

Lecture Notes in Mathematics

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Vadim Yurinsky

Sums and Gaussian Vectors



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Preface

In a traditional course of probability theory, the main result is the central limit theorem — the assertion that Gaussian distributions approximate those of sums of independent random variables. Since its discovery, probabilists have had to work hard, both learning calculus and inventing their own tools, before the view of the effects that appear in summing real random variables became reasonably clear.

The more recent shift to study of distributions in “very high” or infinite dimensions brought new discoveries and disappointments.

A fact that can safely be included into either category is that many results for sums of infinite-dimensional random vectors are quite similar to their real-line counterparts, and can be obtained by extremely simple means.

This book is an exposition of this homely part of probability in infinite dimensions — inequalities and asymptotic expressions for large deviation probabilities, normal and related approximations for distributions of sums — all of them considered as preparations for the feat of getting a very general CLT with an estimate of convergence rate.

Naturally, something is lost upon the passage from one to infinitely many dimensions — distributions in high dimensions can develop all real-line pathologies as well as some unthinkable in the classical context. Thus, most results concerning convergence rates in the CLT become fairly bulky if attention is paid to details. This makes the choice between transparency and completeness of exposition even less easy.

The compromise attempted here is to provide a reasonably detailed view of the ideas that have already gained a firm hold, to make the treatment as unified as possible, and sacrifice some of the details that do not fit into the scheme or tend to inflate the text beyond reasonable limits. The price is that such a selection inevitably results biased, and one of the sacrifices was the refined CLT itself. Bibliographic commentary is intended as a partial compensation of bias.

Most of the text of this book was written in Novosibirsk at the *Institute of Mathematics* of Siberian Division of the Russian Academy of Sciences. At the final stage, the author stayed for some time at Departamento de Matemáticas de *Universidad de Oviedo* as a scholarship holder of the *FICYT* (Fundación por el Fomento en Asturias de Investigación Científica Aplicada Y Tecnología). I am sincerely grateful to these two institutions for the opportunity to work without haste they gave me.

I am sincerely grateful to my colleagues, in Novosibirsk, Moscow, Vilnius, Kiev, and many other places, who shared their ideas and created the intellectual stimuli indispensable for any mathematical research, and I profit of the opportunity to thank specially the librarians of the Institute of Mathematics who manage to keep our Novosibirsk library fairly complete despite all the difficulties.

I express my gratitude to Professors Yu.V.Prokhorov and V.V.Sazonov for advice and encouragement.

Contents

1	Gaussian Measures in Euclidean Space	1
1.1	Preliminaries	1
1.1.1	Standard Normal Distribution	1
1.1.2	Gaussian Distributions: Basic Definitions	2
1.1.3	Characterization Theorems	4
1.1.4	Monotonicity in Covariances	4
1.1.5	Conditional Distributions and Projections	5
1.1.6	Laplace Transform for DF of Squared Norm	6
1.2	Extremal Properties of Half-Spaces	7
1.2.1	Isoperimetric Property of Sphere	7
1.2.2	Constructing Gaussian Law from Uniform Ones	8
1.2.3	An Isoperimetric Inequality for Gaussian Laws	9
1.2.4	Application to Large Deviations	11
1.3	Dilations of Convex Sets	11
1.3.1	Some Special Symmetric Densities	11
1.3.2	Majoration by Measures of Half-Spaces	14
1.3.3	Isoperimetric Inequalities for Convex Sets	18
1.4	Some Formulae for Convex Functions	20
1.4.1	Special Coordinates	20
1.4.2	Volume Integrals over Complements to Level Sets	21
1.4.3	Derivatives of Integrals over Level Sets	22
1.4.4	Piecewise-Linear Functions and Polytopes	24
1.4.5	Integral Representation for Distribution of CPLF	27
1.4.6	Approximation of Piecewise-Linear Functions	29
1.5	Smoothness of Gaussian CPLF “Tails”	30
1.5.1	“Tail” Density of CPLF: Existence and Lower Bound	30
1.5.2	Bounds for Inverses of DF’s	32
1.5.3	Upper Bounds for Density	33
1.5.4	Derivation of Polynomial Bound for Density	34
1.5.5	Derivation of Exponential Bound for Density	35
1.5.6	Bounds on Upper Derivatives of CPLF Density	36
1.5.7	Estimates for Derivative of Density: Smooth Case	37
1.5.8	Evaluation of Upper Derivative: CPLF Density	39
1.6	Some Related Results	40

2	Seminorms of Gaussian Vectors in Infinite Dimensions	43
2.1	Exponential Summability of Seminorms	43
2.1.1	Summability of Quadratic Exponential	43
2.1.2	Proof of Summability of Quadratic Exponential	45
2.1.3	Highest Order of Finite Exponential Moment	46
2.2	Suprema of Gaussian Sequences	49
2.2.1	Absolute Continuity of "Tail"	49
2.2.2	Properties of Density: Upper Bounds	50
2.2.3	Examples of Discontinuities	51
2.2.4	Absolute Continuity and Upper Bounds: Proofs	52
2.2.5	Monotonicity of Inverse DF Ratio	54
2.2.6	Sequences with Constant Variance	54
2.2.7	Large Deviation Asymptotics for Density	56
2.3	Norm of Gaussian RV in Hilbert Space	58
2.3.1	Asymptotic Expressions for "Tails" of Norm	58
2.3.2	An Auxiliary Measure	60
2.3.3	Derivation of Asymptotic Formulae	62
2.3.4	Direct Derivation of Large Deviation Asymptotics	64
2.4	Probabilities of Landing in Spheres	65
2.4.1	Asymptotics for "Small" and "Displaced" Spheres	65
2.4.2	Laplace Transform of Squared Norm Density	67
2.4.3	Derivation of Density Asymptotics	68
2.4.4	"Distant Ball" Asymptotics	71
2.5	Related Results	73
2.5.1	"Geometric" Theorems	73
2.5.2	Theorems on Gaussian Processes	76
3	Inequalities for Seminorms:	
	Sums of Independent Random Vectors	79
3.1	Bounds on Tails of Maximal Sums	80
3.1.1	Relations Between Maximal Sums	80
3.1.2	Maximal Sums and Maximal Summands	81
3.1.3	Case of Polynomial Tail of Maximal Summand	82
3.1.4	Bounds on Moments of Maximal Sum	84
3.1.5	Exponential Moments of Maximal Sums	85
3.2	Bounds Based on Symmetry	86
3.2.1	The Lévy Inequality	86
3.2.2	Symmetrization	87
3.2.3	A Chebyshev-Type Bound	88
3.3	Exponential Bounds for Sums	90
3.3.1	S. N. Bernstein's Bound	90
3.3.2	Exponential Bounds for Arbitrary Seminorms	91
3.3.3	Exponential Inequalities for Banach Space	93
3.3.4	Exponential Inequalities for Hilbert Space	94
3.4	Applications of Exponential Bounds	97
3.4.1	An Asymptotic Formula for Large Deviations	97

3.4.2	Bounds on Exponential Moments	100
3.5	Bounds Using Finite-Order Moments	102
3.5.1	Nagaev–Fuk Inequality	102
3.5.2	Demonstration of Nagaev–Fuk Inequality	103
3.5.3	Inequalities for Moments	106
3.5.4	Estimates in Terms of Sums Without Repetitions	107
3.6	The Cramér Transform	111
3.6.1	Definition and Inversion Formula	111
3.6.2	Moments of the Cramér Conjugate	113
3.7	Truncations	117
3.7.1	Inequalities for Probabilities	117
3.7.2	Auxiliary Inequalities for Moments	119
3.7.3	Derivation of Truncation Inequalities	120
4	Rough Asymptotics of Large Deviations	123
4.1	Deviation Functional and Deviation Rates	123
4.1.1	Definitions and Main Results	123
4.1.2	The “Neighborhood” Deviation Rate	125
4.1.3	DF and “Half-Space” Deviation Rate	128
4.1.4	Identity of DF and Local Rates	130
4.2	Information Distance	132
4.2.1	Definition of the Information Distance	132
4.2.2	An Extremal Property of Information Distance	134
4.3	Information Distance and DF	139
4.3.1	Identity of DF and Minimal Information Distance	139
4.3.2	Identification of DF and Information Distance	140
4.4	LD Asymptotics for Sums in Banach Space	143
4.4.1	LD Asymptotics and Deviation Functional	143
4.4.2	Calculation of Probability Asymptotics	143
4.4.3	Asymptotics of Exponential Moments	146
4.5	Rough Gaussian LD Asymptotics	148
4.5.1	Asymptotic Expressions for LD Probabilities	148
4.5.2	Reduction to LD Asymptotics for Sums	150
4.6	Moderately Large Deviations for Sums	153
4.6.1	Asymptotic Formulae	153
4.6.2	An Auxiliary Result	154
4.6.3	Calculation of Asymptotics	155
4.6.4	Moderately Large Deviations in Banach Space	158
5	Gaussian and Related Approximations for Distributions of Sums	163
5.1	Operator Approach to Limit Theorems	164
5.1.1	Translations and Derivatives	164
5.1.2	Average Translations and Their Expansions	166
5.1.3	Operator Interpretation of Classical Limit Theorems	168
5.2	Asymptotic Expansions for Expectations of Smooth Functions	169

5.2.1	Heuristic Derivation of Asymptotic Expansions	169
5.2.2	Asymptotic Expansion for Individual Summand	171
5.2.3	Bergström- and Edgeworth-Type Expansions	173
5.3	Smooth Mappings to Finite Dimensions	177
5.3.1	Approximation via Asymptotic Expansion for CF	177
5.3.2	Smoothing Inequality and Fourier Transforms	179
5.4	Fourier Transforms Near the Origin	181
5.4.1	Regularity Assumptions	182
5.4.2	Bounds on Remainder Terms	185
5.5	Reduction to Pure CF	188
5.5.1	Notation and Restrictions	188
5.5.2	Reduction to Polynomial Imaginary Exponent	189
5.5.3	Products of Polynomials with Imaginary Exponentials	191
5.6	Almost Linear Mappings	193
5.6.1	Gaussian Case	193
5.6.2	Sums in the Quasi-Gaussian Range.	199
5.6.3	Central Limit Theorem with Error Estimate	205
5.7	Bounds on CF of Squared Norm	209
5.7.1	A Symmetrization Inequality for CF's	209
5.7.2	Bounds on CF of Squared Norm for Sums	210
5.7.3	Error Estimates for Higher-Order Expansions	214
6	Fine Asymptotics of Moderate Deviations	217
6.1	Fine LD Asymptotics in the Gaussian Case	218
6.1.1	Asymptotic Expression for Probability	218
6.1.2	The Laplace Method: a Reminder	223
6.1.3	Derivation of LD Asymptotics	226
6.2	Landing Outside a Sphere	229
6.2.1	Constructing the "Focusing Device"	230
6.2.2	A "Correct" Bernstein-Type Bound	233
6.2.3	"Focusing" and Cramér's Transform	235
6.2.4	Rough Exponential Bounds for Cramér Transforms	237
6.2.5	Derivation of "Correct" Bernstein-Type Bound	240
6.3	Moderately Large Deviations for Sums	244
6.3.1	Focusing and Choosing Cramér Transform	244
6.3.2	The Cramér Series	247
6.3.3	The Normal Approximation	250
6.3.4	Solvability of Equations for Cramér Parameter	252
A	Auxiliary Material	255
A.1	Euclidean Space	255
A.1.1	Vectors and Sets	255
A.1.2	Volume Integrals	256
A.1.3	Surface Integrals	256
A.2	Infinite-Dimensional Random Elements	257
A.2.1	Random Elements in a Measurable Space	258

A.2.2	Distributions in Polish Spaces	259
A.2.3	Measurable Linear Spaces	259
A.2.4	Cylinder Sets	260
A.2.5	Distributions in Banach Spaces	263
A.2.6	Distributions in Hilbert Space	266
A.3	Deviation Function of Real Random Variable	267
A.3.1	Large Deviations and Deviation Function	267
A.3.2	Deviation Function and Information	272
B	Bibliographic Commentary	275
	Basic Abbreviations and Notation	284
	Bibliography	285
	Index	304

Chapter 1

Gaussian Measures in Euclidean Space

This chapter exposes some theorems about the distributions of convex functions with a Gaussian random vector for argument. The results included are mainly inequalities for specific characteristics of such laws. Some of them will later serve to derive similar estimates in infinite dimensions.

The terms “normal” and “Gaussian” (distribution, random variable, etc.) are used as synonyms. The former usually refers to the real line, and the latter to the case of several dimensions.

1.1 Preliminaries

This section is a reminder of basic facts concerning Gaussian distributions in Euclidean spaces.

1.1.1 Standard Normal Distribution

On the real line, the density and distribution function (DF) of the standard normal distribution are

$$\varphi(x) = \exp\{-\tfrac{1}{2}x^2\} / \sqrt{2\pi}, \quad \Phi(x) = \int_{-\infty}^x \varphi(y)dy. \quad (1.1.1)$$

Its characteristic function (CF) is $\int_{-\infty}^{\infty} e^{itx} \varphi(x)dx = \exp\{-t^2/2\}$.

For $x \rightarrow \infty$, the behavior of the standard normal DF is described by the asymptotic relation

$$1 - \Phi(x) = [1 + O(1/x^2)]\varphi(x)/x. \quad (1.1.2)$$

There are similar expressions for its derivatives:

$$\Phi'(x) = x [1 - \Phi(x)] (1 + o(1)), \quad \Phi''(x) = -x^2 [1 - \Phi(x)] (1 + o(1)). \quad (1.1.3)$$

The following estimates for integrals with respect to the standard normal distribution (1.1.1) are used in some calculations below.

Lemma 1.1.1 For $t \in \mathbf{R}$ and $l = 1, 2$,

$$I_l(t) \equiv \int_t^\infty (x-t)^l d\Phi(x) \leq (1+t_-)^l.$$

Proof of Lemma 1.1.1. The inequality $I_2(t) \leq I_2(0) = \frac{1}{2}$ is evident for $t \geq 0$ since the derivative $I_2'(t)$ is nonpositive.

If $t < 0$, then

$$I_2(t) \leq \int_{-\infty}^\infty [x^2 + 2|x|t_- + t_-^2] d\Phi(x) \leq (1+t_-)^2.$$

The estimate for $I_1(t)$ is derived similarly. \square

Lemma 1.1.2 If $\tau > t \geq 0$, then

$$\int_\tau^\infty (x-t)^l d\Phi(x) \leq l! (\tau-t)^l [1 - \Phi(\tau)] \sum_{m=0}^l \frac{\alpha^m}{(l-m)!}, \quad \alpha = \frac{1}{\tau(\tau-t)}.$$

Proof of Lemma 1.1.2. If $\tau > 0$, then the functions

$$p_1(x) = \tau \exp\{-\tau(x-\tau)\}, \quad p_2(x) = \varphi(x)/[1 - \Phi(\tau)]$$

are both densities of distributions concentrated on the half-line $[\tau, \infty)$.

The ratio $p_1(x)/p_2(x)$ is increasing and the integrals of both functions over $[\tau, \infty)$ equal 1, so there is a number $A \geq \tau$ such that $p_1(x) \geq p_2(x)$ for $x > A$ and $p_1(x) \leq p_2(x)$ for $x < A$. Consequently, for each increasing function f

$$\int_\tau^\infty f(x) [p_1(x) - p_2(x)] dx = \int_\tau^\infty [f(x) - f(A)] [p_1(x) - p_2(x)] dx \geq 0,$$

and there is inequality

$$\begin{aligned} \int_\tau^\infty f(x) d\Phi(x) &\leq [1 - \Phi(\tau)] \int_\tau^\infty f(x) \tau e^{-\tau(x-\tau)} dx \\ &= [1 - \Phi(\tau)] \int_0^\infty f(\tau + x/\tau) e^{-x} dx. \end{aligned}$$

It is easy to calculate the integral if $f(x) = (x-t)^l$. The calculation yields the inequality of the lemma. \square

1.1.2 Gaussian Distributions: Basic Definitions

The *standard Gaussian distribution* in \mathbf{R}^k , $N_{k,0,I}$, is one with the density

$$n_{k,0,I}(x) = (2\pi)^{-k/2} \exp\left\{-\frac{1}{2}|x|^2\right\}. \quad (1.1.4)$$

A random vector (RV) with distribution (1.1.4) is also called standard Gaussian. Its coordinates are independent random variables (rv's) with distribution (1.1.1).

If the distribution of the RV $\eta \in \mathbf{R}^l$ is $N_{l,0,I}$, then, whatever the choice of a constant vector $a \in \mathbf{R}^k$ and $k \times l$ matrix A , the RV

$$\xi = a + A\eta \in \mathbf{R}^k \quad (1.1.5)$$

has the CF

$$g_{k,a,V}(t) \equiv \mathbf{E} \exp \{i(t, \xi)\} = \exp \left\{ i(a, t) - \frac{1}{2}(Vt, t) \right\}, \quad (1.1.6)$$

where $t \in \mathbf{R}^k$ and $V = AA^T$. The covariance matrix of ξ and its expectation are

$$\|\text{cov}(\xi^{(i)}, \xi^{(j)})\| = V, \quad \mathbf{E}\xi = a, \quad (1.1.7)$$

where $\text{cov}(\xi^{(i)}, \xi^{(j)}) = \mathbf{E}\xi^{(i)}\xi^{(j)} - \mathbf{E}\xi^{(i)}\mathbf{E}\xi^{(j)}$. Each nonnegative matrix admits some factorization $V = AA^T$ with $l \geq k$. Consequently, the right-hand side of (1.1.6) defines the CF of a probability law in \mathbf{R}^k for any a and $V \geq 0$.

A *Gaussian distribution* in \mathbf{R}^k is a distribution with CF (1.1.6). It is denoted by $N_{k,a,V}$. Formula (1.1.5) shows that a RV with an arbitrary Gaussian distribution can be obtained from a standard Gaussian one with same or greater number of coordinates by an affine transform. This proves, in particular, that for each Gaussian RV

$$\mathbf{E} \exp \{h|\xi|^2\} < \infty \text{ if } |h| < h_0(V).$$

The parameters a and V in (1.1.6) are the expectation and covariance matrix of the distribution. The Gaussian distribution $N_{k,a,V}$ is *nondegenerate* if $V > 0$.

Theorem 1.1.1 *A nondegenerate Gaussian distribution $N_{k,a,V}$ has density*

$$n_{k,a,V}(x) = \frac{1}{\sqrt{\det(2\pi V)}} \exp \left\{ -\frac{1}{2} (V^{-1}[x-a], [x-a]) \right\}. \quad (1.1.8)$$

If the matrix V is degenerate, the Gaussian distribution $N_{k,a,V}$ is concentrated in the affine manifold $L = a + V^{1/2}\mathbf{R}^k$. It is absolutely continuous with respect to the Lebesgue measure in this Euclidean space (whose metric is inherited from the original space). This is easily verified, e.g., using (1.1.5).

Proof of Theorem 1.1.1. The right-hand side of (1.1.6) is summable if $V > 0$, so the distribution corresponding to this CF does indeed have the continuous density

$$n_{k,a,V}(x) = (2\pi)^{-k} \int \exp \left\{ -i(x-a, t) - \frac{1}{2}(Vt, t) \right\} dt.$$

By changing variables to $y = V^{1/2}t$ and $z = V^{-1/2}(x-a)$, the integral is transformed into

$$n_{k,a,V}(x) = n_{k,0,I}(z)/\sqrt{\det(V)} = g_{k,0,I}(z)/\sqrt{\det(2\pi V)}.$$

This proves the theorem. \bigcirc

1.1.3 Characterization Theorems

Gaussian distributions are infinitely divisible and stable. It follows from the definition of a multidimensional Gaussian distribution that a RV is Gaussian if and only if its projection onto each one-dimensional subspace is Gaussian. This circumstance allows one to extend known theorems concerning characterization of Gaussian distributions on the real line to multidimensional Euclidean spaces.

Theorem 1.1.2 *Let $\xi, \eta \in \mathbf{R}^k$ be independent RV's.*

If $\xi + \eta$ is Gaussian, then both ξ and η are Gaussian as well.

Theorem 1.1.3 *Let ξ and η be i.i.d. RV's. Put*

$$\xi(a) = \cos(a)\xi + \sin(a)\eta, \quad \eta(a) = -\sin(a)\xi + \cos(a)\eta.$$

a) *If, for some $a \in (0, \pi/2)$, the RV's $\xi(a)$ and $\eta(a)$ are independent and have identical distributions, then ξ and η are centered Gaussian RV's: $\mathcal{L}(\xi) = \mathcal{L}(\eta) = N_{k,0,V}$ with some matrix $V \geq 0$.*

b) *If ξ and η are independent and have distribution $N_{k,0,V}$, then $\xi(a)$ and $\eta(a)$ are, for each value of a , also independent with the same distribution: $\mathcal{L}(\xi) = \mathcal{L}(\eta) = N_{k,0,V}$.*

1.1.4 Monotonicity in Covariances

The next theorem is a special case of the so-called Slepian inequality. It shows that for a Gaussian RV the dependence of the joint DF function of coordinates

$$\mathbf{P} \{ \xi < x \} = \mathbf{P} \left(\bigcap_{j=1}^k \{ \xi^{(j)} < x^{(j)} \} \right)$$

on its covariance matrix is, in a sense, monotone.

The CF inversion formula yields the following expression for the DF of a Gaussian RV: if $\mathcal{L}(\xi) = N_{k,a,V}$, then

$$N_{k,a,V}(x) = \mathbf{P} \{ \xi < x \} = \int_{y < x} \left[(2\pi)^{-k} \int e^{i(t,y)} g_{k,a,V}(t) dt \right] dy. \quad (1.1.9)$$

It follows from this equality that, for x fixed, the DF is a smooth function in its parameters a and V on the set $\{ (a, V) \in \mathbf{R}^k \times (\mathbf{R}^k \otimes \mathbf{R}^k) : V > 0 \}$.

Lemma 1.1.3 *Consider the Gaussian distribution $N_{k,a,\tilde{V}}$ with the covariance matrix*

$$\tilde{V} = \tilde{V}(u) = V + uC, \quad u \in \mathbf{R}.$$

where $V > 0$ and the real square matrix $C = (C_{ij})$ is symmetrical with zero diagonal elements: $c_{ii} = 0$, $i = \overline{1, k}$. The DF of this distribution satisfies the relations

$$\left. \frac{d}{du} N_{k,a,\tilde{V}}(x) \right|_{u=0} = \frac{1}{2} \sum_{l \neq m} c_{lm} \int_{A_{lm}(x)} n_{k,a,V}(y) \text{mes}_{lm}(dy) \geq 0,$$

where mes_{lm} is the Lebesgue measure in the $(k-2)$ -dimensional orthant

$$A_{lm}(x) = \left\{ y : y^{(j)} < x^{(j)}, j \neq l, m; y^{(l)} = x^{(l)}, y^{(m)} = x^{(m)} \right\}.$$

Proof of Lemma 1.1.3. CF (1.1.6) decays rapidly as $|t| \rightarrow \infty$. Hence for small values of u it is possible to interchange the order of differentiation and integration. It follows that in a neighborhood of zero

$$\frac{d}{du} N_{k,a,\tilde{V}}(x) = \frac{-1}{2(2\pi)^k} \int_{y < x} \left(\sum_{l \neq m} c_{lm} \int t^{(l)} t^{(m)} g_{k,a,\tilde{V}}(t) e^{-i(t,y)} dt \right) dy.$$

The inner integral in the right-hand side can be represented as a derivative with respect to $y^{(l)}$ and $y^{(m)}$: indeed,

$$\begin{aligned} \int t^{(l)} t^{(m)} g_{k,a,\tilde{V}}(t) e^{-i(t,y)} dt &= -\frac{\partial^2}{\partial y^{(l)} \partial y^{(m)}} \int g_{k,a,\tilde{V}}(t) e^{-i(t,y)} dt \\ &= -(2\pi)^k \frac{\partial^2 n_{k,a,\tilde{V}}}{\partial y^{(l)} \partial y^{(m)}}(y). \end{aligned}$$

To obtain the assertion of the lemma, it suffices to integrate the last identity in variables $y^{(l)}, y^{(m)}$ and put $u = 0$. \circ

Theorem 1.1.4 Assume that $\mathcal{L}(\xi) = N_{k,a,V}$ and $\mathcal{L}(\eta) = N_{k,a,W}$. If the covariance matrices of these Gaussian distributions satisfy the relations

$$V_{jj} = W_{jj}, \quad V_{ij} \leq W_{ij}, \quad i \neq j,$$

then for all $x \in \mathbf{R}^k$

$$\mathbf{P} \{ \xi < x \} \leq \mathbf{P} \{ \eta < x \}.$$

Proof of Theorem 1.1.4. If both covariance matrices are nondegenerate, the inequality of the theorem follows from Lemma 1.1.3. Indeed, in this case the matrix $\tilde{V} = uW + (1-u)V$ is also nondegenerate for all $u \in [0, 1]$, and $C = W - V$ satisfies the conditions of this lemma, so $(d/du)N_{k,a,\tilde{V}(u)}(x) \geq 0$.

If at least one of the covariance matrices degenerates, one can first derive the inequality of the theorem for the distributions with covariance matrices $V + \varepsilon I$ and $W + \varepsilon I$ assuming that $\varepsilon > 0$.

As $\varepsilon \rightarrow 0$, the distributions corresponding to these latter matrices weakly converge to the original ones. This convergence yields the inequality of the theorem at all continuity points of the DF's considered. The set of these points is dense in \mathbf{R}^k . Thus, one more passage to the limit shows that the inequality holds everywhere. \circ

1.1.5 Conditional Distributions and Projections

For Gaussian rv's, independence and absence of correlations are equivalent.

Theorem 1.1.5 *Let the joint distribution of the real rv's ξ and η be a Gaussian one. Then ξ and η are independent if and only if they are uncorrelated, i.e., if $\text{cov}(\xi, \eta) = 0$.*

Proof of Theorem 1.1.5 reduces to calculating the joint CF:

$$\mathbf{E} \exp \{is\xi + it\eta\} = \exp \left\{ is\mathbf{E}\xi + it\mathbf{E}\eta - \frac{1}{2}s^2\mathbf{D}\xi - \frac{1}{2}t^2\mathbf{D}\eta - st \text{cov}(\xi, \eta) \right\}.$$

The right-hand side of this equality splits into the product of CF's of ξ and η only if the covariance equals zero. \circ

One more result of this kind is

Theorem 1.1.6 *Let $\xi \in \mathbf{R}^k$ be a Gaussian RV with the distribution $N_{k,a,V}$ and $b \in \mathbf{R}^k$ a constant vector. Assume, moreover, that $(Vb, b) > 0$, and put $\eta = (\xi, b)$.*

The conditional distribution of ξ given $\eta = y$ is Gaussian with expectation and covariance matrix

$$m(y) = a - (Vb, b)^{-1} [y - (a, b)] Vb, \quad \Sigma = V - (Vb, b)^{-1} Vb(Vb)^T,$$

i.e., $\mathbf{P} \{ \xi \in A \mid \eta = y \} = N_{k, m(y), \Sigma}(A)$ for each measurable subset $A \subset \mathbf{R}^k$.

Proof of Theorem 1.1.6. The RV ξ can be represented in the form $\xi = \eta B + X$, where the coordinates of X are uncorrelated with the real rv η . To obtain a decomposition of this kind it suffices to set $B = (Vb, b)^{-1} Vb$ and $X = \xi - \eta B$.

Apply (1.1.6) to compute $\mathbf{E} \exp \{i(\lambda, X) + i(\mu, \eta B)\}$, the CF of the $2k$ -dimensional joint distribution. It splits into the product of marginal CF's, those of X and ηB . Hence these RV's are independent. The same calculation shows they are also Gaussian, and a little more work yields the covariance matrix and expectation: thus, given $\eta = y$ the conditional expectation of ξ equals $\mathbf{E}X + yB$, etc. \circ

The following special case will be used later on. Let $\xi = (\xi^{(j)}, j = \overline{1, k})$ be a Gaussian RV. For the conditional distribution of $(\xi^{(j)}, j = \overline{2, k}) \in \mathbf{R}^{k-1}$ given $\xi^{(1)} = y$, the coordinates of the expectation are, by Theorem 1.1.6,

$$m^{(j)} = \mathbf{E}\xi^{(j)} + \frac{\text{cov}(\xi^{(1)}, \xi^{(j)})}{\text{cov}(\xi^{(1)}, \xi^{(1)})} (y - \mathbf{E}\xi^{(1)}), \quad (1.1.10)$$

and the covariance matrix has the elements

$$v'_{ij} = \text{cov}(\xi^{(i)}, \xi^{(j)}) - \frac{\text{cov}(\xi^{(1)}, \xi^{(i)}) \text{cov}(\xi^{(1)}, \xi^{(j)})}{\text{cov}(\xi^{(1)}, \xi^{(1)})}. \quad (1.1.11)$$

1.1.6 Laplace Transform for DF of Squared Norm

Let $\xi \in \mathbf{R}^k$ be a Gaussian RV with the distribution $N_{k,a,V}$ whose covariance matrix V has the eigenvalues

$$\sigma_1^2 = \dots = \sigma_\nu^2 > \sigma_{\nu+1}^2 \geq \dots \geq \sigma_k^2,$$

where ν is the multiplicity of the principal eigenvalue.

Theorem 1.1.7 For each complex number z such that $2\sigma_1^2 \operatorname{Re} z < 1$

$$\mathbf{E} \exp \left\{ z |\xi|^2 \right\} = \exp \left\{ z \left([I - 2zV]^{-1} a, a \right) \right\} \prod_{j=1}^k 1/\sqrt{1 - 2z\sigma_j^2}.$$

The branch of the complex-valued square root in the right-hand side is selected so as to satisfy the condition $\sqrt{1 - 2z\sigma_j^2} > 0$ for $\operatorname{Im} z = 0$.

Proof of Theorem 1.1.7. Let Q be an orthogonal matrix which transforms V to its diagonal form: $Q^T V Q = (\sigma_j^2 \delta_{ij})$. According to (1.1.5)–(1.1.6), the distribution $N_{k,a,V}$ is that of the RV $a + QD\eta$, where $D = (\sigma_j \delta_{ij})$ is a diagonal matrix and η a standard Gaussian RV. Hence

$$\mathbf{E} \exp \left\{ z |\xi|^2 \right\} = \mathbf{E} \exp \left\{ z |\bar{a} + D\eta|^2 \right\} = \prod_{j=1}^k I(\bar{a}^{(j)}, \sigma_j, z),$$

where $\bar{a} = Q^T a = (\bar{a}^{(j)}) \in \mathbf{R}^k$, $|\bar{a}| = |a|$, and

$$I(\bar{a}, \sigma, z) = \frac{1}{\sqrt{2\pi}} \exp \left\{ z |\bar{a}|^2 \right\} \int_{-\infty}^{\infty} \exp \left\{ -\frac{1}{2} (1 - 2z\sigma^2) u^2 + 2z\sigma \bar{a} \right\} du.$$

The integrand in I is analytical, so the choice of integration path in the complex plane does not influence the value of the integral. If $\operatorname{Re} (1 - 2z\sigma^2) > 0$, one arrives at the equality

$$\begin{aligned} I(\bar{a}, \sigma, z) &= \frac{1}{\sqrt{2\pi}} \exp \left\{ \frac{z\bar{a}^2}{(1 - 2z\sigma^2)} \right\} \int_{\operatorname{Im} u = 0} \exp \left\{ -\frac{1 - 2z\sigma^2}{2} (u - c)^2 \right\} du \\ &= \exp \left\{ \frac{z\bar{a}^2}{1 - 2z\sigma^2} \right\} / \sqrt{1 - 2z\sigma_j^2}. \end{aligned}$$

The equality of the theorem now results from the relation

$$\sum_{j=1}^k \frac{(\bar{a}^{(j)})^2}{1 - 2z\sigma_j^2} = \left([I - 2zD^2]^{-1} \bar{a}, \bar{a} \right) = \left([I - 2zV]^{-1} a, a \right). \quad \circ$$

1.2 Extremal Properties of Half-Spaces

1.2.1 Isoperimetric Property of Sphere

The *uniform distribution* on the sphere $S_r \subset \mathbf{R}^k$ is defined by the equality

$$\sigma_r(A) = |S_r|^{-1} \int_A \bigcap_{\{|x|=r\}} ds(x), \quad (1.2.1)$$

where $|S_r|$ is the surface area of the sphere (see (A.1.7) and (A.1.8)).

Distribution (1.2.1) can be considered both as a measure on Borel subsets of \mathbf{R}^k and as one on subsets of the surface of the sphere. Whenever this does not lead to misunderstanding, no special effort is spent on discerning between the

two:

$$\sigma_r(A) = \sigma_r(A \cap S_r), \quad A \in \mathcal{B}(\mathbf{R}^k); \quad \sigma_r(\mathbf{R}^k) = \sigma_r(S_r) = 1. \quad (1.2.2)$$

For a half-space

$$H_{e,\rho} = \{x : (x, e) \leq \rho\}, \quad H_{e,\rho}^c = \{x : (x, e) > \rho\}, \quad (1.2.3)$$

the value of $\sigma_r(H_{e,\rho})$ does not depend on the direction of the unit vector e , $|e| = 1$. For instance, $\sigma_r(H_{e,0}) = \sigma_r(H_{e,0}^c) = \frac{1}{2}$, whatever the choice of e . If $\rho > 0$, then $\sigma_r(H_{e,\rho}) > \frac{1}{2}$ and $\sigma_r(H_{e,\rho}^c) < \frac{1}{2}$.

Half-spaces possess an important extremal property with respect to the uniform law on sphere. It is expressed by the so-called *isoperimetric inequality* for sphere which is described below in Proposition 1.2.1. Some new notation is necessary to state it.

On the sphere S_r , topology can be defined using the *geodesic distance* $\rho(x, y)$ equal to the length of the shortest geodesic connecting x and y . A geodesic neighborhood of a set $A \subset S_r$ is (cf. (A.1.1))

$$\mathcal{U}_r[A, \delta] = \{x \in S_r : \rho(x, A) < \delta\}, \quad \rho(x, A) = \inf_{y \in A} \rho(x, y). \quad (1.2.4)$$

Proposition 1.2.1 *Let A be an arbitrary measurable subset of \mathbf{R}^k . If*

$$\sigma_r(A) \geq \sigma_r(H)$$

for some subspace $H = H_{e,\rho}$, $e \in \mathbf{R}^k$, $\rho > 0$, then the values of the uniform distribution on geodesic neighborhoods of these sets are related through the inequality

$$\forall \delta > 0 \quad \sigma_r\left(\mathcal{U}_r\left[A \cap S_r, \delta\right]\right) \geq \sigma_r\left(\mathcal{U}_r\left[H \cap S_r, \delta\right]\right). \quad (1.2.5)$$

This proposition will not be proved here (see Appendix B for references).

1.2.2 Constructing Gaussian Law from Uniform Ones

The standard Gaussian distribution can be approximated by marginal distributions of uniform laws (1.2.1) on spheres in very high dimensions.

Below, the space \mathbf{R}^k is considered as a k -dimensional subspace of the Euclidean space \mathbf{R}^D with large (and later infinitely growing) number of dimensions. The corresponding orthogonal projection is denoted by $\mathcal{P} : \mathbf{R}^D \rightarrow \mathbf{R}^k$, and $\sigma_{r,D}$ is the uniform distribution (1.2.1) on the sphere of the larger space, $S_r^{(D)} = \{x \in \mathbf{R}^D : |x| = r\}$.

Lemma 1.2.1 *The distribution in \mathbf{R}^k defined by the formula*

$$\nu_{r,D}(A) \equiv \sigma_{r,D}\left(\left\{z \in S_r^{(D)} : \mathcal{P}z \in A\right\}\right)$$