

Contents

1	The Variance of Partial Sums	1
1.1	Introduction	1
1.2	Stationary Processes	1
1.3	A Covariance Inequality Under Strong Mixing.	3
1.4	Variance of Partial Sums of a Strongly Mixing Sequence	8
1.5	Applications to Density Estimation.	15
1.6	A Covariance Inequality Under Absolute Regularity	22
1.7	Other Covariance Inequalities Under Strong Mixing *	26
	Exercises	30
2	Algebraic Moments, Elementary Exponential Inequalities	33
2.1	Introduction	33
2.2	An Upper Bound for the Fourth Moment of Sums	33
2.3	Even Algebraic Moments	37
2.4	Exponential Inequalities	40
2.5	New Moment Inequalities	45
	Exercises	48
3	Maximal Inequalities and Strong Laws	51
3.1	Introduction	51
3.2	An Extension of the Maximal Inequality of Kolmogorov	51
3.3	Rates of Convergence in the Strong Law of Large Numbers	54
	Exercises	61
4	Central Limit Theorems	65
4.1	Introduction	65
4.2	A Central Limit Theorem for Strongly Mixing and Stationary Sequences	65
4.3	A Functional Central Limit Theorem for the Partial Sum Process	68

4.4 A Central Limit Theorem for Strongly Mixing Triangular Arrays*	70
Exercises	84
5 Mixing and Coupling	89
5.1 Introduction	89
5.2 A Coupling Lemma for Real-Valued Random Variables	89
5.3 A Coupling Lemma for β -Mixing Random Variables	91
5.4 Comparison of α -Mixing and β -Mixing Coefficients for Finite σ -Fields.	95
5.5 Maximal Coupling and Absolutely Regular Sequences.	97
5.6 An Extension of Lemma 5.2 to Unbounded Random Variables *	97
Exercises	99
6 Fuk–Nagaev Inequalities, Applications	101
6.1 Introduction	101
6.2 Exponential Inequalities for Partial Sums	101
6.3 Fuk–Nagaev Inequalities for Partial Sums	103
6.4 Application to Moment Inequalities	106
6.5 Application to the Bounded Law of the Iterated Logarithm	109
Exercises	110
7 Empirical Distribution Functions	113
7.1 Introduction	113
7.2 An Elementary Estimate	114
7.3 Functional Central Limit Theorems	116
7.4 A Functional Central Limit Theorem for the Empirical Distribution Function	118
7.5 Multivariate Distribution Functions	121
8 Empirical Processes Indexed by Classes of Functions	125
8.1 Introduction	125
8.2 Classes of Regular Functions	126
8.3 Maximal Coupling and Entropy with Bracketing	130
Exercises	145
9 Irreducible Markov Chains	149
9.1 Introduction	149
9.2 Irreducible Markov Chains	150
9.3 The Renewal Process of an Irreducible Chain	152
9.4 Mixing Properties of Positively Recurrent Markov Chains: An Example	155
9.5 Small Sets, Absolute Regularity and Strong Mixing	159

9.6 Rates of Strong Mixing and Rates of Ergodicity of Irreducible Chains	164
9.7 On the Optimality of Theorem 4.2	167
Exercises	169
Annex A: Young Duality and Orlicz Spaces	171
Annex B: Exponential Inequalities for Sums of Independent Random Variables	175
Annex C: Upper Bounds for the Weighted Moments	183
Annex D: Two Versions of a Lemma of Pisier	187
Annex E: Classical Results on Measurability	191
Annex F: The Conditional Quantile Transformation	193
Annex G: Technical Tools	195
References	197
Index	203