type 2 or cotype 2. It is further shown that these estimates characterize type 2 and cotype 2 spaces.

## 1. Introduction

Let  $X, X_1, X_2, \dots$  be a sequence of non-degenerate, independent and identically distributed random variables taking values in a separable Banach space  $(B, \|\cdot\|)$ . Set  $S_n = \sum_{j=1}^n X_j$  and let  $T_r = \min\{n : \|S_n\| > r\}$  be the first time the random walk leaves the ball of radius  $r$ . For  $r > 0$  define

$$\begin{aligned} G(r) &= P(\|X\| > r), \quad K(r) = r^{-2}E(\|X\|^2; \|X\| \leq r), \\ M(r) &= r^{-1}E(X; \|X\| \leq r), \quad h(r) = G(r) + K(r) + \|M(r)\|. \end{aligned} \quad (1.1)$$

In the case that  $B = \mathbb{R}^d$  with the usual Euclidean norm, Pruitt [15] obtained two fundamental estimates on the size of  $T_r$  in terms of  $h(r)$ . The first gives bounds on the distribution of  $T_r$ ; there exist constants  $0 < c < C < \infty$  such that for all  $r > 0$  and  $n \geq 1$

$$P(T_r > n) \leq \frac{c}{nh(r)}, \quad P(T_r \leq n) \leq Cnh(r). \quad (1.2)$$

The second gives bounds on the expectation of  $T_r$ ; there exist constants  $0 < c < C < \infty$  such that for all  $r > 0$

$$\frac{c}{h(r)} \leq ET_r \leq \frac{C}{h(r)}. \quad (1.3)$$

In both cases the constants are independent of the underlying distribution and of  $r$  and  $n$ , but they do depend on the dimension  $d$ . These estimates underly one approach to recent work on moments of the overshoot and related topics in renewal theory; see [5], [6], [7] and [8] for examples of this work.

---

*Date:* May 12, 2011.

*Address:* Department of Mathematics, Syracuse University, Syracuse NY 13244-1150.

*E-mail:* psgriffi@syr.edu.

*AMS 2000 Subject Classification:* Primary 60B12, 60E15; secondary 60K05 .

*Keywords:* Banach space, expected exit time, probability estimates, type, cotype .

Apart from the problem's intrinsic interest, the motivation for this paper came from trying to extend to infinite dimensions some of the work cited above. To take advantage of the techniques already developed, infinite dimensional versions of Pruitt's estimates are needed. We will show that when  $B$  is a Hilbert space this can be achieved, but (1.2) and (1.3) do not hold in a general Banach space. They split into two pairs of estimates depending on whether  $B$  is type 2 or cotype 2. Recall  $B$  is type 2 if there exists a constant  $c \in (0, \infty)$  such that for every  $n \geq 1$  and every sequence of independent random variables  $X_1, \dots, X_n$  with  $EX_i = 0$  and  $E\|X_i\|^2 < \infty$ ,  $1 \leq i \leq n$ , the following inequality holds;

$$E\left\|\sum_{i=1}^n X_i\right\|^2 \leq c \sum_{i=1}^n E\|X_i\|^2. \quad (1.4)$$

We refer to any  $c$  for which (1.4) holds as a type 2 constant for  $B$ .  $B$  is cotype 2 if (1.4) holds with the inequality reversed. For example, the  $\ell^p$  spaces are type 2 for  $2 \leq p < \infty$  and cotype 2 for  $1 \leq p \leq 2$ . The main results of this paper are summarized in the following two Theorems which may be viewed as giving alternative characterizations of type 2 and cotype 2 spaces;

**Theorem 1.1.** *The following are equivalent:*

$$B \text{ is type 2}; \quad (1.5)$$

*There is a constant  $c$  such that for all distributions  $X$  and all  $r > 0$*

$$ET_r \geq \frac{c}{h(r)}; \quad (1.6)$$

*There is a constant  $c$  such that for all distributions  $X$ , all  $r > 0$  and all  $n \geq 1$*

$$P(T_r \leq n) \leq cnh(r). \quad (1.7)$$

*The constants appearing in the three equivalent statements may be taken to depend only on each other.*

**Theorem 1.2.** *The following are equivalent:*

$$B \text{ is cotype 2}; \quad (1.8)$$

*There is a constant  $c$  such that for all distributions  $X$  and all  $r > 0$*

$$ET_r \leq \frac{c}{h(r)}; \quad (1.9)$$

*There is a constant  $c$  such that for all distributions  $X$ , all  $r > 0$  and all  $n \geq 1$*

$$P(T_r > n) \leq \frac{c}{nh(r)}. \quad (1.10)$$

*The constants appearing in the three equivalent statements may be taken to depend only on each other.*

As a consequence it follows that Pruitt's estimates hold precisely when  $B$  is both type 2 and cotype 2, that is by Kwapien's theorem [11], when  $B$  is isomorphic to a Hilbert space. We observe in passing that since  $\mathbb{R}^d$  with the usual norm can be isometrically embedded in the Hilbert space  $\ell^2$ , this implies the constants in (1.2) and (1.3) may in fact be taken independent of dimension.

The method of proof of these results, while similar in places to Pruitt's original proofs, necessarily differs in important ways and provides some new insights to the estimates. For example it is shown that it suffices to establish the estimates asymptotically and just for distributions with mean zero and finite second moment; see the statements of Theorems 3.1 and 3.2.

It would be interesting to know if there is a different function which plays the role of  $h$  in a general Banach space. That is, is there a function  $g$  for which (1.2) and (1.3) hold with  $g$  replacing  $h$ ? In this direction it is interesting to note that by Lemma 2.1 below, if it is the case that  $ET_{2r}$  and  $ET_r$  are comparable, then such a function exists, namely  $g(r) = (ET_r)^{-1}$ . The problem then of course becomes how to calculate  $g$  from the underlying distribution in a manner similar to  $h$ . This is discussed further in Section 4.

## 2. Preliminaries and General Results

The interplay between the functions  $G(r)$ ,  $K(r)$ , and  $M(r)$  plays an important role in our analysis. Each of these functions is right continuous with left limits and approaches 0 as  $r \rightarrow \infty$ . Their behavior near  $r = 0$  will not be of much importance, but we point out that  $G(r) \rightarrow P(\|X\| > 0) > 0$  as  $r \rightarrow 0$ , hence  $h(r)$  is bounded away from 0 as  $r \rightarrow 0$ . Further  $h$  is strictly positive for all  $r > 0$  since an integration by parts shows that

$$G(r) + K(r) = r^{-2} \int_0^r 2uG(u) du. \quad (2.1)$$

As  $\|M(r)\| \leq 1$ , this also shows that  $h(r) \leq 2$  for all  $r$ . In dealing with  $h$ , it is useful to think of  $h$  as decreasing and  $r^2h(r)$  as increasing. While this is not quite true the following inequalities provide suitable substitutes (see (2.3) of [15]); for any  $0 < r \leq s < \infty$

$$\frac{r^2}{2s^2} \leq \frac{h(s)}{h(r)} \leq 2. \quad (2.2)$$

We denote by  $L$  the collection of random variables taking values in  $B$ . The following simple result shows why the estimates in (1.2) take the form they do, and how they relate to (1.3).

**Lemma 2.1.** *For any  $X \in L$ , any  $r > 0$  and any  $n \geq 1$*

$$P(T_{2r} \leq n) \leq \frac{n}{ET_r}, \quad (2.3)$$

$$P(T_r > n) \leq \frac{ET_r}{n}. \quad (2.4)$$

*Proof.* The second inequality is an immediate consequence of Markov's inequality. For the first we just observe that by the Markov property, for any  $k \geq 0$

$$P(T_r > kn) \leq P(T_{2r} > n)^k.$$

Hence

$$\frac{ET_r}{n} \leq \sum_{k=0}^{\infty} P(T_r > kn) \leq \frac{1}{1 - P(T_{2r} > n)}$$

from which (2.3) immediately follows.  $\square$

As mentioned in the introduction, this result raises the possibility of finding a function which plays the role of  $h$  in the general setting. It also allows us to show how (1.2) and (1.3) split into two separate pairs of estimates.

**Lemma 2.2.** *The following are equivalent: There exists a constant  $c$  such that for any  $X \in L$  and all  $r > 0$*

$$ET_r \geq \frac{c}{h(r)}; \tag{2.5}$$

*There exists a constant  $C$  such that for all  $X \in L$ ,  $r > 0$  and  $n \geq 1$*

$$P(T_r \leq n) \leq Cnh(r). \tag{2.6}$$

*The constants appearing in these statements may be taken to depend only on each other.*

*Proof.* First assume (2.5), then by (2.3), for all  $X \in L$ ,  $r > 0$  and  $n \geq 1$

$$\begin{aligned} P(T_r \leq n) &\leq \frac{n}{ET_{r/2}} \\ &\leq \frac{nh(r/2)}{c} \\ &\leq \frac{8nh(r)}{c} \end{aligned}$$

by (2.2). Thus we may take  $C = 8c^{-1}$ .

Now assume (2.6), then for any  $X \in L$  and all  $r > 0$

$$\begin{aligned} ET_r &\geq E\left(T_r; T_r > \frac{1}{2Ch(r)}\right) \\ &\geq \frac{1}{2Ch(r)} P\left(T_r > \frac{1}{2Ch(r)}\right) \\ &\geq \frac{1}{4Ch(r)}. \end{aligned}$$

Thus we may take  $c = (4C)^{-1}$ .  $\square$

**Lemma 2.3.** *The following are equivalent: There exists a constant  $c$  such that for any  $X \in L$  and all  $r > 0$*

$$ET_r \leq \frac{c}{h(r)}; \quad (2.7)$$

*There exists a constant  $C$  such that for all  $X \in L$ ,  $r > 0$  and  $n \geq 1$*

$$P(T_r > n) \leq \frac{C}{nh(r)}. \quad (2.8)$$

*The constants appearing in these statements may be taken to depend only on each other.*

*Proof.* First assume (2.7), then (2.8) follows immediately from Markov's inequality with  $C = c$ .

Now assume (2.8), then by the Markov property, for any  $X \in L$ ,  $r > 0$  and  $n \geq 3$

$$\begin{aligned} P(T_r > n) &\leq P(T_r > \lfloor n/2 \rfloor)P(T_{2r} > \lfloor n/2 \rfloor) \\ &\leq \frac{9C^2}{n^2h(r)h(2r)} \\ &\leq \frac{72C^2}{n^2h^2(r)} \end{aligned}$$

by (2.2). Hence recalling that  $h(r) \leq 2$  for all  $r$  we have

$$\begin{aligned} ET_r &= \sum_{n=0}^{\infty} P(T_r > n) \\ &\leq \sum_{n \leq \frac{2}{h(r)}+1} 1 + \sum_{n > \frac{2}{h(r)}+1} \frac{72C^2}{n^2h^2(r)} \\ &\leq \frac{2}{h(r)} + 2 + \frac{36C^2}{h(r)} \\ &\leq \frac{6}{h(r)} + \frac{36C^2}{h(r)} = \frac{c}{h(r)} \end{aligned}$$

where  $c = 6(1 + 6C^2)$ . □

Recall that  $L$  denotes the class of all random variables taking values in  $B$ . We will also have need to consider the following two subclasses;

$$\begin{aligned} L^2 &= \{X \in L : E\|X\|^2 < \infty\}, \\ L_0^2 &= \{X \in L^2 : EX = 0\}. \end{aligned}$$

The definitions of type 2 and cotype 2 involve sums of independent random variables in  $L_0^2$ . An apparently weaker condition frequently encountered in the literature is;  $B$  is

Gaussian type 2 if there exists a constant  $c$  such that for every finite sequence  $\{x_j\}_{j=1}^N$  in  $B$

$$E\left\|\sum_{j=1}^N g_j x_j\right\|^2 \leq c \sum_{j=1}^N \|x_j\|^2 \quad (2.9)$$

where  $g_1, \dots, g_N$  are real valued IID random variables with standard normal distribution.  $B$  is Gaussian cotype 2 if (2.9) holds with the inequality reversed.

It is well known that these notions of type 2 (respectively cotype 2) are equivalent and furthermore the constants in each formulation may be chosen to depend only on each other; see for example pp 53 and 130 of [13] combined with Proposition 9.11 of [12].

It will be convenient to introduce one more equivalent formulation dealing with sums of IID random variables in  $L_0^2$ . By Propositions 9.19 and 9.20 of [12],  $B$  is type 2 if there exists a constant  $c$  such that for every  $n \geq 1$  and every sequence of IID random variables  $X, X_1, \dots, X_n$  with  $X \in L_0^2$ , the following inequality holds;

$$E\|S_n\|^2 \leq cnE\|X\|^2. \quad (2.10)$$

$B$  is cotype 2 if the inequality is reversed. We will need the following generalization;

**Proposition 2.1.**  *$B$  is type 2 if (and only if) there is a constant  $c$  such that for all  $X \in L_0^2$*

$$\limsup_{n \rightarrow \infty} \frac{E\|S_n\|^2}{n} \leq cE\|X\|^2. \quad (2.11)$$

*The type 2 constant may be chosen to depend only on the constant  $c$  in (2.11).*

*$B$  is cotype 2 if (and only if) there is a constant  $c$  such that for all  $X \in L_0^2$*

$$\liminf_{n \rightarrow \infty} \frac{E\|S_n\|^2}{n} \geq cE\|X\|^2. \quad (2.12)$$

*The cotype 2 constant may be chosen to depend only on the constant  $c$  in (2.12).*

*Proof.* Let  $x_j \in B$  for  $1 \leq j \leq N$ . On some sufficiently rich probability space consider a family  $A_j$  of disjoint sets with  $P(A_j) = N^{-1}$  for  $1 \leq j \leq N$  and a Rademacher variable  $\varepsilon$  independent of  $A_1, \dots, A_N$ . Let  $(\varepsilon_i, I_{A_{i,1}}, \dots, I_{A_{i,N}})$  be independent copies of  $(\varepsilon, I_{A_1}, \dots, I_{A_N})$  and set

$$X_i = \varepsilon_i \sqrt{N} \sum_{j=1}^N I_{A_{i,j}} x_j.$$

Then

$$E\|X_1\|^2 = \sum_{j=1}^N \|x_j\|^2. \quad (2.13)$$

Observe that

$$\frac{S_n}{\sqrt{n}} = \sum_{j=1}^N Z_{n,j} x_j$$

where

$$Z_{n,j} = \frac{1}{\sqrt{n}} \sum_{i=1}^n \varepsilon_i \sqrt{N} I_{A_{i,j}}.$$

By the central limit theorem in  $\mathbb{R}^N$ ,

$$(Z_{n,1}, \dots, Z_{n,N}) \xrightarrow{d} (g_1, \dots, g_N)$$

where  $g_1, \dots, g_N$  are IID random variables with standard normal distribution. Thus

$$\frac{S_n}{\sqrt{n}} \xrightarrow{d} \sum_{j=1}^N g_j x_j.$$

Since  $\|X_1\|$  is bounded, it then follows from Theorem 5.1 of [3] that

$$\frac{E\|S_n\|^2}{n} \rightarrow E\left\| \sum_{j=1}^N g_j x_j \right\|^2. \quad (2.14)$$

Both results now follow from (2.13), (2.14) and the discussion preceding the proposition.  $\square$

### 3. Main Results

The following inequality related to (2.10), and which is valid in any Banach space, will prove useful below; for any  $X \in L^2$

$$\text{Var}(\|S_n\|) \leq 4nE\|X\|^2. \quad (3.1)$$

This was first observed by de Acosta [2]. The proof is based on elementary properties of conditional expectations and martingales. Alternatively (3.1) may be viewed as a simple consequence of the Efron-Stein inequality, see [16].

Before stating and proving the main results, we note that if  $X \in L_0^2$  then

$$\begin{aligned} r^2\|M(r)\| &= r\|E(X : \|X\| \leq r)\| \\ &= r\|E(X : \|X\| > r)\| \\ &\leq rE(\|X\| : \|X\| > r) \\ &\leq E(\|X\|^2 : \|X\| > r) \rightarrow 0 \end{aligned}$$

as  $r \rightarrow \infty$ , hence by (2.1)

$$\lim_{r \rightarrow \infty} r^2 h(r) = E\|X\|^2 \quad \text{as } r \rightarrow \infty. \quad (3.2)$$

**Theorem 3.1.** *The following are equivalent:*

$$B \text{ is type 2}; \quad (3.3)$$

*There is a constant  $c$  such that for all  $X \in L$  and all  $r > 0$*

$$ET_r \geq \frac{c}{h(r)}; \quad (3.4)$$



There is a constant  $c$  such that for all  $X \in L$ , all  $r > 0$  and all  $n \geq 1$

$$P(T_r \leq n) \leq cnh(r); \quad (3.5)$$

There is a constant  $c$  such that for all  $X \in L_0^2$

$$\liminf_{r \rightarrow \infty} \frac{ET_r}{r^2} \geq \frac{c}{E\|X\|^2}; \quad (3.6)$$

There is a constant  $c$  such that for all  $X \in L_0^2$

$$\limsup_{r \rightarrow \infty} \sup_{n \geq 1} \frac{r^2 P(T_r \leq n)}{n} \leq cE\|X\|^2. \quad (3.7)$$

The constants appearing in these statements may be taken to depend only on each other.

*Proof.* The dependence of the constants on each other follows from the proof. To avoid repetition this will not be pointed out explicitly during the proof, but the reader is asked to keep this in mind.

It follows from Lemma 2.2 that (3.4) is equivalent to (3.5). Clearly (3.4) implies (3.6) by (3.2), while (3.6) implies (3.7) by (2.3). Thus it suffices to prove (3.3) implies (3.5) and (3.7) implies (3.3).

Assume (3.3). Let  $Y_k = X_k I(\|X_k\| \leq r)$  and

$$U_n = \sum_{k=1}^n Y_k.$$

Observe that

$$\|EU_n\| = n\|EXI(\|X\| \leq r)\| = nr\|M(r)\| \quad (3.8)$$

while by (3.3)

$$\begin{aligned} E\|U_n - EU_n\|^2 &\leq cnE\|Y_1 - EY_1\|^2 \\ &\leq cnE(\|Y_1\| + E\|Y_1\|)^2 \\ &= cn(E\|Y_1\|^2 + 3(E\|Y_1\|)^2) \\ &\leq 4cnE\|Y_1\|^2 \\ &= 4cnr^2K(r). \end{aligned}$$

Now if  $\|EU_n\| \leq r/2$ , then

$$\begin{aligned}
 P(T_r \leq n) &= P(\max_{1 \leq k \leq n} \|S_k\| > r) \\
 &\leq P(\max_{1 \leq k \leq n} \|X_k\| > r) + P(\max_{1 \leq k \leq n} \|U_k\| > r) \\
 &\leq nG(r) + P(\max_{1 \leq k \leq n} \|U_k - EU_k\| > r/2) \\
 &\leq nG(r) + \frac{4E\|U_n - EU_n\|^2}{r^2} \quad \text{by Doob's inequality} \\
 &\leq nG(r) + 16cnK(r) \\
 &\leq (16c + 1)nh(r).
 \end{aligned}$$

On the other hand if  $\|EU_n\| \geq r/2$ , then by (3.8)

$$P(T_r \leq n) \leq 1 \leq \frac{2\|EU_n\|}{r} = 2n\|M(r)\| \leq 2nh(r).$$

Thus in either case (3.5) holds.

Now assume (3.7) and let  $X \in L_0^2$ . Then for  $n$  sufficiently large (depending on  $X$ )

$$\begin{aligned}
 E\|S_n\| &= \int_0^\infty P(\|S_n\| > r) dr \\
 &\leq \int_0^\infty P(T_r \leq n) dr \\
 &\leq \int_0^{\sqrt{cnE\|X\|^2}} dr + \int_{\sqrt{cnE\|X\|^2}}^\infty \frac{2cnE\|X\|^2}{r^2} dr \\
 &\leq 3\sqrt{cnE\|X\|^2}.
 \end{aligned}$$

Hence by (3.1) for such  $n$ ,

$$E\|S_n\|^2 = \text{Var}(\|S_n\|) + (E\|S_n\|)^2 \leq 4nE\|X\|^2 + 9cnE\|X\|^2$$

which verifies (2.11). □

Fix  $r > 0$  and set

$$\hat{X}_k = X_k I(\|X_k\| \leq 3r) + \frac{3rX_k}{\|X_k\|} I(\|X_k\| > 3r) \quad (3.9)$$

$$\hat{S}_n = \sum_{k=1}^n \hat{X}_k, \quad \hat{T}_r = \inf\{n : \|\hat{S}_n\| > r\}. \quad (3.10)$$

Since a jump of any size greater than or equal to  $3r$  results in  $S_n$  leaving the ball of radius  $r$ , it follows that  $\hat{T}_r = T_r$ . It is clear from the definition of  $\hat{X}$  that

$$E\|\hat{X}\|^2 = 9r^2(G(3r) + K(3r)). \quad (3.11)$$

Observe further that

$$\begin{aligned}
 E\|\hat{X} - E\hat{X}\|^2 &\geq E(\|\hat{X}\| - \|E\hat{X}\|)^2 \\
 &= E\|\hat{X}\|^2 - 2E\|\hat{X}\|\|E\hat{X}\| + \|E\hat{X}\|^2 \\
 &\geq E\|\hat{X}\|^2 - 6r\|E\hat{X}\|.
 \end{aligned} \tag{3.12}$$

while

$$\begin{aligned}
 \left| \|E\hat{X}\| - \|EXI(\|X\| \leq 3r)\| \right| &\leq \|E\hat{X} - EXI(\|X\| \leq 3r)\| \\
 &\leq 3rG(3r).
 \end{aligned} \tag{3.13}$$

**Theorem 3.2.** *The following are equivalent:*

$$B \text{ is cotype } 2; \tag{3.14}$$

There is a constant  $c$  such that for all  $X \in L$  and all  $r > 0$

$$ET_r \leq \frac{c}{h(r)}; \tag{3.15}$$

There is a constant  $c$  such that for all  $X \in L$ , all  $r > 0$  and all  $n \geq 1$

$$P(T_r > n) \leq \frac{c}{nh(r)}; \tag{3.16}$$

There is a constant  $c$  such that for all  $X \in L_0^2$

$$\limsup_{r \rightarrow \infty} \frac{ET_r}{r^2} \leq \frac{c}{E\|X\|^2}; \tag{3.17}$$

There is a constant  $c$  such that for all  $X \in L_0^2$

$$\limsup_{r \rightarrow \infty} \sup_{n \geq 1} \frac{nP(T_r > n)}{r^2} \leq \frac{c}{E\|X\|^2}. \tag{3.18}$$

The constants appearing in these statements may be taken to depend only on each other.

*Proof.* The dependence of the constants on each other is again a consequence of the proof.

It follows from Lemma 2.3 that (3.15) is equivalent to (3.16). Clearly (3.15) implies (3.17) by (3.2), while (3.17) implies (3.18) by (2.4). Thus it suffices to prove (3.14) implies (3.16) and (3.18) implies (3.14).

Assume (3.14). Let

$$\phi(n) = E \max_{1 \leq k \leq n} (\|\hat{S}_k - E\hat{S}_k\|)^2.$$

Then

$$\begin{aligned}
 \phi(n) &\geq \max_{1 \leq k \leq n} E(\|\hat{S}_k - E\hat{S}_k\|)^2 \\
 &\geq cnE\|\hat{X} - E\hat{X}\|^2
 \end{aligned} \tag{3.19}$$

by (3.14). By (1.3) of Klass [10] (alternatively see Theorem 2.3.1 of [4]), there exists an absolute constant  $\alpha$  such that

$$\begin{aligned} E \max_{1 \leq k \leq T_r} (\|\hat{S}_k - E\hat{S}_k\|)^2 &\geq \alpha E\phi(T_r) \\ &\geq \alpha c E T_r E \|\hat{X} - E\hat{X}\|^2 \end{aligned} \quad (3.20)$$

by (3.19). Since  $\|\hat{S}_k\| \leq 4r$  for all  $1 \leq k \leq T_r$ , it follows that

$$E \max_{1 \leq k \leq T_r} (\|\hat{S}_k - E\hat{S}_k\|)^2 \leq E \max_{1 \leq k \leq T_r} (\|\hat{S}_k\| + \|E\hat{S}_k\|)^2 \leq 64r^2.$$

Hence by (3.12) and (3.20)

$$\alpha c E T_r (E \|\hat{X}\|^2 - 6r \|E\hat{X}\|) \leq 64r^2. \quad (3.21)$$

We now consider two cases:

Case 1;  $E \|\hat{X}\|^2 > 12r \|E\hat{X}\|$ .

Then by (3.21)

$$\alpha c E T_r E \|\hat{X}\|^2 \leq 128r^2.$$

On the other hand by (3.11) and (3.13)

$$\begin{aligned} 9r^2 h(3r) &= E \|\hat{X}\|^2 + 3r \|EXI(\|X\| \leq 3r)\| \\ &\leq E \|\hat{X}\|^2 + 3r \|E\hat{X}\| + 9r^2 G(3r) \\ &\leq (9/4) E \|\hat{X}\|^2. \end{aligned}$$

Hence by (2.2)

$$E T_r \leq \frac{576}{\alpha c h(r)}.$$

Thus (3.16) follows by Markov's inequality.

Case 2;  $E \|\hat{X}\|^2 \leq 12r \|E\hat{X}\|$ .

First observe that by (3.13) and (3.11)

$$\|EXI(\|X\| \leq 3r)\| \leq \|E\hat{X}\| + 3r G(3r) \leq \|E\hat{X}\| + \frac{E \|\hat{X}\|^2}{3r} \leq 5 \|E\hat{X}\|,$$

hence

$$3r h(3r) = \frac{\|E\hat{X}\|^2}{3r} + \|EXI(\|X\| \leq 3r)\| \leq 9 \|E\hat{X}\|. \quad (3.22)$$

Subcase 2a;  $n \|E\hat{X}\| \leq 3r$ .

Then

$$P(T_r > n) \leq 1 \leq \frac{3r}{n \|E\hat{X}\|} \leq \frac{9}{nh(3r)} \leq \frac{162}{nh(r)}$$

by (2.2).

Subcase 2b;  $n\|E\hat{X}\| > 3r$ .

In this case we have

$$E\|\hat{S}_n\| \geq \|E\hat{S}_n\| = n\|E\hat{X}\|.$$

In particular  $E\|\hat{S}_n\| > 3r$  and so

$$\begin{aligned} P(T_r > n) &\leq P(\|\hat{S}_n\| \leq r) \\ &\leq P(3(E\|\hat{S}_n\| - \|\hat{S}_n\|) > 2E\|\hat{S}_n\|) \\ &\leq P(3\|\|\hat{S}_n\| - E\|\hat{S}_n\|\| > 2n\|E\hat{X}\|) \\ &\leq \frac{9\text{Var}(\|\hat{S}_n\|)}{(2n\|E\hat{X}\|)^2} \\ &\leq \frac{36nE\|\hat{X}\|^2}{(2n\|E\hat{X}\|)^2} \quad \text{by (3.1)} \\ &\leq \frac{108r}{n\|E\hat{X}\|} \quad \text{by Case 2} \\ &\leq \frac{5832}{nh(r)} \end{aligned}$$

by (3.22) and (2.2). Thus (3.16) holds.

Now assume (3.18). Let

$$M_n = \max_{1 \leq k \leq n} \|S_k\|.$$

Since  $P\{M_n \leq r\} = \{T_r > n\}$  we have that for sufficiently large  $n$  (depending on  $X$ )

$$P(M_n^2 \leq \frac{nE\|X\|^2}{4c}) \leq 1/2.$$

Hence by Doob's inequality, for such  $n$

$$\begin{aligned} 4E\|S_n\|^2 &\geq EM_n^2 \\ &\geq E(M_n^2; M_n^2 > \frac{nE\|X\|^2}{4c}) \\ &\geq \frac{nE\|X\|^2}{8c}. \end{aligned}$$

which verifies (2.12). □

#### 4. Examples

As was indicated earlier, in order to extend Pruitt's results to an arbitrary separable Banach space a function other than  $h$  is needed to measure the size of  $ET_r$ . In this section we consider the asymptotic behavior of  $ET_r$  when  $B = \ell^p$  for  $2 \leq p < \infty$ . In

particular we obtain sharp bounds in (3.6) for symmetric  $X \in L^2$  showing that  $1/h(r)$  underestimates the size of  $ET_r$  when  $p > 2$ .

Let  $X, X_1, X_2, \dots$  be a sequence of IID symmetric random variables taking values in  $\ell^p$  and let  $X_{i,j}$  denote the  $j$ th coordinate of  $X_i$ . In the following  $\approx_p$  means the ratio of the two quantities is bounded above and below by constants which depend only on  $p$ .

**Lemma 4.1.** *Let  $\{X_i\}$  be a sequence of IID symmetric random variables taking values in  $\ell^p$  for  $1 \leq p < \infty$ . Then*

$$E\|S_n\|^p \approx_p \sum_{j=1}^{\infty} E\left(\sum_{i=1}^n X_{i,j}^2\right)^{p/2}.$$

The proof is a standard computation using the Khintchine-Kahane inequalities for Rademacher functions, so we will omit it. The upper bound is recorded in Lemma 5.2 of Pisier and Zinn [14]. Next we need Rosenthal's inequality (Theorem 1.5.9 of [4]) from which it follows that for  $p \geq 2$

$$E\left(\sum_{i=1}^n X_{i,j}^2\right)^{p/2} \approx_p (nEX_{1,j}^2)^{p/2} + nE|X_{1,j}|^p.$$

Combining these two results we find that for  $2 \leq p < \infty$

$$E\|S_n\|^p \approx_p n^{p/2} \sum_{j=1}^{\infty} (EX_{1,j}^2)^{p/2} + n \sum_{j=1}^{\infty} E|X_{1,j}|^p.$$

Now  $\ell^p$  is type 2 when  $2 \leq p < \infty$ . Thus by Proposition 9.24 of [12], if  $X \in L^2$  then  $X$  is pregaussian. In that case let  $G(X)$  denote a Gaussian random variable with the same covariance structure as  $X$ . Then

$$E\|G(X)\|^p = E|g|^p \sum_{j=1}^{\infty} (EX_{1,j}^2)^{p/2}, \quad (4.1)$$

where  $g$  has a standard normal distribution; see p 261 of [12]. Since all  $L^q$  norms of a Gaussian random variable are comparable (Corollary 3.2 of [12]), we can conclude that

$$E\|S_n\|^p \approx_p n^{p/2} (E\|G(X)\|^2)^{p/2} + nE\|X\|^p. \quad (4.2)$$

This is only useful if  $E\|X\|^p < \infty$ . But since the constants in (4.2) do not depend on the random variable  $X$  we can apply this estimate to  $\hat{X}$ , as defined in (3.9), and obtain that for any symmetric random variable  $X$

$$E\|\hat{S}_n\|^p \approx_p n^{p/2} (E\|G(\hat{X})\|^2)^{p/2} + nE\|\hat{X}\|^p. \quad (4.3)$$

Observe also that since  $\hat{X}_1 = \xi_r X_1$  where

$$\xi_r = I(\|X_1\| \leq 3r) + \frac{3r}{\|X_1\|} I(\|X_1\| > 3r),$$

it follows from (4.1) and monotone convergence that

$$E\|G(\hat{X})\|^p \rightarrow E\|G(X)\|^p. \quad (4.4)$$

It is not hard to show that  $G(\hat{X}) \xrightarrow{d} G(X)$  and so in fact  $E\|G(\hat{X})\|^q \rightarrow E\|G(X)\|^q$  for all  $q \geq 0$ ; see Theorem 3.8.11 of [1]. However (4.4), together with the comparability of Gaussian norms, will suffice for our needs below.

**Proposition 4.1.** *Let  $\{X_i\}$  be a sequence of IID symmetric random variables taking values in  $\ell^p$  for  $2 \leq p < \infty$ , for which  $E\|X\|^2 < \infty$ . Then there is a constant  $c$ , depending only on  $p$ , such that for every  $r > 0$*

$$ET_r \leq \frac{cr^2}{E\|G(\hat{X})\|^2}. \quad (4.5)$$

On the other hand there is a constant  $c$ , again depending only on  $p$ , such that

$$\liminf_{r \rightarrow \infty} \frac{ET_r}{r^2} \geq \frac{c}{E\|G(X)\|^2}. \quad (4.6)$$

*Proof.* Recalling the definitions of  $\hat{S}_n$  and  $\hat{T}_r$  in (3.10), if we let

$$\phi(n) = E \max_{1 \leq k \leq n} \|\hat{S}_k\|^p,$$

then by (1.3) of [10] (alternatively see Theorem 2.3.1 of [4]) there exists a constant  $\alpha_p$ , depending only on  $p$ , such that

$$E \max_{1 \leq k \leq \hat{T}_r} \|\hat{S}_k\|^p \geq \alpha_p E\phi(\hat{T}_r).$$

Now by (4.3), there exists a constant  $c_p$ , depending only on  $p$ , such that

$$\phi(n) \geq c_p n^{p/2} (E\|G(\hat{X})\|^2)^{p/2},$$

hence

$$(4r)^p \geq \alpha_p c_p ET_r^{p/2} (E\|G(\hat{X})\|^2)^{p/2}.$$

Thus (4.5) follows by Jensen's inequality.

For the lower bound we let

$$\phi(n) = E \max_{1 \leq k \leq n} \|\hat{S}_k\|^2.$$

By (1.10) of [9] (alternatively see Theorem 2.3.1 of [4]) there exists a universal constant  $\beta$  such that

$$E \max_{1 \leq k \leq \hat{T}_r} \|\hat{S}_k\|^2 \leq \beta E\phi(\hat{T}_r).$$

By Doob's inequality, Jensen's inequality and (4.3), for some constant  $C_p$  depending only on  $p$ ,

$$\phi(n) \leq 4E\|\hat{S}_n\|^2 \leq 4(E\|\hat{S}_n\|^p)^{2/p} \leq C_p n E\|G(\hat{X})\|^2 + C_p n^{2/p} (E\|\hat{X}\|^p)^{2/p}.$$

Thus

$$r^2 \leq \beta C_p E T_r E \|G(\hat{X})\|^2 + \beta C_p E T_r^{2/p} (E \|\hat{X}\|^p)^{2/p}. \quad (4.7)$$

If  $p = 2$  then  $E \|G(\hat{X})\|^2 = E \|\hat{X}\|^2$  by (4.1), and so the following stronger (than (4.6)) condition holds; for all  $r > 0$

$$\frac{E T_r}{r^2} \geq \frac{c}{E \|G(\hat{X})\|^2} \quad (4.8)$$

where  $c = (2\beta C_p)^{-1}$ . If  $p > 2$  then  $r^{2-p} E \|\hat{X}\|^p \rightarrow 0$  since  $E \|X\|^2 < \infty$ . In that case (4.6) follows from (4.7), Jensen's inequality, and (4.4) together with the comparability of Gaussian norms.  $\square$

When  $p = 2$  the pair of inequalities (4.5) and (4.8) also follow easily from (3.4) and (3.15). The main interest in Proposition 4.1 as a source of examples is when  $p > 2$ .

Using the bounds in (4.5) and (4.6) we can compare  $h(r)$  and  $E T_r$  for large  $r$ . For convenience we will write  $h(r) E T_r \approx L$  if

$$cL \leq \liminf_{r \rightarrow \infty} h(r) E T_r \leq \limsup_{r \rightarrow \infty} h(r) E T_r \leq CL, \quad (4.9)$$

where the constants depend only on the Banach space. Thus in the setting of Proposition 4.1, it follows that

$$h(r) E T_r \approx \frac{E \|X\|^2}{E \|G(X)\|^2}. \quad (4.10)$$

The RHS of (4.10) is always bounded below by a constant depending on the type 2 constant of  $B$  by Proposition 9.24 of [12]. However there is no corresponding upper bound (unless  $p = 2$ ).

We conclude with some specific examples. Let

$$X_{i,j} = \alpha_j r_{i,j} I(j \in \Theta_i)$$

where  $\{\Theta_i\}_{i \geq 1}$  is a sequence of IID random variables taking values in the power set of the natural numbers  $\mathbb{N}$ ,  $\{r_{i,j}\}_{i \geq 1, j \geq 1}$  is a sequence of IID Rademacher random variables independent of  $\{\Theta_i\}_{i \geq 1}$  and  $\{\alpha_j\}_{j \geq 1}$  is a sequence of non-negative real numbers. In this case (4.10) becomes

$$h(r) E T_r \approx \frac{E \left( \sum_{j=1}^{\infty} \alpha_j^p I(j \in \Theta) \right)^{2/p}}{\left( \sum_{j=1}^{\infty} \alpha_j^p p_j^{p/2} \right)^{2/p}} \quad (4.11)$$

where  $p_j = P(j \in \Theta_1)$ .

**Example 1.**  $\Theta$  is non-random; thus  $\Theta \equiv A$  for some fixed subset  $A$  of  $\mathbb{N}$ .

In that case  $X$  is simply a Rademacher sum and in order that it take values in  $\ell^p$  we require  $\|X\| \equiv \sum_{j \in A} \alpha_j^p < \infty$ . Thus all moments of  $\|X\|$  are finite and in particular

$$E \left( \sum_{j=1}^{\infty} \alpha_j^p I(j \in \Theta) \right)^{2/p} = \left( \sum_{j \in A} \alpha_j^p \right)^{2/p}.$$



Since  $p_j \equiv 1$  on  $A$  and 0 otherwise,

$$h(r)ET_r \approx 1.$$

**Example 2.**  $|\Theta| = k$  for some  $k \geq 1$  and  $\alpha_i \equiv 1$ .

In that case

$$\|X\|^p = \sum_{j=1}^{\infty} I(j \in \Theta) = k$$

and so again all moments are finite, and

$$h(r)ET_r \approx \frac{k^{2/p}}{\left(\sum_{j=1}^{\infty} p_j^{p/2}\right)^{2/p}}.$$

As a particular case assume  $1 \leq k \leq d < \infty$  and  $\Theta$  is uniformly distributed on subsets of  $\{1, \dots, d\}$  of size  $k$ . Then  $p_j = k/d$  for  $1 \leq j \leq d$  and is 0 otherwise, hence

$$h(r)ET_r \approx (d/k)^{1-\frac{2}{p}}.$$

This class of examples should be contrasted with Example 1 when  $A$  is taken to be a subset of  $\{1, \dots, d\}$  of size  $k$ . If the  $k$  directions in which  $S_n$  can move are fixed, then  $h$  can be used to approximate  $ET_r$ , but if at each step the  $k$  directions are chosen at random from  $\{1, \dots, d\}$  then this is no longer the case (if  $p > 2$ ). These examples also illustrate that the RHS of (4.10) can not be bounded above by a constant independent of the distribution of  $X$  when  $p > 2$ .

**Acknowledgement.** The author is grateful to Terry McConnell for several stimulating conversations, to Jim Kuelbs for providing key references and to Michel Ledoux for insights regarding Proposition 2.1. Thanks also to an anonymous referee for several useful suggestions.

## References

- [1] Bogachev, V. (1998). *Gaussian Measures*. Mathematical Surveys and Monographs **62**, American Mathematical Society.
- [2] de Acosta, A. (1981). Inequalities for  $B$ -valued random vectors with applications to the strong law of large numbers. *Ann. Probab.* **9**, 157-161.
- [3] de Acosta, A. and Giné, E. (1979). Convergence of moments and related functionals in the general central limit theorem in Banach spaces. *Z. Wahrsch. Verw. Gebiete* **48**, 213-231.
- [4] de la Peña, V. H. and Giné, E. (1999). *Decoupling From Dependence to Independence*. Springer-Verlag.
- [5] Doney, R. A. and Maller, R. A. (2007). Almost sure relative stability of the overshoot of power law boundaries. *J. Theoret. Probab.*, **20**, 47-63.
- [6] Doney, R. A. and Maller, R. A. (2005). Passage times of random walks and Lévy processes across power law boundaries. *Probab. Theory Related Fields*, **133**, 57-70.
- [7] Doney, R. A. and Maller, R. A. (2007). Curve crossing for random walks reflected at their maximum. *Ann. Probab.*, **35**, 1351-1373.

- [8] Griffin, P. S. and McConnell, T. R. (1995).  $L^p$ -boundedness of the overshoot in multidimensional renewal theory. *Ann. Probab.*, **23**, 2022-2056.
- [9] Klass, M. J. (1988). A best possible improvement of Wald's Equation. *Ann. Probab.* **16**, 840-853.
- [10] Klass, M. J. (1990). Uniform lower bounds for randomly stopped Banach space valued random sums. *Ann. Probab.* **18**, 790-809. (1990).
- [11] Kwapien, S. (1972). Isomorphic characterization of inner product spaces by orthogonal series with vector valued coefficients. *Studia Math.* **44**, 583-595.
- [12] Ledoux, M. and Talagrand, M. (1991). *Probability in Banach Spaces*. Springer-Verlag.
- [13] Milman, V. D. and Schechtman, G. (1986). Asymptotic theory of finite dimensional normed spaces. *Lecture Notes in Mathematics* **1200**, Springer, Berlin Heidelberg.
- [14] Pisier, G. and Zinn, J (1978). On the limit theorems for random variables with values in the spaces  $L_p$  ( $2 \leq p < \infty$ ). *Z. Wahrscheinlichkeitstheorie verw. Gebiete.* **41**, 289-304.
- [15] Pruitt, W. E. (1981). The growth of random walks and Lévy processes. *Ann. Probab.* **9**, 948-956.
- [16] Steele, J. M. (1986). An Efron-Stein inequality for nonsymmetric statistics. *Ann. Statist.* **14**, 753-758.