

Contents

1	Some Remarks on the Theory of Limit Theorems for Multi-Indexed Sums	1
1.1	Is It True That All Results for Multi-Indexed Sums Follow From Their Classical Counterparts?	1
1.2	Is It True That All Classical Methods Apply in the Proofs for Multi-Indexed Sums?	2
1.3	Is It True That Any Classical Method Can Be Used in the Case of Multi-Indexed Sums?	4
1.4	Is It True That the Classical Ideas Are Suitable for Multi-Indexed Sums?	5
1.5	Is It True That the Classical Conditions Are Suitable for Multi-Indexed Sums?	5
1.6	Is It True That the Classical Constants Do not Change in the Case of Multi-Indexed Sums?	6
1.7	Some Classical Results Do not Have Counterparts for Multi-Indexed Sums.	8
1.8	Some Results for Multi-Indexed Sums Do not Have Counterparts in the Classical Case.	9
1.9	Some History of the Theory of Limit Theorems for Multi-Indexed Sums.	10
1.9.1	First Stage	10
1.9.2	Second Stage	12
1.10	Comments	15
1.10.1	Books Devoted to Limit Theorems	15
1.10.2	Monographs Devoted to Random Fields	15

2	Maximal Inequalities for Multi-Indexed Sums of Independent Random Variables	17
2.1	Estimates for Moments of Multi-Indexed Sums	18
2.1.1	The Bahr–Esseen and Dharmadhikari–Jogdeo Inequalities	19
2.1.2	Rosenthal’s Inequality	21
2.1.3	The Marcinkiewicz–Zygmund Inequality	21
2.1.4	Skorokhod’s Inequality	22
2.2	Maximal Inequalities for Distributions of Multi-Indexed Sums	24
2.2.1	A Generalization of Petrov’s Inequality	24
2.2.2	Lévy’s Inequality	28
2.2.3	Ottaviani’s Inequality	30
2.2.4	Kolmogorov’s Inequality for Probabilities	31
2.3	Maximal Inequalities	33
2.3.1	A Generalization of Kolmogorov’s Inequality for Moments	33
2.4	A Generalization of the Hájek–Rényi Inequality	36
2.4.1	First Method	36
2.4.2	Second Method	36
2.4.3	The Hájek–Rényi Inequality for some Classes of Dependent Random Variables	40
2.5	Comments	46
3	Weak Convergence of Multi-Indexed Sums of Independent Random Variables	49
3.1	Main Definitions for Multi-Indexed Sums	50
3.2	Limit Laws in the Scheme of Series	51
3.2.1	The Case $d = 1$	52
3.2.2	The Case of (d, r) -Series	52
3.2.3	Centered Sums	54
3.3	Conditions for Weak Convergence to a Given Infinitely Divisible Law	55
3.4	Weak Convergence of Cumulative Sums	58
3.4.1	The Case $d = 1$	58
3.4.2	Urbanik Classes	61
3.4.3	The Case $d > 1$	62
3.4.4	Lévy–Khintchine Classes for $d > 1$	62
3.4.5	Feller Classes for $d > 1$	65
3.5	Weak Convergence of Cumulative Sums of Identically Distributed Random Variables	66
3.6	Comments	75

4	The Law of Large Numbers for Multi-Indexed Sums of Independent Random Variables.	77
4.1	The Law of Large Numbers in the Scheme of Series.	79
4.2	The Law of Large Numbers for Cumulative Sums	84
4.3	The Law of Large Numbers for Multi-Indexed Sums of Independent Identically Distributed Random Variables.	88
4.4	The Law of Large Numbers for Multi-Indexed Sums of Independent Identically Distributed Random Variables with the Marcinkiewicz–Zygmund Normalization	89
4.5	Comments	98
5	Almost Sure Convergence of Multi-Indexed Series	101
5.1	Equivalence of Four Types of Convergence	102
5.2	The Three Series Theorem for Multi-Indexed Sums	106
5.3	The Four Series Theorem.	110
5.3.1	The Two Series Theorem.	111
5.3.2	Proofs	112
5.4	Convergence of Series of Weighted Independent Identically Distributed Random Variables	116
5.5	Essential Convergence	124
5.6	Convergence of Multi-Indexed Series on Subsets	125
5.7	Convergence of Permutations	126
5.8	A Generalization of a Theorem of Chung	128
5.9	Comments	130
6	Boundedness of Multi-Indexed Series of Independent Random Variables	131
6.1	Definitions and Auxiliary Results	132
6.2	Equivalence of Convergence and Boundedness in Probability of Series of Symmetric Terms	138
6.2.1	Sums of Independent Symmetric Random Variables	138
6.2.2	Sums of Weighted Independent Identically Distributed Random Variables	141
6.3	Skorokhod's Decomposition of a Bounded Series	142
6.4	Conditions for the Almost Sure Boundedness of Multi-Indexed Sums	143
6.5	Bounded Convergence of Multi-Indexed Series.	146
6.6	Moments of the Supremum of Multi-Indexed Sums.	147
6.7	Comments	153
7	Rate of Convergence of Multi-Indexed Series.	155
7.1	The Case $d = 1$	155
7.2	The Case $d \geq 1$.	156

7.3	Almost Sure Convergence of All Tails of a Multi-Indexed Series.	157
7.4	The Doob–Bahr–Esseen Inequality for Tails.	161
7.5	The Hájek–Rényi Inequality for Tails	164
7.6	The Strong Law of Large Numbers for Tails of a Multi-Indexed Series.	168
7.6.1	Rate of Convergence for $d = 1$	170
7.7	The Law of the Iterated Logarithm for Tails of a Series.	171
7.8	Comments	178
8	The Strong Law of Large Numbers for Independent Random Variables	179
8.1	A Necessary Condition for the Strong Law of Large Numbers.	180
8.2	Generalizations of Kolmogorov’s Theorem.	181
8.2.1	The Field $\{b(n)\}$	181
8.2.2	The Sets A_i	181
8.2.3	The Majorizing Field $\{\lambda(n)\}$	182
8.2.4	The General Form of the Strong Law of Large Numbers.	183
8.3	Kolmogorov’s Strong Law of Large Numbers	186
8.3.1	Optimality of Kolmogorov’s Conditions	187
8.3.2	Kolmogorov’s Condition is not Optimal	189
8.4	The Marcinkiewicz–Zygmund Strong Law of Large Numbers.	191
8.4.1	Remarks and Examples	191
8.5	Chung’s Strong Law of Large Numbers.	193
8.5.1	Remarks and Examples	194
8.6	The Brunk–Prokhorov Strong Law of Large Numbers.	197
8.6.1	Cumulative Sums	197
8.6.2	Multi-Indexed Sums	202
8.6.3	Remarks and Examples	205
8.7	The Teicher–Egorov Strong Law of Large Numbers	210
8.8	Sets Determining the Strong Law of Large Numbers.	214
8.8.1	Sets Determining the Strong Law of Large Numbers for Multi-Indexed Sums	215
8.8.2	Some Applications	219
8.9	Comments	219
9	The Strong Law of Large Numbers for Independent Identically Distributed Random Variables	223
9.1	A Generalization of Feller’s Theorem	225
9.2	Proof of the Generalized Feller Theorem	227

9.3	The Strong Law of Large Numbers for the Marcinkiewicz–Zygmund Normalizing Field	235
9.4	The Strong Law of Large Numbers for Indices in a Restricted Domain	246
9.4.1	Sectors with Curvilinear Boundaries	247
9.4.2	Corollaries to Theorem 9.8.	256
9.4.3	Proof of Proposition 9.1	258
9.5	Comments	261
10	The Law of the Iterated Logarithm	265
10.1	The Classical Law of the Iterated Logarithm	265
10.2	Kolmogorov's Law of the Iterated Logarithm for Multi-Indexed Sums.	268
10.3	The Law of the Iterated Logarithm for Multi-Indexed Sums of Weighted Independent Identically Distributed Random Variables.	276
10.4	Corollaries of the Law of the Iterated Logarithm.	293
10.4.1	The Chow–Teicher Condition.	294
10.4.2	The Martikainen Condition	296
10.4.3	A Relationship Between Kolmogorov's and Egorov's Conditions	299
10.4.4	A Relationship Between Petrov's Condition and the Law of the Iterated Logarithm.	301
10.5	Chover's Law of the Iterated Logarithm for Multi-Indexed Sums.	302
10.6	Comments	305
11	Renewal Theorems for Random Walks with Multi-Dimensional Time	307
11.1	Some Renewal Theory for $d = 1$	307
11.1.1	An Insurance Model	307
11.1.2	Asymptotic Behavior of Renewal Functions and Processes.	308
11.2	An Example for $d > 1$	308
11.3	Definition and Properties of Renewal Processes and Functions.	310
11.4	Asymptotic Behavior of Renewal Functions Constructed from Multi-Indexed Sums	313
11.5	The Asymptotic Behavior of Renewal Processes Constructed from Multi-Indexed Sums.	324
11.5.1	Duality in the Case $d = 1$	324
11.5.2	The Bound r_0 for the Rate of Convergence	325
11.5.3	The Asymptotic Behavior of Renewal Processes for $d > 1$	326
11.6	Comments	331

12	Existence of Moments of Suprema of Multi-Indexed Sums and the Strong Law of Large Numbers	333
12.1	The Existence of Moments of Multi-Indexed Sums for the Marcinkiewicz–Zygmund Normalization	335
12.2	A Generalized Strong Law of Large Numbers	343
12.2.1	The Strong Law of Large Numbers in the Space c_0 . . .	345
12.3	Moments of the Supremum and the Law of the Iterated Logarithm	347
12.4	A Generalized Law of the Iterated Logarithm	348
12.5	Comments	351
13	Complete Convergence	353
13.1	Necessary Conditions for Complete Convergence	355
13.1.1	Necessary Conditions for Weight Coefficients	355
13.1.2	Necessary Conditions for Distributions of Random Variables	358
13.2	Sufficient Conditions for Complete Convergence	361
13.3	Sufficient Conditions for Complete Convergence of Sums with Random Indices	368
13.3.1	Gut’s Theorem	369
13.3.2	The Case $ar > 1$	370
13.3.3	The Baum–Katz Theorem	372
13.3.4	The Case $ar = 1$	373
13.4	Complete Convergence of Sums with Non-random Indices . . .	380
13.4.1	Series with Repeating Terms	381
13.4.2	The Case of a Subsequence	383
13.4.3	The Asmussen–Kurtz Conjecture	384
13.4.4	Deli’s Example	385
13.5	Complete Convergence of Multi-Indexed Sums	387
13.5.1	More General Multi-Indexed Series	390
13.6	The Asymptotic Behavior of Series of Large Deviation Probabilities with Respect to a Small Parameter	392
13.6.1	Asymptotic Behavior of Multi-Indexed Series	392
13.6.2	Rate of Convergence in Heyde’s Theorem	399
13.7	Comments	403
	Appendix A: Auxiliary Definitions and Results	405
	References	461
	Index	479