Lower deviation probabilities for supercritical Galton–Watson processes

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Abstract

There is a well-known sequence of constants $c_n$ describing the growth of supercritical Galton–Watson processes $Z_n$. By lower deviation probabilities we refer to $P(Z_n = k_n)$ with $k_n = o(c_n)$ as $n$ increases. We give a detailed picture of the asymptotic behavior of such lower deviation probabilities. This complements and corrects results known from the literature concerning special cases. Knowledge on lower deviation probabilities is needed to describe large deviations of the ratio $Z_{n+1}/Z_n$. The latter are important in statistical inference to estimate the offspring mean. For our proofs, we adapt the well-known Cramér method for proving large deviations of sums of independent variables to our needs.

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1. Introduction and statement of results

1.1. On the growth of supercritical processes

Let $Z = (Z_n)_{n \geq 0}$ denote a Galton–Watson process with offspring generating function

$$f(s) = \sum_{j = 0}^{\infty} p_js^j, \quad 0 \leq s \leq 1,$$

where $p_j$ is the probability that the $j$-th offspring generates a new lineage. The function $f(s)$ satisfies

$$f(s) = \frac{1}{1 - sf(s)}, \quad 0 < s < 1,$$

which is the generating function of the offspring distribution. The constant $c_n$ is defined as

$$c_n = \frac{\log(1 - P(Z_n < 1))}{\log(1 - P(Z_n = 0))}.$$
which is required to be non-degenerate, that is, \( p_j < 1, \ j \geq 0 \). Suppose that \( Z \) is supercritical, i.e. \( f'(1) =: m \in (1, \infty) \). For simplicity, the initial state \( Z_0 \geq 1 \) is always assumed to be deterministic, and, if not noted otherwise, we set \( Z_0 = 1 \).

It is well-known (see, e.g., Asmussen and Hering [1, §3.5]) that

there are \( c_n > 0 \) such that a.s. \( c_n^{-1}Z_n \xrightarrow[n \uparrow \infty]{} \) some non-degenerate \( W \).

In this sense, the sequence of constants \( c_n \) describes the order of growth of \( Z \). But \( P(W = 0) \) might be positive, more precisely, it equals the smallest root \( q \in [0, 1) \) of \( f(s) = s \), that is, it coincides with the extinction probability of \( Z \). On the other hand, \( W \) restricted to \( (0, \infty) \) has a (strictly) positive continuous density function denoted by \( w \). Therefore the following global limit theorem holds:

\[
\lim_{n \uparrow \infty} P(Z_n \geq xc_n) = \int_x^\infty w(t) \, dt, \quad x > 0.
\]

The normalizing sequence \( (c_n)_{n \geq 0} \) can be chosen to have the following additional properties:

\[
c_0 = 1 \quad \text{and} \quad c_n < c_{n+1} \leq mc_n, \quad n \geq 0,  \quad (4a)
\]

\[
c_n = m^n L(m^n) \quad \text{with } L \text{ slowly varying at infinity}, \quad (4b)
\]

\[
\lim_{x \uparrow \infty} L(x) \text{ exists; it is positive if and only if } EZ_1 \log Z_1 < \infty. \quad (4c)
\]

Because of \((4b,c)\), we may (and subsequently shall) take

\[
c_n := m^n \quad \text{if } EZ_1 \log Z_1 < \infty. \quad (5)
\]

1.2. Asymptotic local behavior of \( Z \), and main purpose

A local limit theorem related to \((3)\) is due to Dubuc and Seneta [8], see also [1, §3.7]. To state it we need the following definition.

**Definition 1 (Type \((d, \mu)\)).** We say the offspring generating function \( f \) is of type \((d, \mu)\), if \( d \geq 1 \) is the greatest common divisor of the set \( \{j - \ell : j \neq \ell, \ p_j p_\ell > 0\} \), and \( \mu \geq 0 \) is the minimal \( j \geq 0 \) for which \( p_j > 0 \).

Here is the announced local limit theorem. Suppose \( f \) is of type \((d, \mu)\). Take \( x > 0 \), and consider integers \( k_n \geq 1 \) such that \( k_n/c_n \to x \) as \( n \uparrow \infty \). Then, for each \( j \geq 1 \),

\[
\lim_{n \uparrow \infty} \left( c_n P[Z_n = k_n | Z_0 = j] - d1\{k_n \equiv \mu (mod \ d)\} w_j(x) \right) = 0, \quad (6)
\]

where \( w_j := \sum_{\ell=1}^j \binom{j}{\ell} q^{j-\ell} w^{*\ell} \), and \( w^{*\ell} \) denotes the \( \ell \)-fold convolution of the density function \( w \). In particular, in our standard case \( Z_0 = 1 \) and if additionally \( k_n \equiv \mu (mod \ d) \), then

\[
P(Z_n = k_n) \sim d c_n^{-1} w(k_n/c_n) \quad \text{as } n \uparrow \infty \quad (7)
\]

(with the usual meaning of the symbol \( \sim \) as the ratio converges to 1).

Statement \((6)\) [and especially \((7)\)] can be considered as describing the local behavior of supercritical Galton–Watson processes in the region of normal deviations (from the growth of the \( c_n \); ‘deviations’ are meant here in a multiplicative sense, related to the multiplicative nature of branching). But what about \( P(Z_n = k_n) \) when \( k_n/c_n \to 0 \) or \( \infty \)? In these cases we speak of lower and upper (local) deviation probabilities, respectively.

There are good reasons to be interested in the behavior of these probabilities. Lower deviations of \( Z_n \) are closely related to large deviations of \( Z_{n+1}/Z_n \) (see Ney and Vidyashankar [14, Section 2.3]). The latter are important in statistical inference for supercritical Galton–Watson processes, since \( Z_{n+1}/Z_n \) is the well-known Lotka–Nagaev estimator of the offspring mean.

The main purpose of the present paper is to study lower deviation probabilities in their own right and to provide a detailed picture (see Theorems 4 and 6 below). Applications of our results for large deviations of \( Z_{n+1}/Z_n \) can be found in [11].
Here is the program for the remaining part of the introduction. After introducing and discussing a basic dichotomy, we review in Section 1.4 what is known on lower deviations from the literature, before we state our results in Sections 1.5 and 1.6.

1.3. A dichotomy for supercritical processes

Recalling that \( f \) denotes the offspring generating function, \( q \) the extinction probability, and \( m \) the mean, set \( \gamma := f'(q) \), and define \( \alpha \) by

\[
\gamma = m - \alpha.
\]

Note that \( \gamma \in [0, 1) \) and \( \alpha \in (0, \infty) \). We introduce the following notion, reflecting a crucial dichotomy for supercritical Galton–Watson processes.

**Definition 2 (Schröder and Böttcher case).** For our supercritical offspring law we distinguish between the Schröder and the Böttcher case, in dependence on whether \( p_0 + p_1 > 0 \) or \( = 0 \).

Obviously, \( f \) is of Schröder type if and only if \( \gamma > 0 \), if and only if \( \alpha < \infty \).

Next we want to collect a few basic facts from the literature concerning that dichotomy. Clearly, \( f \) can be considered as a function on the closed unit disc \( D \) in the complex plane. As usual, denote by \( f_n \) the \( n \)th iterate of \( f \).

We start with the Schröder case. Here it is well-known (see, e.g., [1, Lemma 3.7.2 and Corollary 3.7.3]) that

\[
S_n(z) := \frac{f_n(z) - q}{\gamma^n} \quad \text{some } S(z) =: \sum_{j=0}^{\infty} v_j z^j, \quad z \in D.
\]

Moreover, the convergence is uniform on each compact subset of the interior \( D^\circ \) of \( D \). Furthermore, the function \( S \) restricted to the reals is the unique solution of the so-called Schröder functional equation (see, e.g., Kuczma [13, Theorem 6.1, p. 137]),

\[
S(f(s)) = \gamma S(s), \quad 0 \leq s \leq 1,
\]

satisfying

\[
S(q) = 0 \quad \text{and} \quad \lim_{s \to q} S'(s) = 1.
\]

As a consequence of (9),

\[
\lim_{n \to \infty} \gamma^{-n} P(Z_n = k) = v_k, \quad k \geq 1.
\]

Consequently, in the Schröder case, these extreme \((k \text{ is fixed})\) lower deviation probabilities \( P(Z_n = k) \) are positive and decay to 0 with order \( \gamma^n \). On the other hand, the characteristic \( \alpha \in (0, \infty) \) describes the behavior of the limiting quantities \( w(x) \) and \( P(W \leq x) \) as \( x \downarrow 0 \). In fact, according to Biggins and Bingham [4], there is a continuous, positive multiplicatively periodic function \( V \) such that

\[
x^{1-\alpha} w(x) = V(x) + o(1) \quad \text{as } x \downarrow 0.
\]

Dubuc [6] has shown that the function \( V \) can be replaced by a constant \( V_0 > 0 \) if and only if

\[
S(\varphi(h)) = K_0 h^{-\alpha}, \quad h \geq 0,
\]

for some constant \( K_0 > 0 \), where \( \varphi = \varphi_W \) denotes the Laplace transform of \( W \),

\[
\varphi_W(h) := E e^{-h W}, \quad h \geq 0.
\]

We mention that condition (14) is certainly fulfilled if \( Z \) is embeddable (see [1, p. 96]) into a continuous-time Galton–Watson process (as in the case of a geometric offspring law, see Example 3 below).

Now we turn to the Böttcher case. Here \( \mu \geq 2 \) (recall Definition 1). Clearly, opposed to (12), extreme lower deviation probabilities disappear, even \( P(Z_n < \mu^n) = 0 \) for all \( n \geq 1 \). Evidently,

\[
P(Z_n = \mu^n) = P(Z_{n-1} = \mu^{n-1}) p_{\mu}(\mu^{n-1}).
\]
Hence,
\[ P(Z_n = \mu^n) = \prod_{j=0}^{n-1} p_{\mu}^{(\mu^j)} = \exp \left[ \frac{\mu^n - 1}{\mu - 1} \log p_{\mu} \right]. \]  
(17)

Next, \( P(Z_n = \mu^n + 1) = P(Z_{n-1} = \mu^{n-1}) \mu^{-1} p_{\mu+1} \mu^{n-1} \). Thus, from (16),
\[ P(Z_n = \mu^n + 1) = p_{\mu}^{-1} \mu P(Z_n = \mu^n). \]  
(18)

For simplification, consider for the moment the special case \( p_{\mu+j} > 0, j \geq 0 \). Then, as in (18), for fixed \( k \geq 0 \) and some positive constants \( C_k \),
\[ P(Z_n = \mu^n + k) \sim C_k \mu^n P(Z_n = \mu^n) \text{ as } n \uparrow \infty. \]  
(19)

Consequently, in contrast to (12) in the Schröder case, here the lower positive deviation probabilities \( P(Z_n = \mu^n + k) \) do not have a uniform order of decay. But by (19),
\[ \mu^{-n} \log P(Z_n = \mu^n + k) \xrightarrow{n \uparrow \infty} \log p_{\mu}, \quad k \geq 0. \]  
(20)

That is, on a logarithmic scale, we have again a uniform order, namely the order \(-\mu^n\).

1.4. Lower deviation probabilities in the literature

What else is known in the literature on lower deviation probabilities of \( Z \)? In the Schröder case \((0 < \alpha < \infty)\), Athreya and Ney [2] proved that in case of mesh \( d = 1 \) and \( E Z_1^2 < \infty \), for every \( \varepsilon \in (0, \eta) \), where
\[ \eta := m^{\alpha/(3+\alpha)} > 1, \]  
(27)

there exists a positive constant \( C_\varepsilon \) such that for all \( k \geq 1 \),
\[ \left| m^n P(Z_n = k) - w\left( \frac{k}{m^n} \right) \right| \leq C_\varepsilon \frac{\eta^{-n}}{k m^{-n}} + (\eta - \varepsilon)^{-n}. \]  
(28)

The estimate (28) allows us to get some information on lower deviation probabilities. Indeed, in the general Schröder case, from (13),
\[ w(x) \approx x^{\alpha-1} \text{ as } x \downarrow 0 \]  
(29)
(meaning that there are positive constants $C_1$ and $C_2$ such that $C_1 x^{\alpha - 1} \leq w(x) \leq C_2 x^{\alpha - 1}, \ 0 < x \leq 1$). Together with (28) this implies

$$P(Z_n = k_n) = m^{-n} w(k_n/m^n) \left[ 1 + O \left( \frac{m^{(\alpha - 1)n}}{k_n^{\alpha - 1} (\eta - \varepsilon)^n} \right) \right] \text{ as } n \uparrow \infty.$$  \hfill (30)

We want to show that in important special cases the $O$-expression is actually an $o(1)$. Recalling the definition (27) of $\eta$, one easily verifies that $m^{\alpha n}/k_n^{\alpha - 1} \to 0$ (as $n \uparrow \infty$) if and only if $k_n/m^n (2 + \alpha)/(3 + \alpha) \to \infty$. Concerning the second $O$-term, if additionally $\alpha \leq 1$, then $m^{(\alpha - 1)n}/k_n^{\alpha - 1} \leq 1$ provided that $k_n \leq m^n$. Hence, here $m^{(\alpha - 1)n}/(k_n^{\alpha - 1} (\eta - \varepsilon)^n)$ converges to zero if $\eta - \varepsilon > 1$. On the other hand, if $\alpha > 1$ and $k_n/m^n (2 + \alpha)/(3 + \alpha) \to \infty$ (which we needed for the first term), then $m^{(\alpha - 1)n}/(k_n^{\alpha - 1} (\eta - \varepsilon)^n) \to 0$ provided that additionally $\varepsilon \leq m^{\alpha/(3 + \alpha)} - m^{(\alpha - 1)/(3 + \alpha)}$. Altogether, in the Schröder case and under the assumptions in [2],

$$P(Z_n = k_n) = m^{-n} w(k_n/m^n) \left( 1 + o(1) \right) \text{ as } n \uparrow \infty \hfill (31)$$

provided that both $k_n \leq m^n$ and $k_n/m^n (2 + \alpha)/(3 + \alpha) \to \infty$.

In [2] it is also mentioned that according to an unpublished manuscript of S. Karlin, in the Schröder case, for each embeddable process $Z$ of finite second moment,

$$\lim_{n \uparrow \infty} m^{\alpha n} \frac{k_n^{\alpha - 1}}{k_n^{\alpha - 1}} P(Z_n = k_n) \text{ exists in } (0, \infty), \text{ provided that } k_n = o(m^n).$$  \hfill (32)

In the present situation, as we remarked after (13), $w(x) \sim V_0 x^{\alpha - 1}$ as $x \downarrow 0$ with $V_0 > 0$. Hence, from (32), for some constant $C > 0$,

$$P(Z_n = k_n) \sim C m^{-n} w(k_n/m^n) \text{ as } n \uparrow \infty,$$  \hfill (33)

which is compatible with (31).

Intuitively, the asymptotic behavior of lower deviation probabilities should be more related to characteristics such as $\alpha$ and $\beta$ than to the tail of the offspring distribution. Thus one can expect that it is possible to describe lower deviation probabilities successfully without the second moment assumption used in [2]. Actually, in [14, Theorem 1] one finds the following claim.

Suppose $p_0 = 0$ and $E Z_1 \log Z_1 < \infty$. Then there exist positive constants $C_1 < C_2$ such that for $k_n \to \infty$ with $k_n = O(m^n)$ as $n \uparrow \infty$,

$$C_1 \leq \liminf_{n \uparrow \infty} \frac{P(Z_n = k_n)}{A_n} \leq \limsup_{n \uparrow \infty} \frac{P(Z_n = k_n)}{A_n} \leq C_2,$$  \hfill (34)

where

$$A_n := \begin{cases} \frac{p_0 \ell_n \eta^{\alpha}}{m^{\alpha}} & \text{if } \alpha < 1, \\ \theta_n \frac{p_0 \ell_n \eta^{\alpha}}{m^{\alpha}} & \text{if } \alpha = 1, \\ m^{-n} & \text{if } 1 < \alpha \leq \infty, \end{cases}$$  \hfill (35)

and $\theta_n := [n + 1 - \log k_n / \log m]$. Furthermore, if $k_n = m^{n - \ell_n}$ for natural numbers $\ell_n = O(n)$ as $n \uparrow \infty$, then

$$\lim_{n \uparrow \infty} A_n^{-1} P(Z_n = k_n) =: C_{\lim} \text{ exists in } (0, \infty).$$  \hfill (36)

Unfortunately, this claim is not true as it stands. In fact, consider first the following example.

**Example 3 (Geometric offspring law).** Consider the offspring generating function

$$f(s) = \frac{s}{m - (m - 1)s} = \sum_{j=1}^{\infty} m^{-1} (1 - m^{-1})^{j-1} s^j, \ 0 \leq s \leq 1,$$  \hfill (37)

(with mean $m > 1$). Obviously, here $q = 0, \gamma = m^{-1}$, hence $\alpha = 1$. For the $n$th iterate one easily gets

$$f_n(s) = \frac{s}{m^n - (m^n - 1)s} = \sum_{j=1}^{\infty} m^{-n} (1 - m^{-n})^{j-1} s^j.$$  \hfill (38)
Thus,
\[ P(Z_n = k) = m^{-n} (1 - m^{-n})^{k-1} \leq m^{-n}, \] (39)
for all \( n, k \geq 1 \). On the other hand, since \( p_1 = m^{-1} \), by claim (34) there is a constant \( C > 0 \) such that for the considered \( k_n \),
\[ P(Z_n = k_n) \geq C \theta_n m^{-n} \] (40)
for \( n \) large enough. If, for example, \( k_n = m^{n/2} \) then \( \theta_n \to \infty \), and (40) contradicts (39).

Consequently, the left-hand part of claim (34) cannot be true in the case \( \alpha = 1 \). Next, in the case \( 1 < \alpha < \infty \), we compare the claim with (31). In fact, under the assumptions in [2], if additionally \( k_n = o(m^n) \) but
\[ \frac{k_n}{m^{n(2+\alpha)/(3+\alpha)}} \to \infty \quad \text{as} \quad n \uparrow \infty, \]
then by (31) and (29),
\[ P(Z_n = k_n) \asymp m^{-n} \left( \frac{k_n}{m^n} \right)^{\alpha - 1}. \] (41)
Thus, we get \( P(Z_n = k_n) = o(m^{-n}) \) which contradicts the positivity of \( C_{\lim} \) in claim (36), hence of \( C_1 \) in claim (34). Finally, in the case \( \alpha = \infty \), the proof of Lemma 5 in [14] is incorrect. In fact, the statement (82) there is wrong. Right calculations instead lead to \( C_1 = 0 \) in this case.

Summarizing, for each value of \( \alpha \in [1, \infty] \), the claimed positivity of \( C_1 \) in (34) is not always true. (Some more discussion on the claim (34) can be found in our original preprint [10, Section 1.5].)

Actually, it is wrong to distinguish between velocity cases as in (35). The only needed velocity case differentiation is the mentioned dichotomy of Definition 2. This we will explain in the next two sections. Moreover, there we also remove the \( Z_1 \log Z_1 \)-moment assumption, used in [14].

1.5. Lower deviations in the Schröder case

We start by stating our results on lower deviation probabilities in the Schröder case. Recall that here \( \mu = 0 \) or 1.

**Theorem 4 (Schröder case).** Let the offspring law be of the Schröder type and of type \((d, \mu)\). Then
\[ \sup_{k \geq \tilde{k}, j \geq 0} \left| \frac{m^j c_{ak}}{d w(k/(m^j c_{ak}))} P(Z_{ak+j} = k) - 1 \right| \xrightarrow{\tilde{k} \uparrow \infty} 0 \] (42)
and
\[ \sup_{k \geq \tilde{k}, j \geq 0} \left| \frac{P(0 < Z_{ak+j} \leq k)}{P(0 < W < k/(m^j c_{ak}))} - 1 \right| \xrightarrow{\tilde{k} \uparrow \infty} 0, \] (43)
where for \( k \geq 1 \) fixed, we put \( a_k := \min\{\ell \geq 1 : c_{\ell} \geq k\} \).

It seems to be convenient to expose the following immediate implication.

**Corollary 5 (Schröder case).** Under the conditions of Theorem 4, for \( k_n \leq c_n \) satisfying \( k_n \to \infty \), we have
\[ \sup_{k \in [k_n, c_n]} \left| \frac{m^{n-ak} c_{ak}}{d w(k/(m^{n-ak} c_{ak}))} P(Z_n = k) - 1 \right| \xrightarrow{n \uparrow \infty} 0 \] (44)
and
\[ \sup_{k \in [k_n, c_n]} \left| \frac{P(0 < Z_n \leq k)}{P(0 < W < k/(m^{n-ak} c_{ak}))} - 1 \right| \xrightarrow{n \uparrow \infty} 0. \] (45)
The appearing of the \( a_k \) in the theorem and corollary, depending on \( k \) and on the sequence of the \( c_n \), looks a bit disturbing, so we have to discuss it. First assume additionally that \( E Z_1 \log Z_1 < \infty \). Since here we set \( c_n = m^n \) [recall (5)], from (44) we obtain the \( a_k \)-free formula

\[
P(Z_n = k) = dm^{-n} w(k/m^n) \left( 1 + o(1) \right).
\]

Also, comparing this with (7), we see that under this \( Z_1 \log Z_1 \)-moment condition in the Schröder case, \( m^{-n} w(k/m^n) \) describes not only normal deviation probabilities but also lower ones.

On the other hand, without this additional moment condition, recalling property (4b), we have \( c_n = mnL(mn) \) with \( L \) slowly varying at infinity. Hence,

\[
c_n P(Z_n = k) \sim m^{-n} w(k/m^n) \left( 1 + o(1) \right).
\]

Using now (13), we find

\[
c_n P(Z_n = k) \sim \frac{L(m^n) \alpha V(kL(mn)/c_n)}{L(mn) \alpha V(k/c_n) \left( 1 + o(1) \right)}.
\]

Next we want to expel the disturbing \( a_k \) from this formula.

It is well known (Seneta [16, p. 23]) that the regularly varying function \( x \mapsto xL(x) \) asymptotically equals a (strictly) increasing, continuous, regularly varying function \( x \mapsto R(x) := xL_1(x) \) with slowly varying \( L_1 \). Hence, \( L(x) \sim L_1(x) \) as \( x \uparrow \infty \). Using now [16, Lemma 1.3], we conclude that the inverse function \( R^* \) of \( R \) equals \( x \mapsto xL_1^*(x) \), where \( L_1^* \) is again a slowly varying function.

Put \( x_k := R^*(k) \). Then \( k = x_kL_1(x_k) \) by the definition of \( R^* \). Recalling that \( x_k = kL^*(k) \), we get the identity

\[
L^*(k) L_1(x_k) = 1, \quad k \geq 1.
\]

For \( n \) fixed, define \( b_k := \min\{\ell \geq 1 : m^\ell L_1(m^\ell) \geq k\} \). Combined with \( x_kL_1(x_k) = k \) we get

\[
m^{b_k} L_1(m^{b_k}) \geq x_kL_1(x_k) > m^{b_k-1} L_1(m^{b_k-1}).
\]

But \( x \mapsto xL_1(x) \) is increasing, and the previous chain of inequalities immediately gives

\[
m^{b_k} \geq x_k > m^{b_k-1}.
\]

By (4b),

\[
c_{b_k+1} = m^{b_k+1} L(m^{b_k+1}) = mL(m^{b_k+1}) \frac{m^{b_k} L_1(m^{b_k})}{L_1(m^{b_k})} \geq k
\]

for all \( n \) sufficiently large. Here, in the last step we used \( m > 1 \), that the slowly varying functions \( L \) and \( L_1 \) are asymptotically equivalent, and the definition of \( b_k \). Now \( c_{b_k+1} \geq k \) implies

\[
b_k + 1 \geq a_k,
\]

by the definition of \( a_k \). On the other hand,

\[
m^{a_k+1} L_1(m^{a_k+1}) = mL_1(m^{a_k+1}) \frac{c_{a_k}}{L(m^{a_k})} \geq k
\]

for all \( n \) sufficiently large. Here, in the last step we used the definition of \( a_k \). This gives

\[
a_k + 1 \geq b_k,
\]

by the definition of \( b_k \). Entering with (56) and (54) into (52), we get

\[
m^{a_k+1} \geq x_k > m^{a_k-2}
\]

for all \( k \) sufficiently large.
Therefore, recalling (50),
\[ L(m^{a_k}) \sim L(x_k) \sim L_1(x_k) \sim \frac{1}{L^*(k)} \quad \text{as } k \uparrow \infty. \] (58)

Entering this into (49) gives
\[ \frac{c_n \mathbb{P}(Z_n = k)}{d \mu_n(k/c_n)} = \left[ L(m^n) L^*(k) \right]^a \frac{V(kL(m^n)L^*(k)/c_n)}{V(k/c_n)} (1 + o(1)), \] (59)

which contains \( L^* \) instead of the \( a_k \).

Note also that such reformulation of (44) reminds one of the classical Cramér theorem (see, for example, Petrov [15, §VIII.2]) on large deviations for sums of independent random variables. There the ratio of a tail probability of a sum of independent variables and the corresponding normal law expression is considered. The crucial role in Cramér’s theorem is played by the so-called Cramér series of a sum of independent variables and the corresponding normal law expression is considered. The crucial role in the cumulants of the summands. For the lower deviation probabilities of supercritical Galton–Watson processes we have a more complex situation: It is not at all clear, how to find the input data \( \alpha \) and \( \beta \) of the cumulants.

Consequently, for embeddable processes, (59) takes the slightly simpler form
\[ \frac{c_n \mathbb{P}(Z_n = k)}{d \mu_n(k/c_n)} = \left[ L(m^n) L^*(k) \right]^a (1 + o(1)). \] (60)

On the other hand, if \( V \) is not constant, the ratio \( V(kL(m^n)L^*(k)/c_n)/V(k/c_n) \) gives oscillations in the asymptotic behavior of \( c_n \mathbb{P}(Z_n = k)/w(k/c_n) \). But the influence of the function \( V \) is relatively small. Indeed, from the continuity and multiplicative periodicity of \( V(x) \) we see that \( 0 < V_1 \leq V(x) \leq V_2 < \infty, x > 0 \), for some constants \( V_1, V_2 \). Therefore, the oscillations are in the interval \( [V_1/V_2, V_2/V_1] \), that is, from (59) we obtain
\[ \frac{V_1}{V_2} \left[ L(m^n) L^*(k) \right]^a (1 + o(1)) \leq \frac{c_n \mathbb{P}(Z_n = k)}{d \mu_n(k/c_n)} \leq \frac{V_2}{V_1} \left[ L(m^n) L^*(k) \right]^a (1 + o(1)). \] (61)

Note also that for many offspring distributions the bounds \( V_1 \) and \( V_2 \) may be chosen close to each other. This “near-constancy” phenomenon was studied by Dubuc [7] and by Biggins and Bingham [3,4].

1.6. Lower deviations in the Böttcher case

Recall that \( \mu \geq 2 \) in the Böttcher case.

**Theorem 6 (Böttcher case).** Let the offspring law be of the Böttcher type and of type \((d, \mu)\). Then there exist positive constants \( B_1 \) and \( B_2 \) such that for all \( k_n \equiv \mu^n \equiv \mu^n (\text{mod } d) \) with \( k_n \equiv \mu^n \) but \( k_n = o(c_n) \),
\[ -B_1 \leq \liminf_{n \uparrow \infty} \mu^{b_n} \log \left[ c_n \mathbb{P}(Z_n = k_n) \right] \] (62a)
\[ \leq \limsup_{n \uparrow \infty} \mu^{b_n} \log \left[ c_n \mathbb{P}(Z_n = k_n) \right] \leq -B_2, \] (62b)

where \( b_n := \min(\ell: c_\ell \mu^{n-\ell} \geq 2k_n) \). The inequalities remain true if one replaces \( c_n \mathbb{P}(Z_n = k_n) \) by \( \mathbb{P}(Z_n \leq k_n) \), where in this integral case the assumption \( k_n \equiv \mu_n \equiv \mu_n (\text{mod } d) \) is superfluous.

Let us add at this place the following remark.

**Remark 7 (Behavior of \( w \) at 0).** In analogy with (29), in the Böttcher case one has
\[ \log w(x) \asymp -x^{-\beta/(1-\beta)} \quad \text{as } x \downarrow 0 \] (63)
with \( \beta \) from (24). This can be shown using techniques from the proof of Theorem 6; see [10, Remark 16].
Our results in the Böttcher case are much weaker than the results in the Schröder case: We got only logarithmic bounds. But this is not unexpected, recall our discussion around (20).

Repeating arguments as we used to obtain (59), from Theorem 6 we get
\[
\frac{\log[c_nP(Z_n = k_n)]}{(k_n/c_n)^{-\beta/(1-\beta)}} \sim -[L^*(k_n/m^\beta_n)L^{1/(1-\beta)}(m^n)]^\beta \quad \text{as } n \uparrow \infty,
\]
where $L^*$ is such that $R_1(x) := x^{1-\beta}L(x)$ and $R_2(x) := x^{1/(1-\beta)}L^*(x)$ are asymptotic inverses, i.e. $R_1(R_2(x)) \sim x$ and $R_2(R_1(x)) \sim x$ as $x \uparrow \infty$.

Taking into account (63), we conclude that
\[
\frac{\log[c_nP(Z_n = k_n)]}{\log w(k_n/c_n)} \sim [L^*(k_n/m^\beta_n)L^{1/(1-\beta)}(m^n)]^\beta \quad \text{as } n \uparrow \infty.
\]

2. Cramér transforms applied to Galton–Watson processes

Our way to prove Theorems 4 and 6 is based on the well-known Cramér method (see, e.g., [15, Chapter 8]), which was developed to study large deviations for sums of independent random variables. A key in this method is the so-called Cramér transform defined as follows. A random variable $X(h)$ is called a Cramér transform (with parameter $h \in \mathbb{R}$) of the random real variable $X$ if
\[
E e^{itX(h)} = \frac{E e^{(h+it)X}}{E e^{hX}}, \quad t \in \mathbb{R}.
\]
Of course, this transformation is well-defined if $E e^{hX} < \infty$.

In what follows, we will always assume that our offspring law additionally satisfies $p_0 = 0$. This condition is not crucial but allows a slightly simplified exposition of auxiliary results formulated in Lemma 12 below and of the proof of Theorem 4 in Section 3.1 (see also Remark 16 below).

2.1. Basic estimates

Fix an offspring law of type $(d, \mu)$. Let $n \geq 1$. Since $Z_n > 0$, the Cramér transforms $Z_n(-h/c_n)$ exist for all $h > 0$. Clearly, $E e^{itZ_n(-h/c_n)} = f_0(e^{-h/c_n+i})/f_0(e^{-h/c_n})$. We want to derive upper bounds for $f_0(e^{-h/c_n+i})$ on $\{t \in \mathbb{R}: c_n^{-1} \pi d^{-1} \leq |t| \leq \pi d^{-1}\}$. For this purpose, it is convenient to decompose the latter set into $\bigcup_{j=1}^n J_j$ where
\[
J_j := \{t: c_j^{-1} \pi d^{-1} \leq |t| \leq c_{j-1}^{-1} \pi d^{-1}\}, \quad j \geq 1.
\]
To prepare for this, we start with the following generalization of [8, Lemma 2].

Lemma 8 (Preparation). Fix $\varepsilon \in (0, 1)$. There exists $\theta = \theta(\varepsilon) \in (0, 1)$ such that
\[
|f_\varepsilon(e^{-h/c_{\ell+\varepsilon}/c_\ell})| \leq \theta, \quad \ell \geq 0, \quad h \geq 0, \quad t \in J_\varepsilon := \{t: \varepsilon \pi d^{-1} \leq |t| \leq \pi d^{-1}\}.
\]

Proof. Put $g_{h, \ell}(x) := e^{-hx+i\ell x}, \quad h, \ell \geq 0, \quad t \in \mathbb{R}$. Evidently,
\[
|g_{h, \ell}(x) - g_{h, \ell}(y)| = |e^{-hx}(e^{i\ell x} - e^{i\ell y}) + e^{i\ell y}(e^{-hx} - e^{-hy})| \leq |e^{i\ell x} - e^{i\ell y}| + |e^{-hx} - e^{-hy}| \leq (h + |t|)|x - y|.
\]
This means that for $H \geq 1$ and $T \geq \pi d^{-1}$ fixed, $\mathcal{G} := \{g_{h, \ell}: 0 \leq h \leq H, |t| \leq T\}$ is a family of uniformly bounded and equi-continuous functions on $\mathbb{R}_+$. Therefore, by (2),
\[
f_\ell(e^{-h/c_{\ell+\varepsilon}/c_\ell}) = \mathbb{E}g_{h, \ell}(Z_\ell/c_\ell) \to \mathbb{E}g_{h, \ell}(W) \quad \text{as } \ell \uparrow \infty,
\]
uniformly on $\mathcal{G}$ (see, e.g., Feller [9, Corollary in Chapter VIII, §1, p. 252]). Since $W > 0$ has an absolutely continuous distribution, and $t \in J_\varepsilon$ implies $|t| \leq T$,
\[
\sup_{0 \leq h \leq H, \quad t \in J_\varepsilon} \left| \mathbb{E}e^{-hW+i\ell W} \right| < 1.
\]
From (69) and (70) it follows that there exist $\delta_1 \in (0, 1)$ and $\ell_0$ such that
\[
\sup_{0 \leq h \leq H, t \in J_k} |f_{\ell}(e^{-h/c_{\ell}+it/c_{\ell}})| \leq \delta_1, \quad \ell > \ell_0.
\] (71)

On the other hand, $\bigcup_{\ell=0}^{\ell_0} \{e^{-h/c_{\ell}+it/c_{\ell}}; h \geq 0, t \in J_k\}$ is a subset of a compact subset $K$ of the unit disc $D$, where $K$ does not contain the $d$th roots of unity. Thus for some $\delta_2 \in (0, 1),$
\[
\sup_{0 \leq h \leq H, t \in J_k} |f_{\ell}(e^{-h/c_{\ell}+it/c_{\ell}})| \leq \delta_2, \quad \ell \leq \ell_0.
\] (72)

In fact, from Definition 1,
\[
f_{\ell}(z) = \sum_{j=0}^{\infty} P(Z_{\ell} = \mu^{\ell} + j d)z^{|\mu^{\ell} + j d|}, \quad \ell \geq 0, \ z \in D,
\] (73)

implying
\[
|f_{\ell}(z)| \leq \left| \sum_{j=0}^{\infty} P(Z_{\ell} = \mu^{\ell} + j d)z^{|j d|} \right|.
\] (74)

But the latter sum equals 1 if and only if $z$ is a $d$th root of unity, that is, if it is of the form $e^{2\pi i/d}$.

Combining (71) and (72) gives the claim in the lemma under the addition that $h \leq H$. Consider now any $h > H$.

In this case
\[
|f_{\ell}(e^{-h/c_{\ell}+it/c_{\ell}})| \leq f_{\ell}(e^{-1/c_{\ell}}).
\] (75)

By (2) we have
\[
f_{\ell}(e^{-h/c_{\ell}}) = E e^{-hZ_{\ell}/c_{\ell}} \to E e^{-hw} \in (0, 1) \quad \text{as } \ell \uparrow \infty,
\] (76)

uniformly for $h$ in compact subsets of $\mathbb{R}_+$. In particular,
\[
\sup_{\ell \geq 1} f_{\ell}(e^{-1/c_{\ell}}) < 1.
\] (77)

This completes the proof. \(\Box\)

The following lemma generalizes [8, Lemma 3].

**Lemma 9 (Estimates on $J_1, \ldots, J_n$).** There are constants $A > 0$ and $\theta (0, 1)$ such that for $h \geq 0$, $t \in J_j$, and $1 \leq j \leq n$,
\[
|f_n(e^{-h/c_n+it})| \leq \begin{cases} A P_{\mu_n+j+1}^{n-j+1} & \text{in the Schröder case}, \\ \theta^{(\mu_n+j+1)} & \text{in all cases}. \end{cases}
\] (78)

**Proof.** By (4a), we have $\varepsilon := \inf_{\ell \geq 1} c_{\ell-1}/c_{\ell} \in (0, 1)$. If $t \in J_j$, $j \geq 1$, then evidently,
\[
\pi d^{-1} \geq c_{j-1}|t| \geq c_{j-1} \pi d^{-1} \geq \varepsilon \pi d^{-1},
\] (79)

hence $c_{j-1}t \in J_k$. Thus, by Lemma 8,
\[
U := \bigcup_{j=1}^{\infty} \{f_{j-1}(e^{-h+it}); h \geq 0, t \in J_j\} \subseteq \theta D \quad \text{with } 0 < \theta < 1.
\] (80)

From the representation (73), $f_{\ell}(z) \leq |z|^{(\mu^{\ell})}$ for all $\ell \geq 0$ and $|z| \leq 1$. Hence, for all $z \in U \subseteq \theta D$ we have the bound
\[
|f_{\ell}(z)| \leq \theta^{(\mu^{\ell})}. \quad \text{Thus, for } h \geq 0, t \in J_j, \text{ and } 1 \leq j \leq n,
\] (81)

which is the second claim in (78).
If additionally \( p_1 > 0 \), then by (9) (and our assumption \( p_0 = 0 \)) we have that \( p^{-\ell} f_{\ell}(z) \) converges as \( \ell \uparrow \infty \), uniformly on each compact \( K \subset D^0 \). Therefore, there exists a constant \( C = C(K) \) such that
\[
|f_{\ell}(z)| \leq C p_1^\ell, \quad \ell \geq 0, \quad z \in K. \tag{82}
\]
Consequently, iterating as in (81),
\[
|f_n(e^{-h/c_n+it})| \leq C p_1^{n-j+1}, \quad h \geq 0, \quad t \in J_j, \quad 1 \leq j \leq n, \tag{83}
\]
finishing the proof. \( \square \)

2.2. On concentration functions

Fix for the moment \( h \geq 0 \) and \( n \geq 1 \). Denote by \( \{X_j(h,n)\}_{j \geq 1} \) a sequence of independent random variables which equal in law the Cramér transform \( Z_n(-h/c_n) \), that is
\[
P(X_1(h,n) = k) = \frac{e^{-kh/c_n}}{f_n(e^{-h/c_n})} P(Z_n = k), \quad k \geq 1. \tag{84}
\]
Put
\[
S_\ell(h,n) := \sum_{j=1}^\ell X_j(h,n), \quad \ell \geq 1. \tag{85}
\]
Note that
\[
E e^{itS_\ell(h,n)} = \left( \frac{f_n(e^{-h/c_n})}{f_n(e^{-h/c_n})} \right)^\ell. \tag{86}
\]
Recall the notation \( \alpha \in (0, \infty \] from (8).

**Lemma 10** (A concentration function estimate). For every \( h \geq 0 \), there is a constant \( A(h) \) such that
\[
\sup_{n,k \geq 1} c_n P(S_\ell(h,n) = k) \leq \frac{A(h)}{\ell^{1/2}}, \quad \ell \geq \ell_0 := 1 + \left\lceil \frac{1}{\alpha} \right\rceil. \tag{87}
\]

**Proof.** It is known (see, for example, [15, Lemma III.3, p. 38]) that for arbitrary (real-valued) random variables \( X \) and every \( \lambda, T > 0 \),
\[
Q(X; \lambda) := \sup_{y \leq X \leq y+\lambda} \left( \frac{96}{95} \right)^2 \max(\lambda, T^{-1}) \int_{-T}^{T} |\psi_X(t)| \, dt \tag{88}
\]
(with \( \psi_X \) the characteristic function of \( X \)). Applying this inequality to \( X = S_{\ell_0}(h,n) \) with \( T = \pi d^{-1} \) and \( \lambda = 1/2 \), using (86) we have
\[
\sup_{k \geq 1} P(S_{\ell_0}(h,n) = k) \leq C \int_{-\pi d^{-1}}^{\pi d^{-1}} \frac{f_n(e^{-h/c_n+it})^{\ell_0}}{f_n(e^{-h/c_n})^{\ell_0}} \, dt \tag{89}
\]
for some constant \( C \) independent of \( h,n \). By (76), for \( h \) fixed, \( f_n(e^{-h/c_n}) \) is bounded away from zero, and consequently, there is a positive constant \( C(h) \) such that
\[
\sup_{k \geq 1} P(S_{\ell_0}(h,n) = k) \leq C(h) \int_{-\pi d^{-1}}^{\pi d^{-1}} |f_n(e^{-h/c_n+it})|^{\ell_0} \, dt. \tag{90}
\]
Fist assume that \( \alpha < \infty \) (Schröder case). Using the first inequality in (78), we get for \( 1 \leq j \leq n \),
\[
\int_{J_j} |f_n(e^{-h/c_n+it})|^{\ell_0} \, dt \leq A^{\ell_0} p_1^{(n-j+1)\ell_0} |J_j| \leq 2 \pi d^{-1} A^{\ell_0} p_1^{(n-j+1)\ell_0} c_{j-1}^{-1}. \tag{91}
\]
On the other hand,
\[
\pi d^{-1/c_n} \int_{-\pi d^{-1/c_n}}^{\pi d^{-1/c_n}} |f_n(e^{-h/c_n+i\theta})|^\ell_0 \, d\theta \leq 2\pi d^{-1/c_n}.
\] (92)

From (91) and (92), for some constant \(C\),
\[
c_n \int_{-\pi d^{-1/c_n}}^{\pi d^{-1/c_n}} |f_n(e^{-h/c_n+i\theta})|^\ell_0 \, d\theta \leq C \left(1 + \sum_{j=1}^n p_1^{(n-j+1)\ell_0} c_{n-j-1} \right).
\] (93)

But by (4a),
\[
c_n \leq m^{n-j+1} c_{j-1}, \quad 1 \leq j \leq n.
\] (94)

Also, by the definition of \(\ell_0\) in (87) and \(\alpha\) in (8), \(p_1^{\ell_0} m = p_1^{1+1/\alpha-1/\alpha} < 1\). Hence the right-hand side of (93) is bounded in \(n\). Thus, from (90) it follows that
\[
\sup_{n,k \geq 1} c_n \mathbb{P}(S_{\ell_0}(h,n) = k) \leq C(h).
\] (95)

This estimate actually holds also in the Böttcher case, where \(\ell_0 = 1\). Indeed, proceeding in the same way but using the second inequality in (78) instead, the sum expression in (93) has to be replaced by
\[
\sum_{j=1}^n \theta(\mu_j^{n-j+1}) c_{n-j-1} \leq \sum_{j=1}^n \theta(\mu_j^{n-j+1}) m^{n-j+1} = \sum_{j=1}^n \theta(\mu_j) m^j.
\] (96)

which again is bounded in \(n\).

Note that (95) is (87) restricted to \(\ell = \ell_0\). Hence, from now on we may focus our attention to \(\ell > \ell_0\). Let \(Y_1, \ldots, Y_j\) be independent identically distributed random variables. Then by Kesten’s inequality (see, e.g., [15, p. 57]), there is a constant \(C\) such that for \(0 < \lambda' < 2\lambda\) the concentration function inequality
\[
Q(Y_1 + \cdots + Y_j; \lambda) \leq \frac{C\lambda}{\lambda' j^{1/2}} Q(Y_1; \lambda)[1 - Q(Y_1; \lambda')]^{-1/2}
\] (97)

holds. We specialize to \(Y_1 = S_{\ell_0}(h,n)\) and \(\lambda' = \lambda = 1/2\). Note that \(Q(Y_1; 1/2) = \sup_{k \geq 1} \mathbb{P}(S_{\ell_0}(h,n) = k) < 1\) in this case, since the random variable \(X_1(h,n)\) is non-degenerate. But also as \(n \uparrow \infty\) this quantity is bounded away from 1, which follows from (95). Consequently, \(\inf_{n \geq 1} [1 - Q(Y_1; 1/2)] > 0\). Thus, using again (95), we infer
\[
\sup_{n,k \geq 1} \mathbb{P}(S_j(h,n) = k) \leq \frac{C_1(h)}{j^{1/2}} = \frac{C_2(h)}{(j \ell_0)^{1/2}}, \quad j \geq 1,
\] (98)

for some positive constants \(C_1(h)\) and \(C_2(h)\). If \(X\) and \(Y\) are independent random variables, then, \(Q(X + Y; \lambda) \leq Q(X; \lambda)\) (see [15, Lemma III.1]). Thus for every \(\ell > \ell_0\) we have the inequality
\[
\sup_{n,k \geq 1} c_n \mathbb{P}(S_{\ell}(h,n) = k) \leq \sup_{n,k \geq 1} c_n \mathbb{P}(S_{\ell_0}(h,n) = k).
\] (99)

Combining this bound once more with (98), the proof is finished. \(\square\)

**Remark 11 (Special case \(h = 0\).** Note that \(S_{\ell}(0,n)\) equals in law to \(Z_n\) conditioned to \(Z_0 = \ell\). Therefore, by Lemma 10,
\[
\sup_{k \geq 1} \mathbb{P}(Z_n = k | Z_0 = \ell) \leq \frac{A(0)}{\ell^{1/2} c_n}, \quad n \geq 1, \ell \geq \ell_0.
\] (100)

In particular, if \(\alpha > 1\), implying \(\ell_0 = 1\), in (100) all initial states \(Z_0\) are possible. In the special case \(Z_0 = 1\), inequality (100) generalizes the upper estimate in [14, (10)] to processes without the \(Z_1 \log Z_1\)-moment condition.
Lemma 10 can also be used to get very useful bounds for \( P(Z_n = k | Z_0 = \ell) \) which are not uniform in \( k \). This will be achieved in the next lemma by specializing Lemma 10 to \( h = 1 \).

Lemma 12 (Non-uniform bounds). There exist two positive constants \( A \) and \( \delta \) such that

\[
c_n P(Z_n = k | Z_0 = \ell) \leq A e^{k/c_n} \ell^{-1/2} e^{-\delta \ell}, \quad n, k \geq 1, \ \ell \geq \ell_0,
\]

[with \( \ell_0 \) defined in (87)].

Proof. By the branching property and the definition (85) of \( S_\ell(h, n) \),

\[
P(Z_n = k | Z_0 = \ell) = e^{kh/c_n} \left[ f_n \left( e^{-h/c_n} \right) \right]^{\ell} P(S_\ell(h, n) = k).
\]

Putting here \( h = 1 \) and multiplying both sides by \( c_n \), we have

\[
c_n P(Z_n = k | Z_0 = \ell) \leq e^{k/c_n} \left[ f_n \left( e^{-1/c_n} \right) \right]^{\ell} \max_{n, k \geq 1} c_n P(S_\ell(1, n) = k).
\]

Using Lemma 10 gives

\[
c_n P(Z_n = k | Z_0 = \ell) \leq A(1) \ell^{-1/2} e^{-\delta \ell}.
\]

From (77) the existence of a \( \delta > 0 \) follows such that \( f_n(e^{-1/c_n}) \leq e^{-\delta} \) for all \( n \geq 1 \). Entering this into (104) finishes the proof. \( \square \)

2.3. On the limiting density function \( w \)

Recall from Section 1.1 that \( w \) denotes the density function of \( W \), and \( \psi = \psi_W \) its characteristic function.

Lemma 13 (Bounds for the limiting density). There is a constant \( A > 0 \) such that

\[
w^{x_\ell}(x) \leq A \left( \int_0^x w(t) \, dt \right)^{\ell - \ell_0}, \quad x > 0, \ \ell \geq \ell_0.
\]

Proof. Suppose \( \alpha < \infty \), the case \( \alpha = \infty \) can be treated similarly. By the inversion formula,

\[
w^{x_\ell}(x) = \frac{1}{2\pi} \int_{-\infty}^\infty e^{-ixt} \psi(\ell_0) \, dt, \quad x > 0.
\]

Hence,

\[
A := \sup_{x > 0} w^{x_\ell}(x) \leq \frac{1}{2\pi} \int_{-\infty}^\infty |\psi(t)|^{\ell_0} \, dt.
\]

We want to convince ourselves that \( A < \infty \). It is well-known that \( \psi \) solves the equation

\[
\psi(mu) = f_\ell(\psi(u)), \quad u \in \mathbb{R}
\]

(e.g. [1, formula (6.1)]). Iterating, we obtain

\[
\psi(m^\ell u) = f_{\ell^j}(\psi(u)), \quad u \in \mathbb{R}, \ \ell \geq 1.
\]

Thus, for \( j \geq 0 \),

\[
\int_{m^j}^{m^{j+1}} |\psi(t)|^{\ell_0} \, dt = m^j \int_1^m |\psi(tm^j)|^{\ell_0} \, dt = m^j \int_1^m |f_j(\psi(t))|^{\ell_0} \, dt.
\]
Since $W > 0$ has an absolute continuous law, $|\psi(t)| \leq C < 1$ for $t \in [1, m]$. Moreover, by (82), $|f_j(z)| \leq C p_1^j$ for $z$ in a compact subset of $D^\circ$. Therefore,
\[\int_{m^j}^{m^{j+1}} |\psi(t)|^{\ell_0} dt \leq C m^j p_1^{j\ell_0} = C m^j (1 - \alpha \ell_0)\] (111)
by definition (8) of $\alpha$. Consequently,
\[\int_{1}^{\infty} |\psi(t)|^{\ell_0} dt \leq C \sum_{j=0}^{\infty} m^j (1 - \alpha \ell_0) < \infty,\] (112)
since $1 - \alpha \ell_0 < 0$. Analogously,
\[\int_{-\infty}^{-1} |\psi(t)|^{\ell_0} dt < \infty.\] (113)
Hence, $A$ in (107) is finite. But $w^*(\ell + 1)(x) = \int_0^x w^*(x - y)w(y) dy, x > 0$, and the claim follows by induction. □

2.4. A local central limit theorem

Recall the notation (85) for $S_\ell(h,n), h \geq 0, \ell, n \geq 1$. By an abuse of notation, denote by $\psi^\ell = \psi_{h,n}^\ell$ the characteristic function of the random variable
\[\ell^{-1/2} \sigma^{-1}(h,n)\left(S_\ell(h,n) - E S_\ell(h,n)\right),\] (114)
where $\sigma(h,n) := \sqrt{E(X_1(h,n) - EX_1(h,n))^2}$. Note that by (86),
\[\psi_{h,n}^{\ell}(t) = \left(e^{-i t \ell^{-1/2} \sigma^{-1}(h,n)EX_1(h,n)} \frac{f_n(e^{-h/c_n} + i t \ell^{-1/2} \sigma^{-1}(h,n))}{f_n(e^{-h/c_n})}\right) \ell.\] (115)

**Lemma 14** (An Esseen type inequality). If $0 < h_1 \leq h_2 < \infty$, then there exist positive constants $C = C(h_1, h_2)$ and $\varepsilon = \varepsilon(h_1, h_2) < 1$ such that
\[\sup_{h \in [h_1, h_2], n \geq 1} |\psi_{h,n}^{\ell}(t) - e^{-t^2/2}| \leq C |\ell^{-1/2} t|^3 e^{-t^2/3}, \quad |t| < \varepsilon \ell^{1/2}, \quad \ell \geq 1.\] (116)

**Proof.** Put $\overline{X}_j(h,n) := X_j(h,n) - EX_j(h,n)$). Using the global limit theorem from (3), one easily verifies that for some positive constants $C_1, \ldots, C_4$,
\[C_1 \leq \frac{\sigma(h,n)}{c_n} \leq C_2 \quad \text{uniformly in } h \in [h_1, h_2] \text{ and } n \geq 1\] (117)
and
\[C_3 \leq \frac{\overline{E}|\overline{X}_1(h,n)|^3}{c_n^3} \leq C_4 \quad \text{uniformly in } h \in [h_1, h_2] \text{ and } n \geq 1.\] (118)
Consequently, the Lyapunov ratio $\overline{E}|\overline{X}_1(h,n)|^3/\sigma^3(h,n)$ is bounded away from zero and infinity. Applying now Lemma V.1 from [15] to the random variables $\overline{X}_1(h,n), \ldots, \overline{X}_\ell(h,n)$, we get the desired result. □

The next lemma is a key step in our development concerning the Böttcher case. Recall the notations $S_\ell := S_\ell(h,n)$ and $\sigma := \sigma(h,n)$ defined in (85) and after (114), respectively.
Lemma 15 (Local central limit theorem). Suppose the offspring law is of type \((d, \mu)\). If \(0 < h_1 \leq h_2 < \infty\), then

\[
\sup_{h \in [h_1, h_2]} \sup_{k \equiv \ell \mu^n (\mod d)} \left| \ell^{1/2} \sigma(h, n) P(S_\ell(h, n) = k) - \frac{d}{\sqrt{2\pi}} e^{-x_{k, \ell}^2(h, n)/2} \right| \to 0,
\]

where \(x_{k, \ell} := x_{k, \ell}(h, n) := \ell^{-1/2} \sigma(h, n) (k - \ell \mathbb{E}X_1(h, n))\).

Note that a local limit theorem, which would correspond to our case \(h = 0\) but concerning an offspring law with finite variance and with initial state tending to \(\infty\), was derived by Höpfner [12, Theorem 1]. The following proof of our lemma is a bit simpler, since for \(h > 0\) the random variables \(X_1(h, n)\) have finite moments of all orders (even if the underlying \(Z\) does not have finite variance).

Proof of Lemma 15. By (86) and the inversion formula,

\[
P(S_\ell = k) = \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{-i k} \left[ \frac{f_n(e^{-h/c_n + i t})}{f_n(e^{-h/c_n})} \right]^\ell d \ell.
\]

Decomposing the unit circle,

\[
\{e^{it}: -\pi < t \leq \pi\} = \bigcup_{j=0}^{d-1} \{\varrho_j e^{it}: -\pi d^{-1} < t \leq \pi d^{-1}\},
\]

where \(\varrho := e^{2\pi i/d}\), the latter integral equals

\[
\sum_{j=0}^{d-1} \int_{-\pi d^{-1}}^{\pi d^{-1}} \varrho^{-j} e^{-i k} \left[ \frac{f_n(\varrho^j e^{-h/c_n + i t})}{f_n(e^{-h/c_n})} \right]^\ell d \ell.
\]

It is known (see, for instance, [1, p.105]) that for an offspring law of type \((d, \mu)\) we have

\[
f_n(\varrho^j z) = \varrho^j \mu^n f_n(z), \quad n, j \geq 1, z \in D.
\]

Therefore the latter sum equals

\[
\int_{-\pi d^{-1}}^{\pi d^{-1}} e^{-i k} \left[ \frac{f_n(e^{-h/c_n + i t})}{f_n(e^{-h/c_n})} \right]^\ell d \ell \sum_{j=0}^{d-1} \varrho^{-j} (k - \ell \mu^n).
\]

But \(\varrho^{-j} (k - \ell \mu^n) \equiv 1\) for \(k \equiv \ell \mu^n (\mod d)\). Altogether, for (119) we get

\[
P(S_\ell = k) = \frac{d}{2\pi} \int_{-\pi d^{-1}}^{\pi d^{-1}} e^{-i k} \left[ \frac{f_n(e^{-h/c_n + i t})}{f_n(e^{-h/c_n})} \right]^\ell d \ell, \quad k \equiv \ell \mu^n (\mod d).
\]

Using the substitution \(t \rightarrow t/\ell^{1/2} \sigma\) and (115), we arrive at

\[
P(S_\ell = k) = \frac{d}{2\pi \ell^{1/2} \sigma} \int_{-\pi d^{-1} \ell^{1/2} \sigma}^{\pi d^{-1} \ell^{1/2} \sigma} e^{-i k t} \psi(t) d t, \quad k \equiv \ell \mu^n (\mod d).
\]

Fix \(0 < h_1 \leq h_2 < \infty\). Recall from (117) that

\[
C_1 \leq \inf_{h \in [h_1, h_2], n \geq 1} \frac{\sigma(h, n)}{c_n} \leq \sup_{h \in [h_1, h_2], n \geq 1} \frac{\sigma(h, n)}{c_n} \leq C_2
\]

for some \(0 < C_1 < C_2\) (depending on \(h_1, h_2\)). Choose a positive \(\varepsilon = \varepsilon(h_1, h_2) < C_1 \pi d^{-1}\)
as in Lemma 14. Take any \( A = A(h_1, h_2) > \varepsilon \) (to be specified later). Then the identity \( \int_{-\infty}^{\infty} e^{-itx} t^2 dt = \sqrt{2\pi} e^{-x^2/2} \) and representation (125) imply that

\[
\sup_{k: k \equiv \mu (\text{mod} d)} |\ell^{1/2} \sigma P(S_\ell = k) - \frac{d}{\sqrt{2\pi}} e^{-x^2/2} | \leq d(I_1 + I_2 + I_3 + I_4),
\]

where

\[
I_1 := \int_{-\varepsilon^{1/2}}^{\varepsilon^{1/2}} |\psi_\ell(t) - e^{-t^2/2} | dt, \quad I_2 := \int_{|t| > \varepsilon^{1/2}} e^{-t^2/2} dt,
\]

\[
I_3 := \int_{\varepsilon^{1/2} < |t| < \varepsilon^{1/2}} |\psi_\ell(t)| dt, \quad I_4 := \int_{\varepsilon^{1/2} < |t| < \varepsilon^{1/2}} |\psi_\ell(t)| dt.
\]

[Of course, \( I_4 \) disappears if \( A(h_1, h_2) > \pi d^{-1} \sigma (h, n) \).]

Trivially, \( I_2 \to 0 \) as \( \ell \uparrow \infty \). Further, due to Lemma 14, there is a \( C = C(h_1, h_2) \) such that

\[
I_1 \leq C \varepsilon^{-1/2} \int_0^\varepsilon \ell^3 e^{-t^2/3} dt \leq C \varepsilon^{-1/2} \ell \uparrow \infty \to 0.
\]

Thus, it remains to show that the integrals \( I_3 \) and \( I_4 \) converge to zero as \( \ell \uparrow \infty \), uniformly in the considered \( h \) and \( n \).

First of all, using again (115) and substituting \( t \to t \ell^{1/2} \sigma/c_n \), by (126) we obtain the following estimates

\[
I_3 \leq C_2 \varepsilon^{1/2} \int_{\varepsilon/C_2 < |t| < A/C_1} \left| \frac{f_n(e^{-h/c_n + it/c_n})}{f_n(e^{-h/c_n})} \right|^{\ell} dt,
\]

\[
I_4 \leq C_2 \varepsilon^{1/2} \int_{A/C_2 < |t| < \pi d^{-1}c_n} \left| \frac{f_n(e^{-h/c_n + it/c_n})}{f_n(e^{-h/c_n})} \right|^{\ell} dt.
\]

First we fix our attention on \( I_3 \). By (69),

\[
f_n(e^{-h/c_n + it/c_n}) \to E e^{-W + it} \quad \text{as} \ n \uparrow \infty,
\]

uniformly in \( h \in [0, h_2] \) and \( t \in [0, A/C_1] \) [recall (127)]. It follows that

\[
\frac{f_n(e^{-h/c_n + it/c_n})}{f_n(e^{-h/c_n})} \to \frac{E e^{-W + it}}{E e^{-W}} = E e^{itW(-h)},
\]

uniformly in \( h \in [0, h_2] \) and \( t \in [0, A/C_1] \) (with \( W(-h) \) the Cramér transform of \( W \)). Since the \( W(-h) \) have absolutely continuous laws, we have \( |E e^{itW(-h)}| < 1 \) for all \( h \geq 0 \) and \( |t| > 0 \). This inequality and continuity of \( (h, t) \mapsto E e^{itW(-h)} \) imply that

\[
\sup_{0 \leq h \leq h_2, \ v/c_2 \leq |t| \leq A/C_1} \left| \frac{E e^{-W + it} W}{E e^{-W}} \right| < 1.
\]

Using (133) and (134) we infer the existence of a positive constant \( \eta = \eta(h_1, h_2) < 1 \) and an \( n_1 = n_1(h_1, h_2) \geq 1 \) such that for \( n \geq n_1 \),

\[
\sup_{0 \leq h \leq h_2, \ v/c_2 \leq |t| \leq A/C_1} \left| \frac{f_n(e^{-h/c_n + it/c_n})}{f_n(e^{-h/c_n})} \right| \leq \eta.
\]

Applying (135) to the bound of \( I_3 \) in (131a), we conclude that

\[
I_3 \leq C A \ell^{1/2} \eta \ell \to 0 \quad \text{as} \ \ell \uparrow \infty,
\]

uniformly in \( h \in [h_1, h_2] \) and \( n \geq n_1 \). (The remaining \( n \) will be considered below.)
Next, we prepare for the estimation of $I_4$. Since $f_n(e^{-h/c_n}) \geq f_n(e^{-h_2/c_n})$ for $0 \leq h \leq h_2$, and $f_n(e^{-h_2/c_n}) \rightarrow \mathbb{E} e^{-h_2 W} > 0$ as $n \uparrow \infty$ [recall (132)], there is a positive constant $C = C(h_2)$ such that

$$\left| \frac{f_n(e^{-h/c_n+it})}{f_n(e^{-h/c_n})} \right| \leq C \left| f_n(e^{-h/c_n+it}) \right|$$

(137)

for all $t \in \mathbb{R}$, $0 \leq h \leq h_2$, and $n \geq 1$.

At this point we have to distinguish between the Schröder and Böttcher cases. Actually, we proceed with the Böttcher case $\alpha = \infty$, which is the only case we need later, and leave the other case for the reader. Applying the second case of (78) to (137), we obtain the estimate

$$\left| \frac{f_n(e^{-h/c_n+it})}{f_n(e^{-h/c_n})} \right| \leq C \exp\left(-\mu^{n-j+1} \log \theta^{-1}\right),$$

(138)

$0 \leq h \leq h_2$, $t \in J$, and $1 \leq j \leq n$. Since $\mu \geq 2$, the right-hand side of (138) is bounded by

$$C \exp\left(-\mu^{n-j} \log \theta^{-1}\right) \left| \exp\left[-\mu^{n-j} \log \theta^{-1}\right].$$

(139)

Evidently, there exists an $n_2 = n_2(h_2)$ such that $C \exp[-\mu^{n-j} \log \theta^{-1}] \leq 1$ for $1 \leq j \leq n - n_2$. Therefore,

$$\left| \frac{f_n(e^{-h/c_n+it})}{f_n(e^{-h/c_n})} \right| \leq \exp\left[-\mu^{n-j} \log \theta^{-1}\right],$$

(140)

if $0 \leq h \leq h_2$, $t \in J$, and $1 \leq j \leq n - n_2$. But $|J_j| \leq 2c_{j-1}^{-1} \pi d^{-1}$, hence

$$\int_{J_j} \left| \frac{f_n(e^{-h/c_n+it})}{f_n(e^{-h/c_n})} \right| \, dt \leq 2c_{j-1}^{-1} \pi d^{-1} \exp\left[-\ell \mu^{n-j} \log \theta^{-1}\right].$$

(141)

Summing over the considered $j$ gives

$$\int_{c_{n-n_2}^{-1} \pi d^{-1} \leq |t| \leq \pi d^{-1}} \left| \frac{f_n(e^{-h/c_n+it})}{f_n(e^{-h/c_n})} \right| \, dt \leq 2\pi d^{-1} \sum_{j=1}^{n-n_2} c_{j-1}^{-1} \exp\left[-\ell \mu^{n-j} \log \theta^{-1}\right],$$

$$0 \leq h \leq h_2 \text{ and } n \geq n_2.$$ Substituting $t \rightarrow t/c_n$ and using (94), we arrive at

$$\int_{\pi d^{-1} m_2 \leq |t| \leq \pi d^{-1} c_n} \left| \frac{f_n(e^{-h/c_n+it})}{f_n(e^{-h/c_n})} \right| \, dt \leq 2\pi d^{-1} \sum_{j=1}^{n-n_2} m^{n-j+1} \exp\left[-\ell \mu^{n-j} \log \theta^{-1}\right] \leq 2\pi d^{-1} \sum_{j=1}^{n-n_2} m^{j+1} \exp\left[-\ell \mu^{j} \log \theta^{-1}\right] \leq C e^{-C\ell}$$

(142)

with constants $C$, $C'$, uniformly in $h \in [h_1, h_2]$ and $n \geq n_2$. Choosing now $A$ so large that $\pi d^{-1} m_2 \leq A/C_2$, we conclude from (131b) that

$$I_4 \leq C e^{1/2} e^{-C\ell} \rightarrow 0 \quad \text{as } \ell \uparrow \infty,$$

(143)

uniformly in $h \in [h_1, h_2] \text{ and } n \geq n_2$.

Finally, we consider all $n \leq n^* := n_1 \lor n_2$. By definition, as in (73),

$$\frac{f_n(e^{-h/c_n+it/c_n})}{f_n(e^{-h/c_n})} = \sum_{j=0}^{\infty} P(X_1(h, n) = \mu^n + j d) e^{(it/c_n)(\mu^n + j d)}.$$ \quad (144)

Hence, since the set \{e^{-it/c_n}: t \in [\epsilon/C_2, \pi d^{-1} c_n]\} does not contain the $d$th roots of unity,

$$\sup_{t \in [\epsilon/C_2, \pi d^{-1} c_n]} \left| \frac{f_n(e^{-h/c_n+it/c_n})}{f_n(e^{-h/c_n})} \right| =: \theta_n(h) < 1.$$ \quad (145)
From the continuity \( (h, t) \to f_n(e^{-h/c_n+i t/c_n}) \) it follows that the function \( \theta_n \) is continuous, too. Therefore,

\[
\sup_{h \in [h_1, h_2]} \theta_n(h) =: \bar{\theta}_n < 1\
\]  

(146)

Combining (145) and (146),

\[
\max_{n \leq a^*} \sup_{h \in [h_1, h_2]} \sup_{t \in [\varepsilon/C_2, \pi d^{-1} c_n]} \left| \frac{f_n(e^{-h/c_n+i t/c_n})}{f_n(e^{-h/c_n})} \right| \leq \bar{\theta}
\]  

(147)

for some \( \bar{\theta} < 1 \). Substituting this into (131) gives

\[
I_3 + I_4 \leq C \ell^{1/2} \bar{\theta} \ell \to 0 \text{ as } \ell \uparrow \infty,
\]  

(148)

and the proof is finished. \( \square \)

3. Proof of the main results

3.1. Schröder case (proof of Theorem 4)

Let \( f, k, \) and \( a_k \) be as in Theorem 4. Recall that \( p_0 = 0 \) by our convention. By the Markov property,

\[
P(Z_{a_k} + j = k) = \sum_{\ell=1}^{\infty} P(Z_j = \ell) P(Z_{a_k} = k|Z_0 = \ell)
\]  

(149)

and

\[
P(Z_{a_k} + j \leq k) = \sum_{\ell=1}^{\infty} P(Z_j = \ell) P(Z_{a_k} \leq k|Z_0 = \ell).
\]  

(150)

**Step 1° (Proof of 42)).** Using Lemma 12, we get for \( N \geq \ell_0 \) the estimate

\[
c_{a_k} \sum_{\ell=\ell_0}^{\infty} P(Z_j = \ell) P(Z_{a_k} = k|Z_0 = \ell) \leq C \frac{e^{k/c_{a_k}}}{N^{1/2}} f_j(e^{-\delta})
\]  

(151)

for some constant \( \delta > 0 \). By (4a), and since \( c_{a_k-1} < k \leq c_{a_k} \) by the definition of \( a_k \),

\[
m^{-1} \leq \frac{c_{a_k-1}}{c_{a_k}} \leq \frac{k}{c_{a_k}} \leq 1.
\]  

(152)

On the other hand, by (82),

\[
f_j(e^{-\delta}) \leq C p_j^{1/2}.
\]  

(153)

Thus, from (151),

\[
p_1^{-j} c_{a_k} \sum_{\ell=N}^{\infty} P(Z_j = \ell) P(Z_{a_k} = k|Z_0 = \ell) \leq \frac{C}{N^{1/2}}.
\]  

(154)

By [8, Lemma 9],

\[
\lim_{n \uparrow \infty} \frac{1}{2\pi} \int_{-\pi d^{-1} c_n}^{\pi d^{-1} c_n} f_n^\ell(e^{it/c_n}) e^{-ix} dt = w^\ell(x)
\]  

(155)

uniformly in \( x \in [m^{-1}, 1] \). This together with

\[
c_{a_k} P(Z_{a_k} = k|Z_0 = \ell) = \frac{d}{2\pi} \int_{-\pi d^{-1} c_n}^{\pi d^{-1} c_n} f_{a_k}^{\ell}(e^{it/c_{a_k}}) e^{-ik/c_{a_k}} dt, \quad \ell \equiv k \pmod{d},
\]  

(156)
(see [1, p. 105]) and (152) gives
\[
\sup_{k \equiv 1 \mod d} |c_{ak}\mathbf{P}(Z_{ak} = k|Z_0 = \ell) - dw^{*\ell}(k/c_{ak})| \to 0. 
\] (157)
Since \( k \equiv 1 \mod d \), the previous statement holds for all \( \ell \equiv 1 \mod d \). For other \( \ell \), the probabilities \( \mathbf{P}(Z_j = \ell) \) disappear. Thus, by (157),
\[
\sum_{\ell=1}^{N-1} \mathbf{P}(Z_j = \ell)\mathbf{P}(Z_{ak} = k|Z_0 = \ell) = dc_{ak}^{-1}\sum_{\ell=1}^{N-1} \mathbf{P}(Z_j = \ell)w^{*\ell}(k/c_{ak}) \left(1 + \epsilon_{N,k}\right), 
\] (158)
where \( \epsilon_{N,k} \in \mathbb{R} \) satisfies \( \sup_{k \equiv 1 \mod d} |\epsilon_{N,k}| \to 0 \) as \( k \uparrow \infty \), for each fixed \( N \). Further, using Lemma 13, one can easily verify that there exist two constants \( C, \eta \in (0, 1) \) such that \( w^{*\ell}(k/c_{ak}) \leq C\eta^\ell \) for all \( \ell \geq 1 \) and \( k \). Thus,
\[
\sum_{\ell=1}^{N} \mathbf{P}(Z_j = \ell)w^{*\ell}(k/c_{ak}) \leq C \sum_{\ell=1}^{N} \mathbf{P}(Z_j = \ell)\eta^\ell. 
\] (159)
But for every \( \eta_1 \in (\eta, 1) \),
\[
\sum_{\ell=1}^{N} \mathbf{P}(Z_j = \ell)\eta^\ell \leq \left(\frac{\eta_1}{\eta}\right)^Nf_j(\eta_1) \leq C\left(\frac{\eta_1}{\eta}\right)^Np_1^j, 
\] (160)
where in the last step we used (82). Inequalities (159) and (160) imply
\[
\sum_{\ell=1}^{N} \mathbf{P}(Z_j = \ell)w^{*\ell}(k/c_{ak}) \leq Cp_1^j e^{-\delta N}, 
\] (161)
for all \( j, k, N \) and some constant \( \delta > 0 \). Combining (149), (158), (154) and (161), we have
\[
\mathbf{P}(Z_{ak} + j = k) = dc_{ak}^{-1}\sum_{\ell=1}^{\infty} \mathbf{P}(Z_j = \ell)w^{*\ell}(k/c_{ak}) \left(1 + \epsilon_{N,k}\right) + O(c_{ak}^{-1}p_1^j N^{-1/2}), 
\] (162)
where the O-term applies to \( j, k, N \uparrow \infty \). By (109),
\[
m^{-j}w(x/m^j) = \sum_{\ell=1}^{\infty} \mathbf{P}(Z_j = \ell)w^{\ell}(x), \quad j \geq 1, x > 0. 
\] (163)
Substituting this into (162), we arrive at
\[
\mathbf{P}(Z_{ak} + j = k) = dc_{ak}^{-1}m^{-j}w(km^{-j}/c_{ak})(1 + \epsilon_{N,k}) + O(c_{ak}^{-1}p_1^j N^{-1/2}). 
\] By (29), (152), and the definition (8) of \( \alpha \),
\[
dc_{ak}^{-1}m^{-j}w(km^{-j}/c_{ak}) \geq Cc_{ak}^{-1}m^{-\alpha j} = Cc_{ak}^{-1}p_1^j, \quad \text{for all } k. 
\] (164)
Therefore,
\[
\mathbf{P}(Z_{ak} + j = k) = dc_{ak}^{-1}m^{-j}w(km^{-j}/c_{ak})(1 + \epsilon_{N,k} + O(N^{-1/2})). 
\] (165)
where the O-term now applies to \( N \uparrow \infty \), uniformly for all \( k, j \). Letting first \( k \uparrow \infty \) and then \( N \uparrow \infty \), we see that (42) is true.

Step 2° (Proof of (43)). Trivially, for independent and identically distributed non-negative random variables \( X_1, \ldots, X_n \) we have
\[
\mathbf{P}(X_1 + \cdots + X_n < x) \leq \mathbf{P}\left(\max_j X_j < x\right) = \left[\mathbf{P}(X_1 < x)\right]^n, \quad x \geq 0. 
\] (166)
Hence,
\[
\mathbf{P}(Z_{ak} \leq k|Z_0 = \ell) \leq \left[\mathbf{P}(Z_{ak} \leq k)\right]^\ell. 
\] (167)
Further, from (152) and (3),
\[
\mathbf{P}(Z_{ak} \leq k) \leq \mathbf{P}(c_{ak}^{-1} Z_{ak} \leq 1) \xrightarrow{k \uparrow \infty} \int_0^1 w(x) \, dx.
\] (168)

Therefore, since \( w > 0 \) on all of \((0, \infty)\), there exists an \( \eta \in (0, 1) \) such that \( \mathbf{P}(Z_{ak} \leq k) \leq \eta \) for all \( n \) large enough. Thus,
\[
\sum_{\ell = N}^\infty \mathbf{P}(Z_j = \ell) \mathbf{P}(Z_{ak} \leq k | Z_0 = \ell) \leq \sum_{\ell = N}^\infty \mathbf{P}(Z_j = \ell) \eta\ell
\] (169)

for all \( N \) sufficiently large. Taking into account (160), we conclude that
\[
\sum_{\ell = N}^\infty \mathbf{P}(Z_j = \ell) \mathbf{P}(Z_{ak} \leq k | Z_0 = \ell) \leq C p_1^j e^{-\delta N}
\] (170)

for \( N \) sufficiently large and some \( \delta > 0 \). By the same arguments,
\[
\sum_{\ell = N}^\infty \mathbf{P}(Z_j = \ell) F^{*\ell}(k/c_{ak}) \leq C p_1^j e^{-\delta N},
\] (171)

where \( F(x) := \mathbf{P}(W < x), \ x \geq 0, \) and \( F^{*\ell} \) is the \( \ell \)-fold convolution.

On the other hand, the continuity of \( F \) and (3) yield that \( \mathbf{P}(Z_{ak} \leq c_{ak} x | Z_0 = \ell) \rightarrow F^{*\ell}(x) \) uniformly in \( x \geq 0 \).

Therefore,
\[
\lim_{k \uparrow \infty} \sup_{i \geq 1} \left| \mathbf{P}(Z_{ak} \leq i | Z_0 = \ell) - F^{*\ell}(i/c_{ak}) \right| = 0.
\] (172)

Combining (150), (170), (171), and (172), we arrive at
\[
\mathbf{P}(Z_{ak+j} \leq k) = \left[ \sum_{\ell = 1}^\infty \mathbf{P}(Z_j = \ell) F^{*\ell}(k/c_{ak}) \right] (1 + \epsilon_{N,k}) + O(p_1^j e^{-\delta N})
\] (173)

with the same meaning of \( \epsilon_{N,k} \) and the O-term as in the previous step of proof. Since \( \mathbf{P}(Z_j = 1) = p_1^j \) and \( F(k/c_{ak}) \geq F(m^{-1}) > 0 \) by (152), we obtain
\[
p_1^j e^{-\delta N} \leq C e^{-\delta N} \sum_{\ell = 1}^\infty \mathbf{P}(Z_j = \ell) F^{*\ell}(k/c_{ak}).
\] (174)

Combining this inequality with (173) gives
\[
\mathbf{P}(Z_{ak+j} \leq k) = \left[ \sum_{\ell = 1}^\infty \mathbf{P}(Z_j = \ell) F^{*\ell}(k/c_{ak}) \right] (1 + \epsilon_{N,k} + O(e^{-\delta N})).
\] (175)

Integrating both parts of (163), one has
\[
F(y/m^k) = \sum_{\ell = 1}^\infty \mathbf{P}(Z_k = \ell) F^{*\ell}(y), \quad k \geq 0, \ y > 0.
\] (176)

Thus,
\[
\mathbf{P}(Z_{ak+j} \leq k) = F\left( \frac{k}{c_{ak} m^j} \right) (1 + \epsilon_{N,k} + O(e^{-\delta N})).
\] (177)

Letting again first \( \tilde{k} \uparrow \infty \) and then \( N \uparrow \infty \) finishes the proof. \( \square \)
Remark 16 (Proof in the case \( p_0 > 0 \)). We indicate now how to proceed with the proof of Theorem 4 in the remaining case \( p_0 > 0 \). Here in the representation (149) one has additionally to take into account that
\[
P(Z_{a_k} = k|Z_0 = \ell) = \sum_{j=1}^{\ell} \binom{\ell}{j} f_{a_k}^{\ell-j}(0)(1 - f_{a_k}(0))^j P\left\{ \sum_{i=1}^{j} Z_{a_k}^{(i)} = k|Z_0^{(i)} > 0, \ 1 \leq i \leq j \right\},
\]
where the \( Z^{(1)}, Z^{(2)}, \ldots \) are independent copies of \( Z \). Then instead of Lemma 12 we need
\[
c_n P\left\{ \sum_{i=1}^{j} Z_{n}^{(i)} = k|Z_n^{(i)} > 0, \ 1 \leq i \leq j \right\} \leq A e^{k/c_n} j^{-1/2} e^{-\delta j}, \quad n, k \geq 1, \ j \geq 0.
\]
But this is valid by
\[
E\{z_n^{(i)} | Z_n^{(i)} > 0\} = \frac{f_n(z) - f_n(0)}{1 - f_n(0)} \frac{S(z) - S(0)}{1 - q},
\]
uniformly in \( z \) from compact subsets of \( D^o \). This indeed follows from (9).

3.2. Böttcher case (proof of Theorem 6)

From the Markov property,
\[
P(Z_n = k_n) = \sum_{\ell=\mu^n-b_n}^{\infty} P(Z_n-b_n = \ell) P(Z_{b_n} = k|Z_0 = \ell).
\]

Using (102) and Lemma 10, we obtain the following estimate
\[
c_{b_n} P(Z_{b_n} = k_n|Z_0 = \ell) \leq A(h) \ell^{-1/2} [e^{h k_n/c_{b_n}} f_{b_n}(e^{-h/c_{b_n}})]^\ell.
\]

From the definition of \( b_n \) it immediately follows that
\[
2k_n \leq c_{b_n} \mu^{n-b_n} = c_{b_n-1} \mu^{n-b_n+1} \left( \frac{c_{b_n}}{c_{b_n-1}} \right) \leq 2k_n \frac{m}{\mu}.
\]

Hence,
\[
\frac{h k_n}{c_{b_n}} \leq \frac{h}{2}
\]

for \( \ell \geq \mu^{n-b_n} \). Therefore,
\[
c_{b_n} P(Z_{b_n} = k_n|Z_0 = \ell) \leq A(h) \ell^{-1/2} [e^{h/2} f_{b_n}(e^{-h/c_{b_n}})]^\ell.
\]

It is known (see, for example, [1], Corollary III.5.7), that \( EW = 1 \) if \( EZ_1 \log Z_1 < \infty \) and \( EW = \infty \) otherwise. This means, that for the Laplace transform \( \varphi = \varphi_W \) of \( W \) we have \( e^{h/2} \varphi(h) < 1 \) for all small enough \( h \). Thus, due to the global limit theorem (3), there exist \( \delta > 0 \) and \( h_0 > 0 \) such that \( e^{h_0/2} f_{b_n}(e^{-h_0/c_{b_n}}) \leq e^{-\delta} \) for all large enough \( n \). Hence,
\[
c_{b_n} P(Z_{b_n} = k_n|Z_0 = \ell) \leq A \ell^{-1/2} e^{-\delta \ell}.
\]

Inserting (185) into (180), we obtain
\[
c_{b_n} P(Z_n = k_n) \leq A \mu^{-(n-b_n)/2} f_{n-b_n}(e^{-\delta}),
\]

consequently,
\[
\mu^{b_n-n} \log[c_n P(Z_n = k_n)] \leq \mu^{b_n-n} C + \mu^{b_n-n} \log\left( \frac{c_n}{c_{b_n}} \right) + \frac{\log f_{b_n}(e^{-\delta})}{\mu^{n-b_n}}.
\]

Since \( c_n/c_{b_n} \leq m^{n-b_n} \) and \( \mu^{n-b_n} = m^{\theta(n-b_n)} \), \( \mu^{b_n-n} \log(c_n/c_{b_n}) \to 0 \) as \( n \uparrow \infty \). Thus,
\[
\limsup_{n \uparrow \infty} \mu^{b_n-n} \log[c_n P(Z_n = k_n)] \leq \limsup_{n \uparrow \infty} \frac{\log f_{n-b_n}(e^{-\delta})}{\mu^{n-b_n}}.
\]
Using (21), we arrive at the desired upper bound.

We show now that (62b) holds for \( \log P(Z_n \leq k_n) \). First of all we note that for arbitrary non-negative random variable \( X \) and all \( x, h \geq 0 \),
\[
P(X \leq x) \leq e^{hx} e^{-hx}.
\]
(189)

Applying this bound to the process \( Z \) starting from \( \ell \) individuals and taking into account (183), we have
\[
P(Z^b_n \leq k_n | Z_0 = \ell) \leq e^{h kn/\ell c_n} f_n b_n (e^{-h/c_n})^\ell.
\]
(190)

As we argued in the derivation of (185), this gives
\[
P(Z^b_n \leq k_n | Z_0 = \ell) \leq e^{-\delta \ell}.
\]
(191)

Consequently, by the Markov property,
\[
P(Z_n \leq k_n) \leq f_n - b_n (e^{-\delta}).
\]
(192)

Taking logarithms and using (21), we obtain (62b).

Let us verify the lower bounds in Theorem 6. By (180),
\[
P(Z_n = k_n) \geq P(Z_n - b_n = \mu n - b_n) P(Z^b_n = k_n | Z_0 = \mu n - b_n).
\]
(193)

From (102),
\[
P(Z^b_n = k_n | Z_0 = \mu n - b_n) > f_n b_n (e^{-h/c_n})^{\ell_n} P(S_{\ell_n}(h, b_n) = k_n),
\]
(194)

where \( \ell_n = \mu n - b_n \).

Consider the equation
\[
c_n^{-1} E X_1(h, b_n) = \frac{f_n'(e^{-h/c_n}) e^{-h/c_n}}{f_n(b_n) e^{h/c_n}} = x.
\]
(195)

Evidently,
\[
\left. \frac{f_n'(e^{-h/c_n}) e^{-h/c_n}}{f_n(b_n) e^{h/c_n}} \right|_{h=0} = m_n
\]
(196)

and
\[
\left. \frac{f_n'(e^{-h/c_n}) e^{-h/c_n}}{f_n(b_n) e^{h/c_n}} \right|_{h=\infty} = \mu_n.
\]
(197)

From these identities and monotonicity of \( f_n'(e^{-h/c_n}) e^{-h/c_n} / f_n(b_n) e^{h/c_n} \) it follows that (195) has a unique solution \( h_n(x) \) for \( \mu_n c_n^{-1} < x < \mu_n c_n^{-1} \). Analogously one shows that the equation \( \varphi'(h)/\varphi(h) = -x \) has also a unique solution \( h(x) \). By the integral limit theorem (3), the right-hand side in (195) converges to \( -\varphi'(h)/\varphi(h) \) and consequently, \( h_n(x) \to h(x) \) as \( n \to \infty \). Further, by (182),
\[
\frac{\mu}{2m} \leq x_n := k_n c_n^{-1} \ell_n \leq \frac{1}{2}.
\]
(198)

Thus,
\[
h(\mu/2m) \leq \lim \inf h_n \leq \lim \sup h_n \leq h \left( \frac{1}{2} \right).
\]
(199)

where \( h_n := h_n(x_n) \). This means that there exist \( h^* \) and \( h^* \) such that \( h_n \leq h_n \leq h^* \) for all \( n \geq 1 \). From the definition of \( h_n \) and from (195), it immediately follows that \( E S_{\ell_n}(h_n, b_n) = k_n \). Thus, applying Lemma 15, we get
\[
\lim_{n \to \infty} \left| \ell_n^{1/2} \sigma(h_n, b_n) P(S_{\ell_n}(h_n, b_n) = k_n) - \frac{d}{\sqrt{2\pi}} \right| = 0.
\]
(200)
Recall that by (117) we have \( \sigma(h_n, b_n) \geq Cc_{bn} \). Hence,

\[
\liminf_{n \to \infty} \ell_n^{1/2} c_{bn} P(S_{\ell_n}(h_n, b_n) = k_n) \geq C > 0.
\] (201)

Moreover, since \( f_{bn}(e^{-h_n/c_{bn}}) \geq f_{bn}(e^{-h^*/c_{bn}}) \) and \( f_j(e^{-h^*/c_j}) \to E e^{-h^*W} > 0 \), there exists a \( \theta > 0 \) such that

\[
f_{bn}(e^{-h/c_{bn}}) \geq \theta
\] (202)

for all \( n \). Applying these bounds to the right-hand side in (194), we find that

\[
\liminf_{n \to \infty} \mu_{bn} - n \log\left[P(Z_{bn} = k_n | Z_0 = \mu_n - bn)\right] \geq -C.
\] (203)

Using this inequality and (21) to bound the right-hand side in (193), we conclude that

\[
\liminf_{n \to \infty} \mu_{bn} - n \log\left[P(Z_n = k_n)\right] \geq -C,
\] (204)

i.e. (62a) is proved.

Next we want to extend this result to \( P(Z_n \leq k_n) \). Obviously,

\[
P(Z_n \leq k_n) \geq P(Z_n - bn = \ell_n) P(Z_{bn} \leq k_n | Z_0 = \ell_n).
\] (205)

Then, using (102) with \( h = h_n \), we have

\[
P(Z_n \leq k_n) \geq P(Z_n - bn = \ell_n) \left[f_n(e^{-h_n/c_{bn}})\right]^{\ell_n} P(S_{\ell_n}(h, b_n) \leq k_n).
\] (206)

By the central limit theorem,

\[
\lim_{n \to \infty} P(S_{\ell_n}(h, b_n) \leq k_n) = \frac{1}{2}.
\] (207)

From this statement and (202) it follows that

\[
\liminf_{n \to \infty} \mu_{bn} - n \log P(Z_n \leq k_n) \geq \liminf_{n \to \infty} \mu_{bn} - n \log P(Z_n - bn = \mu_n - bn) + \log \theta.
\] (208)

Recalling (17), the proof of Theorem 6 is complete. \( \square \)

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References