

Tail and moment estimates for sums of independent random vectors with logarithmically concave tails*

Rafał Łatała[†]

Abstract

Let X_i be a sequence of independent symmetric real random variables with logarithmically concave tails. We consider a variable $X = \sum v_i X_i$, where v_i are vectors of some Banach space. We derive approximate formulas for the tail and moments of $\|X\|$. The estimates are exact up to some universal constant and they extend results of S. J. Dilworth and S. J. Montgomery-Smith [1] for Rademacher sequence and E. D. Gluskin and S. Kwapien [2] for real coefficients.

Definitions and Notation. Let X_i be a sequence of independent real symmetric random variables such that functions

$$N_i(t) = -\ln P(|X_i| \geq t), \quad t \geq 0$$

are convex. Since it is only matter of normalization we may and will assume that $N_i(1) = 1$.

Let us define the functions \hat{N}_i by the formula

$$\hat{N}_i(t) = \begin{cases} t^2 & \text{for } |t| \leq 1 \\ N_i(|t|) & \text{for } |t| \geq 1 \end{cases}$$

For sequences (a_i) of real numbers and (v_i) of vectors in some Banach space F and $u > 0$ we define

$$\|(a_i)\|_{\mathcal{N},u} = \sup\{\sum a_i b_i : \sum \hat{N}_i(b_i) \leq u\}$$

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and

$$\|(v_i)\|_{\mathcal{N},u}^w = \sup\{\|(v^*(v_i))\|_{\mathcal{N},u} : v^* \in F^*, \|v^*\| \leq 1\}.$$

We denote by ε_i the Bernoulli sequence, i.e. a sequence of i.i.d. symmetric random variables taking on values ± 1 .

For a random vector X and $p \geq 1$ we denote $\|X\|_p = (E\|X\|^p)^{1/p}$ and for a sequence $a = (a_i)$ of real numbers $\|a\|_p = (\sum |a_i|^p)^{1/p}$

Theorem 1 *Let v_i be vectors of some Banach space F such that the series $X = \sum v_i X_i$ is almost surely convergent. Then for each $p \geq 1$ we have*

$$\frac{1}{15}(\|X\|_1 + \|(v_i)\|_{\mathcal{N},p}^w) \leq \|X\|_p \leq K(\|X\|_1 + \|(v_i)\|_{\mathcal{N},p}^w),$$

where K is an universal constant ($K \leq 300$).

First we will prove estimation from below, by the same method as in [2]. Since $\|X\|_1 \leq \|X\|_p$ by the definition of $\|(v_i)\|_{\mathcal{N},p}^w$ it is enough to show that

$$\sum a_i b_i \leq 14 \left\| \sum a_i X_i \right\|_p$$

for every sequences (a_i) and (b_i) of real numbers such that $\sum \hat{N}_i(b_i) \leq p$. By symmetry we may assume that $a_i, b_i \geq 0$. Let $I = \{i : b_i \geq 1\}$, then $\text{card}(I) \leq p$. Since $E|X_i| \geq 1/e$ we obtain by the contraction principle and estimations of moments of Rademacher series [3] (Theorem 1 and Remark 1)

$$\begin{aligned} \left\| \sum a_i X_i \right\|_p &\geq \frac{1}{e} \left\| \sum a_i \varepsilon_i \right\|_p \geq \frac{1}{2\sqrt{2}e} \inf\{\|a'\|_1 + \sqrt{p}\|a''\|_2 : a_i = a'_i + a''_i\} \geq \\ &\geq \frac{1}{2\sqrt{2}e} \sup\{\sum a_i c_i : \sum c_i^2 \leq p, |c_i| \leq 1\} \geq \frac{1}{2\sqrt{2}e} \sum_{i \notin I} a_i b_i \end{aligned}$$

we also have

$$\begin{aligned} \left\| \sum a_i X_i \right\|_p &\geq \left\| \sum_{i \in I} a_i X_i \right\|_p \geq \left(\sum_{i \in I} a_i b_i \right) (P(X_i \geq b_i : i \in I))^{1/p} \geq \\ &\geq \frac{1}{2} \left(\sum_{i \in I} a_i b_i \right) \exp\left(-\frac{1}{p} \sum_{i \in I} N_i(b_i)\right) \geq \frac{1}{2e} \sum_{i \in I} a_i b_i. \end{aligned}$$

So $\sum a_i b_i \leq (2\sqrt{2}e + 2e) \|\sum a_i X_i\|_p \leq 14 \|\sum a_i X_i\|_p$.

To prove the second inequality let us first observe that $X_i = Y_i + Z_i$ for some symmetric random variables Y_i and Z_i such that

$$P(|Y_i| \geq t) = e^{-\tilde{N}_i(t)}, \text{ where}$$

$$\tilde{N}_i(t) = \begin{cases} t & \text{for } t \leq 1 \\ N_i(t) & \text{for } t \geq 1 \end{cases}$$

and $|Z_i| \leq 1$ a.e., we will also assume that variables Y_i are independent and variables Z_i are independent. By the contraction principle

$$\|\sum v_i Z_i\|_p \leq \|\sum v_i \varepsilon_i\|_p \leq e \|\sum v_i Y_i\|_p,$$

$$\|\sum v_i Y_i\|_1 \leq \|\sum v_i X_i\|_1 + \|\sum v_i Z_i\|_1 \leq (1+e) \|\sum v_i X_i\|_1$$

and

$$\|\sum v_i X_i\|_p \leq \|\sum v_i Y_i\|_p + \|\sum v_i Z_i\|_p \leq (1+e) \|\sum v_i Y_i\|_p,$$

hence it is enough to prove the following inequality

$$\|\sum v_i Y_i\|_p \leq 2 \|\sum v_i Y_i\|_1 + 74 \|(v_i)\|_{\mathcal{X}, p}^{\mathcal{X}, p} \quad (1)$$

We may obviously assume that the above sum is finite. Let $M_i : R \rightarrow R$ be an odd function, which restricted to R^+ is the inverse of N_i . Then the variable Y_i has the distribution $M_i(\mu_1)$, where μ_1 is the measure on R with the density $\frac{1}{2}e^{-|x|}$. This means in particular that

$$P(\|\sum_{i=1}^n v_i Y_i\| > t) = \mu_1^n(x \in R^n : \|\sum_{i=1}^n v_i M_i(x_i)\| > t),$$

where μ_1^n is the product measure $\mu_1 \otimes \mu_1 \otimes \dots \otimes \mu_1$ on R^n . Let M be a median of $\|\sum_{i=1}^n v_i Y_i\|$ and

$$A = \{x \in R^n : \|\sum_{i=1}^n v_i M_i(x_i)\| \leq M\}.$$

Then $\mu_1^n(A) \geq 1/2$ and by a result of Talagrand ([5] and [4] for a simpler proof)

$$\mu_1^n(A + V_s) \geq 1 - 2e^{-s},$$

where

$$V_s = \{x \in R^n : \sum_{i=1}^n \min(|x_i|, x_i^2) \leq 36s\}.$$

Let $x = y + z$, $y \in A$, $z \in V_s$, by the convexity of \tilde{N}_i we have $|M_i(x_i) - M_i(y_i)| \leq 2M_i(|x_i - y_i|)$, so for some $v^* \in F^*$, $\|v^*\| \leq 1$ we obtain

$$\begin{aligned} \left\| \sum_{i=1}^n v_i M_i(x_i) \right\| &= v^* \left(\sum_{i=1}^n v_i M_i(x_i) \right) \leq M + \sum_{i=1}^n v^*(v_i) (M_i(x_i) - M_i(y_i)) \leq \\ &M + 2 \sum_{i=1}^n |v^*(v_i)| M_i(|z_i|) \leq M + 2 \sup \left\{ \sum_{i=1}^n |v^*(v_i)| b_i : \sum_{i=1}^n \hat{N}_i(b_i) \leq 36s \right\} \leq \\ &M + 2 \|(v_i)\|_{\mathcal{N}, 36s}^w. \end{aligned}$$

So

$$P \left(\left\| \sum_{i=1}^n v_i Y_i \right\| > M + 2 \|(v_i)\|_{\mathcal{N}, 36s}^w \right) \leq 2e^{-s}$$

and since $\|(v_i)\|_{\mathcal{N}, \lambda u}^w \leq \lambda \|(v_i)\|_{\mathcal{N}, u}^w$ for $\lambda \geq 1$ we have for $t \geq 2$

$$P \left(\left\| \sum_{i=1}^n v_i Y_i \right\| > M + t \|(v_i)\|_{\mathcal{N}, u}^w \right) \leq 2e^{-\frac{t^2}{2}}.$$

Therefore integrating by parts

$$\begin{aligned} \left\| \sum_{i=1}^n v_i Y_i \right\|_p &\leq M + 2 \|(v_i)\|_{\mathcal{N}, p}^w + \\ &\|(v_i)\|_{\mathcal{N}, p}^w \left(\int_0^\infty p t^{p-1} P \left(\left\| \sum_{i=1}^n v_i Y_i \right\| > M + (2+t) \|(v_i)\|_{\mathcal{N}, p}^w \right) dt \right)^{1/p} \leq \\ &M + \|(v_i)\|_{\mathcal{N}, p}^w \left(2 + \left(\int_0^\infty 2 p t^{p-1} e^{-\frac{t^2}{2}} dt \right)^{1/p} \right) = \\ &M + \|(v_i)\|_{\mathcal{N}, p}^w \left(2 + 72 \left(2 \frac{\Gamma(p+1)}{p^p} \right)^{1/p} \right) \leq M + 74 \|(v_i)\|_{\mathcal{N}, p}^w. \end{aligned}$$

Since $M \leq 2 \left\| \sum_{i=1}^n v_i Y_i \right\|_1$ the proof of inequality (1) is now completed.

From Theorem 1 and Paley-Zygmund inequalities as in [1] and [2] follows the following

Corollary 1 *There exist universal constants $0 < c < C < \infty$ such that under the assumptions of Theorem 1 for each $t > 0$ following inequalities holds*

$$P(\|X\| > C(\|X\|_1 + \|(v_i)\|_{\mathcal{N},t}^w)) \leq e^{-t}$$

$$P(\|X\| > c(\|X\|_1 + \|(v_i)\|_{\mathcal{N},t}^w)) \geq \min(c, e^{-t})$$

References

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Institute of Mathematics, Warsaw University,
ul.Banacha 2, 02-097 Warszawa,
Poland
email: rlatala@mimuw.edu.pl