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On the distribution of the norm for a gaussian measure

by

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SUMMARY. — Let E be an infinite dimensional Banach space with norm $\|\cdot\|$. Then for each $\varepsilon > 0$, there exists a norm N which is $(1 + \varepsilon)$ -equivalent to $\|\cdot\|$, and a centered Gaussian measure μ on E such that the distribution of $N(\cdot)$ for μ has an unbounded density with respect to Lebesgue measure.

RÉSUMÉ. — Soit E un espace de Banach de dimension infinie avec la norme $\|\cdot\|$. Alors, pour chaque $\varepsilon > 0$, il y a une norme N qui est $(1 + \varepsilon)$ -équivalente à $\|\cdot\|$, et une mesure gaussienne centrée μ sur E telle que la distribution de $N(\cdot)$ pour μ ait une densité non bornée par rapport à la mesure de Lebesgue.

1. INTRODUCTION

Consider an infinite dimensional Banach space, and μ a centered Gaussian measure on E , that is a Radon measure on E such that for each $x^* \in E^*$ the law of x^* is Normal centered. For $t \in \mathbb{R}^+$, let $B_t = \{x \in E; \|x\| \leq t\}$, and $\phi(t) = \mu(B_t)$. The function $\phi(t)$ has remarkable properties. Let $\Phi(u)$ given by $\Phi(u) = (1/\sqrt{2\pi}) \int_{-\infty}^u \exp(-x^2/2) dx$. A remarkable recent result

of A. Ehrhard [1] asserts that $\Psi = \Phi^{-1} \circ \phi$ is concave. It follows that for each $t_0 > 0$, there is a constant C_0 such that $|\Psi(t) - \Psi(u)| \leq C_0(t - u)$ for $t, u \geq t_0$. It follows that $|\phi(t) - \phi(u)| \leq C_0(t - u)$ for $t, u \geq t_0$ since Φ is lipschitz of constant $1/\sqrt{2\pi}$. This shows that the distribution of $\|\cdot\|$ has a bounded density with respect to Lebesgue measure on each interval $[t_0, \infty[$. (M. Talagrand recently showed that this density is continuous [8].) Let us consider the problem whether this density is bounded on $[0, \infty[$, that is whether there is C such that for $0 \leq u \leq t$, we have

$$(*) \quad \mu(B_t \setminus B_u) \leq C(t - u)$$

It has been shown by J. Kuelbs and T. Kurtz [3] that condition (*) holds for each gaussian μ when $E = l_2(N)$ provided with the usual norm. These results have been considerably generalized by the author and M. Talagrand, who showed that it is enough to assume the norm of E is uniformly convex and that the modulus of uniform convexity is of power type (that is $\geq \varepsilon^p$ for some p and $\varepsilon > 0$).

In the opposite direction, it has been shown independently by V. Paulaskas and by the author and M. Talagrand that condition (*) fails in general [5]. A further example by the author and M. Talagrand exhibits a $\mathcal{C}^\infty$ renorming of $l_2(N)$, such that all the differentials of the norm remain bounded on the unit sphere, and still condition (*) fails for this renorming [6].

Closely connected to condition (*) is the problem of the rate of convergence in the central limit theorem (C. L. T.). If X is an E -valued r. v. with zero expectation and moments of order 2, we say that X is pregaussian if there exists a gaussian measure μ on E with the same covariance as S , that is

$$E(x(X)y(X)) = \int x(t)y(t)d\mu(t) \quad \text{for} \quad x^*, y^* \in E^*$$

If $(X_i)_{i \leq n}$ are i. i. d. copies of X , the rate of convergence in the C. L. T. is often estimated by

$$\Delta_n = \sup_t \left| P \left\{ \left\| n^{-1/2} \sum_{i \leq n} X_i \right\| \leq t \right\} - \mu(B_t) \right|.$$

J. Kuelbs and T. Kurtz showed that if condition (*) holds and the norm $\|\cdot\|$ is three times differentiable with these differentials bounded on the unit sphere, then $\Delta_n = O(n^{-1/6})$ if X has a third moment. F. Gotze [1] reduced this bound to the best estimate $O(n^{-1/2})$ under slightly stronger conditions.

For $\alpha > 1$, a linear isomorphism T from E to F is called an α -isomorphism if for $x \in E$ we have $\|x\|/\alpha \leq \|T(x)\| \leq \alpha\|x\|$. We say that E and F

are α -isomorphic if there exists an α -isomorphism between E and F . We say that two norms $\|\cdot\|, N(\cdot)$ on E are α -equivalent if the identity is an α -isomorphism from $(E, \|\cdot\|)$ to $(E, N(\cdot))$.

THEOREM. — Let $(E, \|\cdot\|)$ be an infinite dimensional Banach space. Let $\varepsilon > 0$ and (ξ_n) be a sequence converging to zero. Then there exists a norm $N(\cdot)$ on E and an E valued r. v. X such that

- a) $N(\cdot)$ is $(1 + \varepsilon)$ -equivalent to $\|\cdot\|$,
- b) X is bounded and pregaussian,
- c) if μ is the gaussian measure on E with the same covariance as X , μ fails condition (*) for the norm $N(\cdot)$,
- d) the inequality

$$\Delta_n = \sup_t \left| P \left\{ N \left(n^{-1/2} \sum_{i \leq n} X_i \right) \leq t \right\} - \mu(N(x) \leq t) \right| \geq \xi_n$$

holds for infinitely many n .

2. SOME TOOLS

Let l_2^n be the n dimensional Hilbert space, and $(e_i)_{i \leq n}$ be the canonical basis. Let γ_n be the gaussian measure on l_2^n such that the dual functionals e_i^* are independent and standard normally distributed. The following observations are crucial.

OBSERVATION 1. — Since the variable $(e_i^*)^2$ are equidistributed independent of expectation 1 and variance 3, the one-dimensional C. L. T. asserts that the distribution of $\|x\|^2 = \sum_{i \leq n} (x_i(x))^2$ is close to $N(n, \sqrt{3n})$. In particular $\gamma_n\{x; n^{1/2} - 10 < \|x\| < n^{1/2}\} > 1/3$ for n large and $\gamma_n\{x; \|x\| < 2n^{1/2}\} \rightarrow 1$. Notice also that $\int \|x\|^2 d\gamma_n(x) = n$.

OBSERVATION 2. — Let Y_n be a r. v. valued in l_2^n such that for $i \in \{1, 2, 3, \dots, n\}$ and $j \in \{-1, 1\}$, it takes the value $j n^{1/2} e_i$ with probability $1/2n$. Let (Y_n^i) be i. i. d. like Y_n . If q is much smaller than n , with probability close to 1, the r. v. $S_{n,q} = q^{-1/2} \sum_{1 \leq i \leq q} Y_n^i$ takes values of the type $\sum_{i \in I} a_i e_i$ where

card $I = q$ and $|a_i| = n^{1/2}q^{-1/2}$, so $\|S_{n,q}\| = n^{1/2}$ in this case. So for q fixed,

$$\lim_{n \rightarrow \infty} P \{ \|S_{n,q}\| = n^{1/2} \} = 1.$$

We shall also make essential use of the following Banach space result.

THEOREM 1. — Let E be an infinite dimensional Banach space, and F be a finite dimensional subspace of E , $\tau > 1$ and $n \in \mathbb{N}$. Then there is an n -dimensional subspace G of E of dimension n , that is τ -isomorphic to l_2^n and such that for $x \in G$, $y \in F$ we have $\|x\| \leq \tau \|x + y\|$.

We shall need the following version of Dvoretzski's theorem: Given $\alpha > 1$, and $p \in \mathbb{N}$, there is a number $q(p, \alpha)$ such that any finite dimensional Banach space H of dimension $\geq q(p, \alpha)$ contains a subspace α -isomorphic to l_2^p [4].

Let H be a complement of F . Let $\alpha = \tau^{1/4}$. We can assume $n \geq 1 + \dim F$. Let G_1 be a subspace of H that is α -isomorphic to l_2^n with $q = q(2n, \alpha)$. On G_1 consider the norm $\|\cdot\|_1$ given by $\|x\|_1 = \inf \{ \|x + y\|; y \in F \}$. Dvoretzski's theorem gives a subspace G_2 of G_1 such that $(G_2, \|\cdot\|_1)$ is α -isomorphic to l_2^n .

Let T_1 (resp. T_2) be an α -isomorphism from $(G_2, \|\cdot\|)$ (resp. $(G_2, \|\cdot\|_1)$) to l_2^n and let $T = T_2 \circ T_1^{-1}$. The quadratic form $Q(x) = \|T(x)\|^2$ on l_2^n can be diagonalized in an orthonormal basis $f_1, f_2, \dots, f_{2n}$. We can assume the eigenvalues are such that $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_{2n}$. For $i \leq n$, there exist u_i, v_i with $u_i^2 + v_i^2 = 1$, $u_i \lambda_i + v_i (\lambda_{2n-i-1}) = \lambda_n$. Let G' be the space generated by the vectors $u_i e_i + v_i e_{2n-i-1}$. For $x \in G'$, we have $\|T(x)\|^2 = \lambda_n \|x\|^2$. Let $G = T_1^{-1}(G')$. For $x \in G$, we have

$$\|x\| \leq \alpha \|T_1(x)\| = \lambda_n^{1/2} \alpha \|T_2(x)\| \leq \lambda_n^{1/2} \alpha^2 \|x\|_1$$

and similarly $\lambda_n^{1/2} \|x\|_1 \leq \alpha^2 \|x\|$. Since $\dim G > \dim F$, it follows from [4], lemma 2.8 C that there is $x_0 \in G$ with $\|x_0\| = 1$ and $\|x_0\|_1 = 1$. This shows that $\lambda_n^{1/2} \leq \alpha^2$. Hence $\|x\| \leq \tau \|x\|_1$ for $x \in G$.

3. CONSTRUCTION

Let β_p be a sequence with $\beta_p > 1$, $\prod_{1 \leq i \leq \infty} \beta_i < 1 + \varepsilon$. By induction over p ,

we construct sets B_p of E , integers $q(p)$, real numbers a_p, δ_p and r. v. Z_p such that the following conditions are satisfied.

(1) B_p is convex balanced; B_1 is the unit ball of E ; for $p \geq 2$,

$$B_{p-1} \subset B_p \subset \beta_p B_{p-1}.$$

- (2) Z_p is valued in a finite dimensional space; for each ω , $\|Z_p(\omega)\| \leq 2^{-p}$ and the sequence (Z_p) is independent.
- (3) If η_p is the gaussian measure with the same covariance as Z_p , then

$$\int \|x\|^2 d\eta_p(x) \leq 2^{-p}.$$

- (4) If ν_p is the gaussian measure with the same covariance as $X_p = \sum_{l \leq p} Z_l$, and N_p is the gauge of B_p , we have for $r \leq p$,

$$\nu_p \{x; a_r - \delta_r < N_p(x) < a_r\} > 2\xi_{q(r)}.$$

- (5) If $(X_p^i)_i$ are i. i. d. copies of X_p , for $r \leq p$, we have

$$P \left\{ N_p \left(q(r)^{-1/2} \sum_{i \leq q(r)} X_p^i \right) \leq a_r \right\} < \xi_{q(r)}.$$

- (6) $\delta_p = \xi_{q(p)}/p$.

We proceed to the first step of the construction. We choose $q(1)$ such that $\xi_{q(1)} < 1/6$, and $\delta_1 = \xi_{q(1)}$. It follows from observations 1 and 2 that there exists n such that $10n^{-1/2} < \delta_1$ and that

$$(7) \quad \gamma_n \{ n^{1/2} - 10 < \|x\| < n^{1/2} \} > 1/3 > 2\xi_{q(1)}$$

$$(8) \quad P \left\{ \left\| q(1)^{-1/2} \sum_{i \leq q(1)} Y_n^i \right\| < n^{1/2} \right\} < \xi_{q(1)}.$$

There exists d with $n^{1/2} > d > n^{1/2}/2$ such that

$$(9) \quad \gamma_n \{ n^{1/2} - 10 < \|x\| < d \} > 2\xi_{q(1)}$$

and automatically we have

$$(10) \quad P \left\{ \left\| q(1)^{-1/2} \sum_{i \leq q(1)} Y_n^i \right\| \leq d \right\} < \xi_{q(1)}.$$

There is $1 < \alpha < 2$ such that

$$(11) \quad \gamma_n \{ (n^{1/2} - 10)\alpha < \|x\| < d/\alpha \} > 2\xi_{q(1)}.$$

$$(12) \quad P \left\{ \left\| q(1)^{-1/2} \sum_{i \leq q(1)} Y_n^i \right\| < \alpha d \right\} < \xi_{q(1)}.$$

From Dvoretzski's theorem, there is a subspace G of E and an α -isomorphism T from ℓ_2^q to G . Let $b = 1/(8d)$ and $Z_1 = bT(Y_n)$.

(2) follows from $\|Z_1(\omega)\| \leq 2bn^{1/2} \leq 1/2$.

We check (3). Since $\eta_1 = bT(\gamma_n)$, we have

$$\int \|x\|^2 d\eta_1(x) = b^2 \int \|T(x)\|^2 d\gamma_n(x) \leq 4b^2n \leq 2^{-1},$$

so (3) holds. Let $a_1 = 1/8$. We check (4). Since $\delta_1/b \geq 10$, we have

$$\begin{aligned} \eta_1 \{x; a_1 - \delta_1 < \|x\| < a_1\} &= \gamma_n \{y; a_1 - \delta_1 < b\|T(y)\| < a_1\} \\ &\geq \gamma_n \{y; n^{1/2} - 10 < \|T(y)\| < d\} \\ &\geq \gamma_n \{y; \alpha(n^{1/2} - 10) \leq \|y\| \leq d/\alpha\} \\ &> 2\xi_{q(1)} \end{aligned}$$

and hence (4) holds. To check (5), we note that

$$\left\| q(1)^{-1/2} \sum_{i \leq q(r)} X_1^i \right\| \leq a_1 \Rightarrow \left\| T\left(q(1)^{-1/2} \sum_{i \leq q(r)} Y_1^i\right) \right\| \leq d$$

so (5) follows from (12). Finally (6) holds by construction. The first step is completed.

Let us now assume that the first p steps have been completed. There exist two numbers $1 < \alpha < \beta_p$ and $b > 0$ such that for $r \leq p$ we have

$$(13) \quad (1-b)v_p \{x; \alpha(a_r - \delta_r + 16b) < N_p(x) < a_r - 16b\} > 2\xi_{q(r)}.$$

$$(14) \quad P \left\{ N_p \left(q(r)^{-1/2} \sum_{i \leq q(r)} X_p^i \right) \leq \alpha a_r + 8b \right\} < \xi_{q(r)}.$$

We can assume $b \leq 2^{-p-4}$. Let $c = b/q(p)$. Let $q(p+1)$ be large enough that

$$(15) \quad 6\xi_{q(p+1)} < v_p \{x; \|x\| < c(\alpha - 1)/2\} \quad \text{and} \quad 12\xi_{q(p+1)} < c.$$

Let $\delta_{p+1} = \xi_{q(p+1)}/(p+1)$. From observations 1 and 2, there exists n with $\delta_{p+1} \geq 20n^{-1/2}$ and

$$(16) \quad \gamma_n \{x; n^{1/2} - 10 < \|x\| < n^{1/2}\} > 1/3,$$

$$(17) \quad \gamma_n \{x; \|x\| \geq 2n^{1/2}\} \leq b,$$

$$(18) \quad \int \|x\|^2 d\gamma_n(x) = n,$$

$$(19) \quad P \left\{ \left\| q(p+1)^{-1/2} \sum_{i \leq q(p+1)} Y_p^i \right\| < n^{1/2} \right\} < \xi_{q(p+1)}.$$

Let d with $n^{1/2}/2 < d < n^{1/2}$ and

$$(20) \quad \gamma_n \{ x; n^{1/2} - 10 < \|x\| < d \} > 1/3.$$

Let τ with $\tau^3 = (\alpha + 1)/2$.

Let F be a finite dimensional space of E in which X_p is valued. We use Theorem 1 for (E, N_p) . So there is a finite dimensional space G of E and τ -isomorphism T from l_2^n to G such that for $x \in G, y \in F$ we have

$$N_p(x) \leq \tau N_p(x + y).$$

We define B_{p+1} as the closed convex hull of the set

$$B_p \cup \{ x + y; x \in G, y \in F, \|T^{-1}(x)\| = \tau^2, \|y\| \leq (\alpha - 1)/2 \}.$$

For $x \in G, y \in F, \|T^{-1}(x)\| \leq \tau^2, \|y\| \leq (\alpha - 1)/2$, we have $N_p(x) \leq \tau^3$, so $N_p(x + y) \leq N_p(x) + N_p(y) \leq N_p(x) + \|y\| \leq \alpha$.

In particular $B_p \subset B_{p+1} \subset \alpha B_p$, so (1) holds since $\alpha < \beta_p$.

Moreover for $x \in E$ we have $N_p(x)/\alpha \leq N_{p+1}(x) \leq N_p(x)$.

We now propose the following fact.

Fact. — For $x \in G, \|T^{-1}(x)\| = \tau^2, y \in F, \|y\| \leq (\alpha - 1)/2$, we have $N_{p+1}(x + y) = 1$.

We already know that $N_{p+1}(x + y) \leq 1$. There is a linear functional ϕ_1 on G such that $\phi_1(x) = 1$ while $\phi_1(x') \leq 1$ when $\|T^{-1}(x')\| \leq \tau^2$, so there is a linear functional ϕ_2 on $F + G$ such that $\phi_2(x) = 1, \phi_2(x') \leq 1$ whenever $\|T^{-1}(x')\| \leq 1, x' \in G$ and $\phi_2 = 0$ on F . In particular $\phi_2(x + y) = 1$. If $x' + y' \in B_p$, then $\|x'\| \leq \tau$, so $\|T^{-1}(x')\| \leq \tau^2$, so $\phi_2(x' + y') \leq 1$. This shows that $N_p(\phi_2) \leq 1$. So ϕ_2 can be extended on E by a ϕ with $N_p(\phi) \leq 1$. Since $\phi(x' + y') \leq 1$ for $x' \in G, \|T^{-1}(x')\| \leq \tau^2$ and $y' \in F$ and since $\phi \leq 1$ on B_p , the definition of B_{p+1} shows that $N_{p+1}(\phi) \leq 1$. As $\phi(x + y) = 1$, the fact is proved.

Remark. — This fact motivated the choice of B_{p+1} .

We set $Z_{p+1}(\omega) = (c/d)T(Y(\omega))$. Now (2) follows from

$$\begin{aligned} \|Z_{p+1}(\omega)\| &\leq (1 + \varepsilon)N_p(Z_{p+1}(\omega)) \leq 2(c/d) \|T\| \cdot \|Y(\omega)\| \\ &\leq 4cn^{1/2}/d \leq 8b/q(p) \leq 2^{-p-1}. \end{aligned}$$

Also, (3) follows from

$$\int \|x\|^2 d\eta_{p+1}(x) \leq 4(c/d)^2 \int \|y\|^2 d\gamma_n(y) \leq 2^{-p-1} \quad \text{with} \quad \eta_{p+1} = 2(c/d)T^{-1}(\gamma_n).$$

We now check (4). We first show that for $r \leq p$, we have

$$\nu_{p+1} \{ z; a_r - \delta_r < N_{p+1}(z) < a_r \} > 2\xi_{q(r)}.$$

We notice that ν_{p+1} is a measure on $F+G$, that identifies to $\nu_p \otimes \eta_{p+1}$. Let $A = \{ x \in G; \|x\| \leq 16c \}$. For $z \in l_2^n$, $\|z\| \leq 2n^{1/2}$, we have $\|(c/d)T(z)\| \leq 16c$. It follows from (17) and the fact that $\eta_{p+1} = (c/d)T(\gamma_n)$ that $\eta_{p+1}(A) \geq 1-b$. Let

$$B = \{ y \in F; \alpha(a_r - \delta_r + 16b) < N_p(y) < a_r - 16b \}.$$

For $x \in A$, since $N_{p+1}(x) \leq \|x\|$, we have $N_{p+1}(x) \leq 16c \leq 16b$. For $y \in B$, since $N_{p+1}(y) \leq N_p(y) \leq \alpha N_{p+1}(y)$, we have

$$a_r - \delta_r + 16b < N_{p+1}(y) < a_r - 16b.$$

So, for $x \in A$, $y \in B$, we have $a_r - \delta_r < N_{p+1}(x+y) < a_r$.

It follows from (13) that

$$\nu_{p+1} \{ z; a_r - \delta_r < N_{p+1}(z) < a_r \} \geq \nu_p(B)\eta_{p+1}(A) > 2\xi_{q(p+1)}.$$

Let $a_{p+1} = c/\tau^2$. To finish the proof that (4) holds at rank $p+1$, it remains to show if

$$H = \{ z; a_{p+1} - \delta_{p+1} < N_{p+1}(z) < a_{p+1} \}$$

then $\nu_{p+1}(H) > 2\xi_{q(p+1)}$. Let

$$C = \{ x \in G; a_{p+1} - \delta_{p+1} < N_{p+1}(x) < a_{p+1} \}.$$

For $x \in G$, $N_{p+1}(x) = \|T^{-1}(x)\|/\tau^2$, so

$$\begin{aligned} C &\supset \{ x \in G; c - \delta_{p+1} < \|T^{-1}(x)\| < c \} \\ &\supset \{ x \in G; d - 10 < \|(d/c)T^{-1}(x)\| < d \} \end{aligned}$$

since $(d/c)\delta_{p+1} \geq d\delta_{p+1} \geq 10$. In particular, $\eta_{p+1}(C) \geq 1/3$ from (20).

Let $D = \{ y \in F; \|y\| \geq c(\alpha-1)/3 \}$. We have $\delta_{p+1} \leq c/6$, and we can assume $\tau^2 < 4/3$. We then have $c(\alpha-1)/3 \leq a_{p+1} - \delta_{p+1}$.

It follows that for $x \in C$, $y \in D$, we have $N_{p+1}(x+y) = N_{p+1}(x)$, so $x+y \in H$. Hence $\nu_{p+1}(H) > \nu_p(D)\eta_{p+1}(C) > 2\xi_{q(p+1)}$ from (15), so (4) holds.

We now check (5). We first show that for $r \leq p$, we have

$$P \left\{ N_{p+1} \left(q(r)^{-1/2} \sum_{i \leq q(r)} X_{p+1}^i \right) \leq a_r \right\} < \xi_{q(r)}.$$

We have seen that $\|Z_{p+1}(\omega)\| \leq 8b/q(p)$, so since $X_{p+1}^i = X_p^i + Z_{p+1}^i$, we get

$$\begin{aligned} N_p\left(q(r)^{-1/2} \sum_{i \leq q(r)} X_{p+1}^i\right) &\leq N_p\left(q(r)^{-1/2} \sum_{i \leq q(r)} X_p^i\right) + 8b \\ &\leq \alpha N_{p+1}\left(q(r)^{-1/2} \sum_{i \leq q(r)} X_p^i\right) + 8b \end{aligned}$$

so the result follows from (14). To check (5), it remains to show that

$$P\left\{N_{p+1}\left(q(p+1)^{-1/2} \sum_{i \leq q(p+1)} X_{p+1}^i\right) \leq a_{p+1}\right\} < \xi_{q(p+1)}.$$

We first note that for $x \in G$, $y \in F$, we have $N_{p+1}(x+y) \geq N_{p+1}(x)$ since $N_{p+1}(x + \lambda y)$ is a convex function of λ that is equal to $N_{p+1}(x)$ for small λ . Hence

$$N_{p+1}\left(q(p+1)^{-1/2} \sum_{i \leq q(p+1)} X_{p+1}^i\right) \geq N_{p+1}\left(q(p+1)^{-1/2} \sum_{i \leq q(p+1)} Z_{p+1}^i\right)$$

and the result follows from (19) and the definition of Z . The construction is complete since (6) holds by construction.

4. PROOF OF THE THEOREM

It follows from (2) that one can define a bounded r. v. X by $X(\omega) = \sum_l Z_l(\omega)$.

For each l , let U_l be a Gaussian r. v. with the same covariance as Z_l , and such that the sequence (U_l) is independent. It follows from (3) that the series (U_l) is summable in $L_2(E)$. Its sum V is Gaussian, and has the same covariance as X , so X is pregaussian. Let μ be the distribution of V .

Let $N(x) = \lim_p N_p(x)$ and $\theta_p = \prod_{i \leq p} \beta_i$. From condition (1) we get

$N(x) \leq N_p(x) \leq \theta_p N(x)$. It follows from (4) that for $q \leq p$, $r \leq p$ we get

$$\nu_p\{x; a_r - \delta_r < N(x) < \theta_q a_r\} > 2\xi_{q(r)}.$$

Since ν_p is the distribution of $V_p = \sum_{l \leq p} U_l$, we get by letting $p \rightarrow \infty$

$$\mu\{x; a_r - \delta_r \leq N(x) \leq \theta_q a_r\} \geq 2\xi_{q(r)},$$

and letting $q \rightarrow \infty$ gives

$$\mu \{ x; a_r - \delta_r \leq N(x) \leq a_r \} \geq 2\xi_{q(r)}.$$

It follows from (6) that condition (*) fails for μ . It follows from (5) that for $r \leq p$,

$$P \left\{ \theta_p N \left(q(r)^{-1/2} \sum_{i \leq q(r)} X_p^i \right) \leq a_r \right\} \leq \xi_{q(r)}.$$

Letting $p \rightarrow \infty$ gives

$$P \left\{ N \left(q(r)^{-1/2} \sum_{i \leq q(r)} X^i \right) \leq a_r \right\} \leq \xi_{q(r)}.$$

In particular,

$$\left| \mu \left\{ x; N(x) \leq a_r \right\} - P \left\{ N \left(q(r)^{-1/2} \sum_{i \leq q(r)} X^i \right) \leq a_r \right\} \right| \geq \xi_{q(r)}$$

which completes the proof of the theorem.

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