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Change in the mean in the domain of attraction of the normal law via Darling–Erdős theorems

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Abstract. This paper studies the problem of testing the null assumption of no-change in the mean of chronologically ordered independent observations on a random variable X versus the at most one change in the mean alternative hypothesis. The approach taken is via a Darling–Erdős type self-normalized maximal deviation between sample means before and sample means after possible times of a change in the expected values of the observations of a random sample. Asymptotically, the thus formulated maximal deviations are shown to have a standard Gumbel distribution under the null assumption of no change in the mean. A first such result is proved under the condition that $EX^2 \log\log(|X|+1) < \infty$, while in the case of a second one, X is assumed to be in a specific class of the domain of attraction of the normal law, possibly with infinite variance.

1 Introduction and main results

Let $X, X_1, X_2, \ldots$ be nondegenerate independent identically distributed (i.i.d.) real-valued random variables (r.v.'s) with a finite mean $EX = \mu$. We are interested in testing the null assumption

$$H_0 : X_1, X_2, \ldots, X_n \text{ is a random sample on } X \text{ with a finite mean } EX = \mu$$

versus the "at most one change in the mean" (AMOC) alternative hypothesis

$$H_A : \text{ there is an integer } k^*,\ 1 \le k^* < n \text{ such that}$$
$$EX_1 = \cdots = EX_{k^*} \ne EX_{k^*+1} = \cdots = EX_n.$$

The hypothesized time k^* of at most one change in the mean is usually unknown. Hence, given *chronologically ordered* independent observables $X_1, X_2, \ldots, X_n, n \ge 1$, in order to test H_0 versus H_A, from a nonparametric point of view it appears to be reasonable to compare the sample mean $(X_1 + \cdots + X_k)/k =: S_k/k$ at any time $1 \le k < n$ to the sample mean $(X_{k+1} + \cdots + X_n)/(n-k) =: (S_n - S_k)/(n-k)$ after time $1 \le k < n$ via functionals in k of the family of the

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standardized statistics

$$\begin{aligned}\Gamma_n(k) &:= \left(n\frac{k}{n}\left(1-\frac{k}{n}\right)\right)^{1/2}\left(\frac{S_k}{k}-\frac{S_n-S_k}{n-k}\right)\\ &= \frac{1}{(\frac{k}{n}(1-\frac{k}{n}))^{1/2}}\left(\frac{S_k}{n^{1/2}}-\frac{k}{n}\frac{S_n}{n^{1/2}}\right), \qquad 1\le k<n.\end{aligned} \tag{1.1}$$

For instance, one would want to reject H_0 in favor of H_A for large observed values of

$$\Gamma_n := \max_{1\le k<n}\left|\Gamma_n(k)\right|. \tag{1.2}$$

On the other hand, when assuming for example that the independent observables $X_1,\dots,X_n, n\ge 1$, are $N(\mu,\sigma^2)$ random variables, then we find ourselves modeling and testing for a parametric shift in the mean AMOC problem. It is, however, easy to check that, when the variance σ^2 is known, then

$$-2\log\Lambda_k = \frac{1}{\sigma^2}\left(\Gamma_n(k)\right)^2, \tag{1.3}$$

where Λ_k is the *likelihood ratio statistic* if the change in the mean occurs at $k^*=k$. Hence, the *maximally selected likelihood ratio statistic* $\max_{1\le k<n}(-2\log\Lambda_k)$ will be large if and only if Γ_n of (1.2) is large. A similar conclusion holds true if the variance σ^2 is an unknown but constant nuisance parameter (cf. Gombay and Horváth (1994, 1996a, 1996b), and Csörgő and Horváth (1997, Section 1.4), and references therein). Namely in this case the maximally selected likelihood ratio statistic $\max_{1\le k<n}(-2\log\Lambda_k)$ will be large if and only if

$$\hat{\Gamma}_k := \max_{1\le k<n}\frac{1}{\hat{\sigma}_{k,n}}\left|\Gamma_n(k)\right| \tag{1.4}$$

is large, where

$$\hat{\sigma}^2_{k,n} := \frac{1}{n}\left\{\sum_{1\le i\le k}\left(X_i-\frac{S_k}{k}\right)^2+\sum_{k<i\le n}\left(X_i-\frac{S_n-S_k}{n-k}\right)^2\right\}. \tag{1.5}$$

These conclusions, and further examples as well in Csörgő and Horváth (1988, Section 2), and in Csörgő and Horváth (1997, Section 1.4) that are based on Gombay and Horváth (1994, 1996a, 1996b), show that under the null hypothesis H_0 a large number of parametric and nonparametric modeling of AMOC problems result in the same test statistic, namely that of (1.2), or its variant in (1.4). Consequently, if the underlying distribution is not known, the just mentioned test statistics should continue to work just as well when testing for H_0 versus H_A as above. Furthermore, Brodsky and Darkhovsky (1993) argue quite convincingly in their Section 1.2 that detecting changes in the mean (mathematical expectation) of a random sequence constitutes one basic situation to which other changes in distribution can be conveniently reduced. Thus Γ_n and $\hat{\Gamma}_n$ gain a somewhat focal role in change-point analysis in general as well. Studying the asymptotic behavior of these statistics is clearly of interest.

Let $S_0 = 0$, and for $n \ge 1$ define the sequence of tied-down partial sums processes

$$Z_n(t) := \begin{cases} \big(S_{[(n+1)t]} - [(n+1)t]S_n/n\big)/n^{1/2}, & 0 \le t < 1, \\ 0, & t = 1. \end{cases} \tag{1.6}$$

In view of (1.1), we are interested in exploring the asymptotic behavior of the standardized sequence of stochastic processes

$$\left\{ \frac{1}{(t(1-t))^{1/2}} Z_n(t), 0 \le t < 1 \right\}.$$

We first note that

$$\sup_{0<t<1} \frac{1}{\sigma} \big|Z_n(t)\big| / \big(t(1-t)\big)^{1/2}$$

and, naturally, also the standardized statistics Γ_n and $\hat{\Gamma}_n$ (cf. (1.2) and (1.4)) converge in distribution to ∞ as $n \to \infty$ even if the null assumption of no change in the mean is true. Hence, in order to secure nondegenerate limiting behavior under H_0, we seek appropriate renormalizations.

For example, it is proved in Csörgő, Szyszkowicz and Wang (2004) (cf. Corollary 5.2 in there) that, on *assuming X to be in the domain of attraction of the normal law (DAN), possibly with infinite variance*, then, as $n \to \infty$,

$$\sup_{0<t<1} \frac{1}{\hat{\sigma}_{[nt+1],n}} \big|Z_n(t)\big| / q(t) \xrightarrow{d} \sup_{0<t<1} \big|B(t)\big| / q(t), \tag{1.7}$$

where $\{B(t), 0 \le t \le 1\}$ is a Brownian bridge, $\hat{\sigma}_{k,n}$, $1 \le k \le n-1$ is as in (1.5), $\hat{\sigma}^2_{n,n} := \frac{1}{n} \sum_{1 \le i \le n} (X_i - \frac{S_n}{n})^2$,

$$q(t) := \begin{cases} \big(t \log\log(t^{-1})\big)^{1/2}, & t \in (0, 1/2], \\ \big((1-t) \log\log((1-t)^{-1})\big)^{1/2}, & t \in [1/2, 1), \end{cases}$$

and $\log x := \log(\max\{e, x\})$.

Large values of the statistics in (1.7) indicate evidence against H_0. The weight function $q(\cdot)$ is to emphasize changes that may have recurred near 0 and n. We note in passing that the result in (1.7) cannot be deduced via first proving a "corresponding" weak invariance principle on $D[0, 1]$ (cf. Csörgő et al. (2004, Remark 5.2), as well as Corollaries 2 and 4 of Csörgő et al. (2008a) and their extension (46) in Theorem 4 of Csörgő et al. (2008b)). The applicability of (1.7) is much enhanced by Orasch and Pouliot (2004), tabulating functionals in weighted sup-norm.

An alternative way of studying change in the mean is via Darling–Erdős type theorems. For example (cf. Theorems 2.1.2, A.4.2 and Corollary 2.1.2 in Csörgő and Horváth (1997)), *under* H_0 *with* $EX^2 \log\log(|X|+1) < \infty$*, we have*

$$\lim_{n\to\infty} P\left(a(n) \max_{1\le k<n} \frac{1}{\hat{\sigma}_{k,n}}\left(\frac{n^2}{k(n-k)}\right)^{1/2} Z_n\left(\frac{k}{n+1}\right) \le t + b(n)\right) = \exp\left(-e^{-t}\right), \qquad t \in \mathbb{R}, \tag{1.8}$$

where

$$\begin{aligned} a(n) &= (2\log\log n)^{1/2}, \\ b(n) &= 2\log\log n + \frac{1}{2}\log\log\log n - \frac{1}{2}\log\pi. \end{aligned} \tag{1.9}$$

In view of (1.7), the aim of this paper is to explore the possibility of extending the result of (1.8) to versions of $Z_n(\frac{k}{n+1})$ under H_0 with $X \in$ DAN, for the sake of having an alternative approach to the sup-norm procedure of (1.7) for studying the problem of a change in the mean in DAN, possibly with $EX^2 = \infty$.

Define the family of statistics

$$T_{k,n} = \left(\frac{S_k}{k} - \frac{S_n - S_k}{n-k}\right) \Big/ \sqrt{\frac{\sum_{i=1}^{k}(X_i - S_k/k)^2}{k(k-1)} + \frac{\sum_{i=k+1}^{n}(X_i - (S_n - S_k)/(n-k))^2}{(n-k)(n-k-1)}}, \quad 2 \le k \le n-2. \tag{1.10}$$

We note in passing that, on writing

$$\tilde{\sigma}_{k,n}^2 := \sum_{1\le i\le k}\left(X_i - \frac{S_k}{k}\right)^2 \Big/ \big(k(k-1)\big) + \sum_{k<i\le n}\left(X_i - \frac{S_n - S_k}{n-k}\right)^2 \Big/ \big((n-k)(n-k-1)\big), \quad 2 \le k \le n-2, \tag{1.11}$$

we get

$$T_{k,n} = \frac{1}{\tilde{\sigma}_{k,n}}\left(\frac{n}{k(n-k)}\right)^{1/2}\left(\frac{n^2}{k(n-k)}\right)^{1/2} Z_n\left(\frac{k}{n+1}\right), \quad 2 \le k \le n-2. \tag{1.12}$$

We note also that $(k(n-k)/n)\tilde{\sigma}_{k,n}^2$ is an unbiased estimator of σ^2 when $EX^2 < \infty$.

Our first result is to say that, under the same moment condition for X, the self-normalized statistics $\max_{2\le k\le n-2} T_{k,n}$ behaves like $\max_{1\le k<n} \frac{1}{\hat{\sigma}_{k,n}} \times$

$(\frac{n^2}{k(n-k)})^{1/2} Z_n(\frac{k}{n+1})$ does asymptotically (cf. our Theorem 1.1 and (1.8)). Our main result, Theorem 1.2, however concludes the same asymptotic behavior for $\max_{2 \le k < n-2} T_{k,n}$ for $X \in$ DAN with possibly infinite variance.

Theorem 1.1. *Assume that H_0 holds and*

$$EX^2 \log\log(|X|+1) < \infty. \tag{1.13}$$

Then

$$\lim_{n\to\infty} P\Big(a(n) \max_{2\le k\le n-2} T_{k,n} \le t + b(n)\Big) = \exp(-e^{-t}), \qquad t \in \mathbb{R}.$$

Write $l(x) := E(X-\mu)^2 I(|X-\mu| \le x)$. Assume that X belongs to the domain of attraction of the normal law. Then $l(x)$ is a slowly varying function as $x \to \infty$. Consequently, there exists some $a > 1$ such that for any $x > a$ (see, e.g., Galambos and Seneta (1973)),

$$\ell(x) = \exp\left\{c(x) + \int_a^x \frac{\varepsilon(t)}{t}\,dt\right\}, \tag{1.14}$$

where $c(x) \to c(|c| < \infty)$ as $x \to \infty$ and $\varepsilon(t) \to 0$ as $t \to \infty$.

Theorem 1.2. *Assume that H_0 holds and $l(x)$ is a slowly varying function at ∞ that, in terms of the representation (1.14), satisfies the additional conditions $c(x) \equiv c$ and $\varepsilon(t) \le C_0/\log t$ for some $C_0 > 0$, that is, $X \in$ DAN, possibly with infinite variance, under the latter specific conditions on $l(x)$. Then, for all $t \in \mathbb{R}$,*

$$\lim_{n\to\infty} P\Big(a(n) \max_{2\le k\le n-2} T_{k,n} \le t + b(n)\Big) = \exp(-e^{-t}).$$

Remark 1. The additional conditions in Theorem 1.2 are satisfied by a large class of slowly varying functions, such as $l(x) = (\log\log x)^\alpha$ and $l(x) = (\log x)^\alpha$, for example, for some $0 < \alpha < \infty$.

Remark 2. Csörgő, Szyszkowicz and Wang (2003) obtained the following Darling–Erdős theorem for self-normalized sums: *suppose that H_0 holds with $EX = 0$ and $l(x)$ is a slowly varying function at ∞, satisfying*

$$l(x^2) \le Cl(x) \qquad \text{for some } C > 0. \tag{1.15}$$

Then, for every $t \in \mathbb{R}$,

$$\lim_{n\to\infty} P\Big(a(n) \max_{1\le k\le n} S_k/V_k \le t + b(n)\Big) = \exp(-e^{-t}).$$

If $l(x)$ has the representation (1.14) with $c(x) \equiv c$ and $\varepsilon(t) \le C_0/\log t$ for some $C_0 > 0$, then

$$\frac{l(x^2)}{l(x)} = \exp\left\{\int_x^{x^2} \frac{\varepsilon(t)}{t}\,dt\right\} \le \exp\left\{C_0 \int_x^{x^2} \frac{1}{t\log t}\,dt\right\} = 2^{C_0}.$$

So, (1.15) holds under the additional smoothness conditions for $l(x)$ that are needed for results like Lemma 2.1, for example. On the other hand, if $\varepsilon(x) = (\log x)^{-\alpha}$ for some $0 < \alpha < 1$, then $\lim_{x\to\infty} l(x^2)/l(x) = \infty$, that is, (1.15) fails. Thus, the additional conditions on $l(x)$ in Theorem 1.2 that are sufficient for having (1.15), are seen to be not far from being also necessary.

Before proving Theorems 1.1 and 1.2, we pose the following question.

Question 1. In view of Theorems 1.1 and 1.2, one may like to know if the result of (1.8) could also hold true when replacing condition (1.13) by $X \in$ DAN, possibly with $EX^2 = \infty$.

Question 2. In view of having Theorems 1.1 and 1.2, one would hope to have (1.7) in terms of $T_{k,n}$, that is, when replacing $\frac{1}{\hat{\sigma}_{[nt+1],n}}$ by $\frac{1}{\tilde{\sigma}_{[nt+1],n}}(\frac{n}{[nt+1](n-[nt])})^{1/2}$ on the left-hand side of (1.7), with $\tilde{\sigma}_{k,n}$, $1 \le k \le n-1$ defined as in (1.11) and $\tilde{\sigma}^2_{n,n} := \frac{1}{n^2}\sum_{1\le i\le n}(X_i - \frac{S_n}{n})^2$.

As to these questions, it is clear from the respective proofs of (1.8) (cf. Corollary 2.1.2 in Csörgő and Horváth (1997)) and Theorem 1.1 that, under the condition (1.13), the two estimators $\hat{\sigma}^2_{k,n}$ and $(k(n-k)/n)\tilde{\sigma}^2_{k,n}$ of σ^2 are asymptotically equivalent. When $\mathrm{Var}(X) = \infty$, this does not appear to be true any more, that is, when these "estimators" in hand are being used as self-normalizers. However, we could not resolve this problem as posed in the context of these two questions.

Thus, what we can say in conclusion is that, under H_0 and the condition (1.13), the respective statements of Theorem 1.1 and (1.8) are asymptotically equivalent. Since under the null hypothesis H_0 a large number of parametric and nonparametric modeling of AMOC problems result in the same test statistic, namely that of (1.2), or its variant as in (1.4), it appears to be more natural to study these problems via the Darling–Erdős type self-normalized statistics in hand than via that of (1.7), say. Moreover, our main result, Theorem 1.2, concludes the same asymptotic behavior for the same self-normalized statistics when X is in DAN with possibly infinite variance. Consequently, it provides an alternative way to that of (1.7) for studying the problem of change in the mean of X in DAN with possibly infinite variance. Naturally, the two procedures will have to be further studied in the latter context for the sake of comparing their performance. As of now, we can only say that a practical advantage of having Theorem 1.2 is its immediate use as a result of the closed analytic form of its conclusion as compared to the lack of that for the conclusion of (1.7), whose desired p-values have to be simulated and tabulated for its possible use. On the other hand, we have so far not succeeded in establishing conditions for the consistency of testing for H_0 versus H_A via using our Theorems 1.1 and 1.2. This has turned out to be a more challenging problem than we have first thought, and hence continue working on it.

2 Proofs of Theorems 1.1 and 1.2

Without loss of generality, in this section, we assume that $\mu = 0$.

Proof of Theorem 1.1. Write $K_n = \exp\{\log^{1/3} n\}$. With $\tilde{\sigma}_{k,n}^2$ as in (1.11), in view of (1.12), at first, we prove that, as $n \to \infty$,

$$\max_{K_n<k<n-K_n}\left|\frac{k(n-k)}{n}\tilde{\sigma}_{k,n}^2 - \sigma^2\right| = o_P\big((\log\log n)^{-1}\big). \tag{2.1}$$

Write $\tilde{b}_n = n/\log\log n$. Then $\tilde{b}_n/n \downarrow$ and $\tilde{b}_n^2 \sum_{i=n}^{\infty} \tilde{b}_i^{-2} = O(n)$. Noting that, for sufficiently large n, we have

$$\begin{aligned} P\big(|X^2-\sigma^2| > \tilde{b}_n\big) &\le P\big(|X^2-\sigma^2|\log\log\big(|X^2-\sigma^2|+1\big) > \tilde{b}_n \log\log \tilde{b}_n\big) \\ &\le P\big(|X^2-\sigma^2|\log\log\big(|X^2-\sigma^2|+1\big) > (1/2)n\big), \end{aligned}$$

and $E|X^2-\sigma^2|\log\log(|X^2-\sigma^2|+1) < \infty$ (by the assumption $EX^2\log\log(|X|+1) < \infty$), we conclude

$$\sum_{n=1}^{\infty} P\left(|X^2-\sigma^2| > \frac{n}{\log\log n}\right) < \infty.$$

By Theorem 3 in Chow and Teicher (1978, p. 126), we get

$$\sum_{i=1}^{k}(X_i^2-\sigma^2) = o\big(k(\log\log k)^{-1}\big) \qquad \text{a.s. as } k \to \infty.$$

Hence, by the classical Hartman–Wintner LIL, as $k \to \infty$, we have

$$\begin{aligned} \sum_{i=1}^{k}(X_i - S_k/k)^2 - k\sigma^2 &= \sum_{i=1}^{k}(X_i^2 - k\sigma^2) - S_k^2/k \\ &= o\big(k(\log\log k)^{-1}\big) \qquad \text{a.s.} \end{aligned}$$

Consequently,

$$\max_{K_n<k\le n}\left|\frac{1}{k}\sum_{i=1}^{k}(X_i - S_k/k)^2 - \sigma^2\right| = o_P\big((\log\log n)^{-1}\big),$$

and

$$\max_{1\le k<n-K_n}\left|\frac{1}{n-k}\sum_{i=k+1}^{n}\big(X_i - (S_n-S_k)/(n-k)\big)^2 - \sigma^2\right| = o_P\big((\log\log n)^{-1}\big).$$

Hence (2.1) holds.

By Theorem 2.1.2 in Csörgő and Horváth (1997), we have

$$(2\log\log n)^{-1/2}\max_{1\le k<n}\left(\frac{n}{k(n-k)}\right)^{1/2}\left|S_k - \frac{k}{n}S_n\right| \xrightarrow{P} \sigma.$$

This, together with (2.1), implies

$$\begin{aligned} a(n)&\left|\max_{K_n<k<n-K_n} T_{k,n} - \frac{1}{\sigma}\max_{K_n<k<n-K_n}\left(\frac{n}{k(n-k)}\right)^{1/2}\left(S_k - \frac{k}{n}S_n\right)\right| \\ &\le a(n)\max_{K_n<k<n-K_n}\left(\frac{n}{k(n-k)}\right)^{1/2}\left|S_k - \frac{k}{n}S_n\right|\left|\left(\frac{k(n-k)}{n}\tilde{\sigma}_k^2\right)^{-1/2} - \sigma^{-1}\right| \\ &= o_P(1)(\log\log n)^{-1/2}\max_{1\le k<n}\left(\frac{n}{k(n-k)}\right)^{1/2}\left|S_k - \frac{k}{n}S_n\right| \xrightarrow{P} 0. \end{aligned}$$

Then from the proof of Theorem A.4.2 in Csörgő and Horváth (1997), for all $t \in \mathbb{R}$, it follows that

$$\lim_{n\to\infty} P\Big(a(n)\max_{K_n<k<n-K_n} T_{k,n} \le t + b(n)\Big) = \exp(-e^{-t}). \tag{2.2}$$

Similarly to the proof of (2.26) and (2.27) below, we get

$$a(n)\max_{2\le k\le K_n} T_{k,n} - b(n) \xrightarrow{P} -\infty, \tag{2.3}$$

and

$$a(n)\max_{n-K_n\le k\le n-2} T_{k,n} - b(n) \xrightarrow{P} -\infty. \tag{2.4}$$

Now Theorem 1.1 follows from (2.2)–(2.4). □

We continue with establishing three auxiliary lemmas for the proof of Theorem 1.2.

As in Csörgő et al. (2003), we start with putting $b = \inf\{x \ge 1; l(x) > 0\}$ and

$$\eta_n = \inf\left\{s : s \ge b+1, \frac{l(s)}{s^2} \le \frac{(\log\log n)^4}{n}\right\}.$$

Let

$$Z_j = X_j I\big(|X_j| > \eta_j\big), \qquad Y_j = X_j I\big(|X_j| \le \eta_j\big),$$

$$Y_j^* = Y_j - EY_j, \quad S_n^* = \sum_{j=1}^n Y_j^*, \qquad B_n^2 = \sum_{j=1}^n EY_j^{*2}, \qquad V_n^2 = \sum_{j=1}^n X_j^2.$$

Then, as $n \to \infty$, $\eta_n \to \infty$, $nl(\eta_n) = \eta_n^2(\log\log n)^4$ for every large enough n and $B_n^2 \sim nl(\eta_n)$. As in Csörgő et al. (2003), we may assume without loss of generality that

$$B_n^2 = nl(\eta_n) = \eta_n^2(\log\log n)^4 \qquad \text{for all } n \ge 1.$$

Let $\{\tilde{X}, \tilde{X}_1, \tilde{X}_2, \ldots\}$ be a sequence of i.i.d. random variables with $\tilde{X} \stackrel{d}{=} X$, independently of $\{X, X_1, X_2, \ldots\}$. We define $\tilde{S}_n, \tilde{Z}_j, \tilde{Y}_j, \tilde{Y}_j^*, \tilde{S}_n^*$ and $\tilde{V}_n$ similarly to

$S_n, Z_j, Y_j, Y_j^*, S_n^*$ and V_n. Define

$$S_{k,n}=\begin{cases}\dfrac{S_k}{k}-\dfrac{\tilde S_{n-[n/2]}+S_{[n/2]}-S_k}{n-k}, & \text{if } 1\le k\le n/2;\\ \dfrac{S_{[n/2]}+\tilde S_{n-[n/2]}-\tilde S_{n-k}}{k}-\dfrac{\tilde S_{n-k}}{n-k}, & \text{if } n/2<k<n,\end{cases}$$

$$S^*_{k,n}=\begin{cases}\dfrac{S^*_k}{k}-\dfrac{\tilde S^*_{n-[n/2]}+S^*_{[n/2]}-S^*_k}{n-k}, & \text{if } 1\le k\le n/2;\\ \dfrac{S^*_{[n/2]}+\tilde S^*_{n-[n/2]}-\tilde S^*_{n-k}}{k}-\dfrac{\tilde S^*_{n-k}}{n-k}, & \text{if } n/2<k<n,\end{cases}$$

$$B^2_{k,n}=\begin{cases}\dfrac{B^2_k}{k^2}+\dfrac{B^2_{n-[n/2]}+B^2_{[n/2]}-B^2_k}{(n-k)^2}, & \text{if } 1\le k\le n/2;\\ \dfrac{B^2_{[n/2]}+B^2_{n-[n/2]}-B^2_{n-k}}{k^2}+\dfrac{B^2_{n-k}}{(n-k)^2}, & \text{if } n/2<k<n,\end{cases}$$

$$V^2_{k,n}=\begin{cases}\dfrac{V^2_k}{k^2}-\dfrac{S^2_k}{k^3}+\dfrac{\tilde V^2_{n-[n/2]}+V^2_{[n/2]}-V^2_k}{(n-k)^2}\\ \qquad -\dfrac{(\tilde S_{n-[n/2]}+S_{[n/2]}-S_k)^2}{(n-k)^3}, & \text{if } 1\le k\le n/2;\\ \dfrac{V^2_{[n/2]}+\tilde V^2_{n-[n/2]}-\tilde V^2_{n-k}}{k^2}-\dfrac{(S_{[n/2]}+\tilde S_{n-[n/2]}-\tilde S_{n-k})^2}{k^3}\\ \qquad +\dfrac{\tilde V^2_{n-k}}{(n-k)^2}-\dfrac{\tilde S^2_{n-k}}{(n-k)^3}, & \text{if } n/2<k<n,\end{cases}$$

$$\bar V^2_{k,n}=\begin{cases}\dfrac{V^2_k}{k(k-1)}-\dfrac{S^2_k}{k^2(k-1)}+\dfrac{\tilde V^2_{n-[n/2]}+V^2_{[n/2]}-V^2_k}{(n-k)(n-k-1)}\\ \qquad -\dfrac{(\tilde S_{n-[n/2]}+S_{[n/2]}-S_k)^2}{(n-k)^2(n-k-1)}, & \text{if } 2\le k\le n/2;\\ \dfrac{V^2_{[n/2]}+\tilde V^2_{n-[n/2]}-\tilde V^2_{n-k}}{k(k-1)}-\dfrac{(S_{[n/2]}+\tilde S_{n-[n/2]}-\tilde S_{n-k})^2}{k^2(k-1)}\\ \qquad +\dfrac{\tilde V^2_{n-k}}{(n-k)(n-k-1)}-\dfrac{\tilde S^2_{n-k}}{(n-k)^2(n-k-1)},\\ & \text{if } n/2<k\le n-2.\end{cases}$$

Clearly, with $\{T_{k,n}, 2\le k\le n-2\}$ as in (1.10), we have

$$\{T_{k,n}, 2\le k\le n-2\}\overset{d}{=}\left\{\frac{S_{k,n}}{\bar V_{k,n}}, 2\le k\le n-2\right\}\qquad \text{for each } n\ge 4,$$

where, and throughout, $\overset{d}{=}$ stands for equality in distribution.

Lemma 2.1. *As $n \to \infty$, we have*

$$\frac{l(\eta_n) - l(\eta_{n/(\log\log n)^5})}{l(\eta_n)} = o(1/\log\log n). \tag{2.5}$$

Proof. Since

$$1 \ge \frac{l(\eta_{n/(\log\log n)^5})}{l(\eta_n)} \ge \exp\left\{-C_0 \int_{\eta_{n/(\log\log n)^5}}^{\eta_n} \frac{1}{u \log u}\, du\right\}$$
$$\ge \exp\left\{-C_0 \frac{\eta_n}{\eta_{n/(\log\log n)^5} \log \eta_{n/(\log\log n)^5}}\right\},$$

and η_n is a regularly varying function with index $1/2$, for any $\varepsilon > 0$, we have $\eta_n/\eta_{n/(\log\log n)^5} \le (\log\log n)^{5/2+\varepsilon}$ for sufficiently large n, and $\log \eta_{n/(\log\log n)^5} \sim (1/2)\log n$ as $n \to \infty$. Hence,

$$\frac{l(\eta_n) - l(\eta_{n/(\log\log n)^5})}{l(\eta_n)} = o(1/\log\log n).$$

□

Lemma 2.2. *As $n \to \infty$, we have*

$$\frac{\sum_{j=1}^n (|Z_j| + E|Z_j|)}{B_n/\sqrt{\log\log n}} \xrightarrow{P} 0.$$

Proof. Let $\tau_j = \eta_j(\log\log j)^3$ and $Z_j^* = X_j I(\eta_j < |X_j| < \tau_j)$. From the proof of Lemma 2 in Csörgő et al. (2003), we have $P(Z_j \ne Z_j^*, \text{ i.o.}) = 0$. Hence, by Chebyshev's inequality, in order to prove Lemma 2.2, we only need to prove that, as $n \to \infty$,

$$\sum_{j=1}^n E|Z_j^*| = o(B_n/\sqrt{\log\log n}), \tag{2.6}$$

$$\sum_{j=1}^n E Z_j^{*2} = o\big(B_n^2/\log\log n\big), \tag{2.7}$$

$$\sum_{j=1}^n E|X_j| I\big(|X_j| > \tau_j\big) = o(B_n/\sqrt{\log\log n}). \tag{2.8}$$

We only prove (2.6) and (2.8), for the proof of (2.7) is similar to that of (2.6). Since η_n is a regularly varying function with index $1/2$, we have that for sufficiently large n,

$$\eta_{n/(\log\log n)^{16}} (\log\log n)^3 \le \eta_{n/(\log\log n)^9}.$$

Also, similarly, by the fact that $\sqrt{j}(\log\log j)^2/\sqrt{l(\eta_j)}$ is a regularly varying function with index $1/2$, we have that for sufficiently large n,

$$\max_{1\le j\le n/(\log\log n)^9}\frac{j}{\eta_j}=\max_{1\le j\le n/(\log\log n)^9}\frac{\sqrt{j}(\log\log j)^2}{\sqrt{l(\eta_j)}}\le\frac{\sqrt{n}}{\sqrt{l(\eta_n)}(\log\log n)^2}.$$

Hence, by using the same method as that in the proof of Lemma 2.1, we have

$$\begin{aligned}\sum_{j=1}^{n}E\big|Z_j^*\big| &\le \sum_{j=1}^{n/(\log\log n)^{16}} E|X_1|I\big(\eta_i<|X_1|<\eta_{n/(\log\log n)^9}\big)\\ &\quad + nE|X_1|I\big(\eta_{n/(\log\log n)^{16}}<|X_1|<\eta_n(\log\log n)^3\big)\\ &\le \sum_{j=1}^{n/(\log\log n)^9} jE|X_1|I\big(\eta_j<|X_1|<\eta_{j+1}\big)\\ &\quad+\frac{n(l(\eta_n(\log\log n)^3)-l(\eta_{n/(\log\log n)^{16}}))}{\eta_{n/(\log\log n)^{16}}}\\ &=o\big(B_n/(\log\log n)\big),\qquad n\to\infty.\end{aligned}$$

Thus, (2.6) is proved.

Next, we prove (2.8). By the fact that $E|X|I(|X|\ge x)=o(1)l(x)/x$ as $x\to\infty$,

$$\sum_{j=1}^{n}E|X_j|I\big(|X_j|>\tau_j\big)=o(1)\sum_{j=1}^{n}\frac{l(\tau_j)}{\tau_j}\le o(1)l(\tau_n)\sum_{j=1}^{n}\frac{1}{\tau_j}.$$

Since $1/\tau_n$ is a regularly varying function with index $-1/2$, by Tauberian theorem (see, for instance, Theorem 5 in Feller (1971, p. 447), we have $\sum_{j=1}^{n}\frac{1}{\tau_j}\sim 2n/\tau_n$ as $n\to\infty$. Hence, as $n\to\infty$,

$$\sum_{j=1}^{n}E|X_j|I\big(|X_j|>\tau_j\big)=o(1)\frac{nl(\tau_n)}{\tau_n}=o(1)B_n/(\log\log n).$$

Thus, (2.8) is proved and the proof of Lemma 2.2 is complete. □

Lemma 2.3. *For all $t\in\mathbb{R}$, we have*

$$\lim_{n\to\infty}P\Big(a(n)\max_{1\le k<n}S_{k,n}^*/B_{k,n}\le t+b(n)\Big)=\exp(-e^{-t}),\tag{2.9}$$

and

$$\lim_{n\to\infty}P\Big(a(n)\max_{1\le k<n}\big|S_{k,n}^*\big|/B_{k,n}\le t+b(n)\Big)=\exp(-2e^{-t}).\tag{2.10}$$

Proof. We only prove (2.9), since the proof of (2.10) is similar. Since $l(x^2) \le 2^{C_0} l(x)$, by (42) in Csörgő et al. (2003), there exist two independent Wiener processes $W^{(1)}$ and $W^{(2)}$ such that, as $n \to \infty$,

$$S_n^* - W^{(1)}(B_n^2) = o(B_n/\sqrt{\log\log n}) \qquad \text{a.s.} \tag{2.11}$$

and

$$\tilde{S}_n^* - W^{(2)}(B_n^2) = o(B_n/\sqrt{\log\log n}) \qquad \text{a.s.} \tag{2.12}$$

Define $K_n = \exp\{\log^{1/3} n\}$ and

$$W(n,t) = \begin{cases} n^{-1/2}\big(W^{(1)}(nt) - t\big(W^{(1)}(n/2) + W^{(2)}(n/2)\big)\big), & 0 \le t \le 1/2, \\ n^{-1/2}\big(-W^{(2)}(n-nt) + (1-t)\big(W^{(1)}(n/2) + W^{(2)}(n/2)\big)\big), & \\ & 1/2 < t \le 1. \end{cases}$$

Computing its covariance function, one concludes that $W(n,t)$ is a Brownian bridge in $0 \le t \le 1$ for each $n \ge 1$. Now, as $n \to \infty$, we have

$$\sqrt{\log\log n} \max_{K_n \le k \le n/2} \left| \frac{S_{k,n}^*}{B_{k,n}} - \frac{B_n^2 W(B_n^2, B_k^2/B_n^2)}{\sqrt{B_k^2(B_n^2 - B_k^2)}} \right| \xrightarrow{P} 0. \tag{2.13}$$

To prove (2.13), we notice that for $k \le n/2$,

$$S_{k,n}^* = \frac{n}{k(n-k)}\left(S_k^* - \frac{k}{n}(\tilde{S}_{n-[n/2]}^* + S_{[n/2]}^*)\right).$$

Hence, for $k \le n/2$,

$$\begin{aligned} &\left| \frac{S_{k,n}^*}{B_{k,n}} - \frac{B_n^2 W(B_n^2, B_k^2/B_n^2)}{\sqrt{B_k^2(B_n^2 - B_k^2)}} \right| \\ &\quad \le \left|W\big(B_n^2, B_k^2/B_n^2\big)\right| \left| \frac{nB_n}{k(n-k)B_{k,n}} - \frac{B_n^2}{\sqrt{B_k^2(B_n^2 - B_k^2)}} \right| \\ &\qquad + \frac{nB_n}{k(n-k)B_{k,n}} \left| \frac{k(n-k)}{nB_n} S_{k,n}^* - W\big(B_n^2, B_k^2/B_n^2\big) \right| \\ &\quad := L_1(k,n) + L_2(k,n). \end{aligned} \tag{2.14}$$

First, we estimate $L_1(k,n)$. We have

$$\begin{aligned} &\frac{k^2(n-k)^2 B_{k,n}^2}{n^2 B_n^2} - \frac{B_k^2(B_n^2 - B_k^2)}{B_n^4} \\ &\quad = \left(\frac{B_k^2}{B_n^2} - \frac{k}{n}\right)^2 - \frac{k^2(B_n^2 - B_{[n/2]}^2 - B_{n-[n/2]}^2)}{n^2 B_n^2}. \end{aligned}$$

Note that $(k/n)^{5/8} \le B_k/B_n \le (k/n)^{3/8}$ holds for all $K_n \le k \le n$ and sufficiently large n by the fact that B_n is a regularly varying function with index $1/2$. Then

$$\max_{K_n \le k \le n/(\log\log n)^5} \frac{B_n^3}{B_k^3}\left(\frac{B_k^2}{B_n^2} - \frac{k}{n}\right)^2 \le 2 \max_{K_n \le k \le n/(\log\log n)^5}\left(\frac{B_k}{B_n} + \frac{B_n^3 k^2}{B_k^3 n^2}\right)$$
$$\le 4(\log\log n)^{-5/8}.$$

Also, by Lemma 2.1,

$$\max_{n/(\log\log n)^5 < k \le n/2} \frac{B_n^3}{B_k^3}\left(\frac{B_k^2}{B_n^2} - \frac{k}{n}\right)^2$$
$$\le \max_{n/(\log\log n)^5 < k \le n/2} \frac{k^2 B_n^3}{n^2 B_k^3} \frac{(l(\eta_n) - l(\eta_{n/(\log\log n)^5}))^2}{l(\eta_n)^2}$$
$$= o(1/\sqrt{\log\log n}), \qquad n \to \infty.$$

Hence, as $n \to \infty$,

$$\sqrt{\log\log n} \max_{K_n \le k \le n/2} \frac{B_n^3}{B_k^3}\left(\frac{B_k^2}{B_n^2} - \frac{k}{n}\right)^2 \to 0. \tag{2.15}$$

Again by Lemma 2.1, as $n \to \infty$,

$$\sqrt{\log\log n} \max_{K_n \le k \le n/2} \frac{B_n^3}{B_k^3} \frac{k^2(B_n^2 - B_{[n/2]}^2 - B_{n-[n/2]}^2)}{n^2 B_n^2}$$
$$\le \sqrt{\log\log n}\frac{l(\eta_n) - l(\eta_{[n/2]})}{l(\eta_n)} \to 0.$$

Thus, as $n \to \infty$,

$$\sqrt{\log\log n} \max_{K_n \le k \le n/2} \frac{B_n^3}{B_k^3}\left|\frac{k^2(n-k)^2 B_{k,n}^2}{n^2 B_n^2} - \frac{B_k^2(B_n^2 - B_k^2)}{B_n^4}\right| \to 0. \tag{2.16}$$

This implies that for large n and all $K_n \le k \le n/2$,

$$\left|\frac{k^2(n-k)^2 B_{k,n}^2}{n^2 B_n^2} - \frac{B_k^2(B_n^2 - B_k^2)}{B_n^4}\right| \le \frac{1}{4}\frac{B_k^3}{B_n^3} \le \frac{1}{4}\frac{B_k^2(B_n^2 - B_k^2)}{B_n^4}\frac{B_n B_{[n/2]}}{B_n^2 - B_{[n/2]}^2}$$
$$\le \frac{1}{2}\frac{B_k^2(B_n^2 - B_k^2)}{B_n^4}.$$

Hence, for large n and all $K_n \le k \le n/2$,

$$\frac{(1/2)B_n^2}{\sqrt{B_k^2(B_n^2 - B_k^2)}} \le \frac{nB_n}{k(n-k)B_{k,n}} \le \frac{2B_n^2}{\sqrt{B_k^2(B_n^2 - B_k^2)}}. \tag{2.17}$$

Noting that $|1/\sqrt{x} - 1/\sqrt{y}| \le |x-y|/(x\sqrt{y})$ for all $x, y > 0$, it follows from (2.16) and (2.17) that

$$\begin{aligned}
&\sqrt{\log\log n}\max_{K_n\le k\le n/2}\left|\frac{nB_n}{k(n-k)B_{k,n}} - \frac{B_n^2}{\sqrt{B_k^2(B_n^2-B_k^2)}}\right| \\
&\quad\le \sqrt{2\log\log n}\max_{K_n\le k\le n/2}\left|\frac{k^2(n-k)^2B_{k,n}^2}{n^2B_n^2} - \frac{B_k^2(B_n^2-B_k^2)}{B_n^4}\right| \\
&\qquad\qquad \times\left(\frac{B_k^2(B_n^2-B_k^2)}{B_n^4}\right)^{-3/2} \qquad (2.18)\\
&\quad\le 4\sqrt{\log\log n}\max_{K_n\le k\le n/2}\frac{B_n^3}{B_k^3}\left|\frac{k^2(n-k)^2B_{k,n}^2}{n^2B_n^2} - \frac{B_k^2(B_n^2-B_k^2)}{B_n^4}\right| \to 0.
\end{aligned}$$

By properties of Brownian motion,

$$\begin{aligned}
\max_{K_n\le k\le n/2}\left|W\left(B_n^2, B_k^2/B_n^2\right)\right| &\le 2B_n^{-1}\sup_{0\le t\le B_n^2}\left|W^{(1)}(t)\right| + B_n^{-1}\left|W^{(2)}\left(B_n^2/2\right)\right| \\
&\overset{d}{=} 2\sup_{0\le t\le 1}\left|W^{(1)}(t)\right| + \left|W^{(2)}(1/2)\right|.
\end{aligned}$$

This together with (2.18) yields

$$\sqrt{\log\log n}\max_{K_n\le k\le n/2} L_1(k,n) \xrightarrow{P} 0, \qquad n\to\infty. \qquad (2.19)$$

Next, we estimate $L_2(k,n)$. By (2.11) and (2.12),

$$\begin{aligned}
&\left|\frac{k(n-k)}{nB_n}S_{k,n}^* - W\left(B_n^2, B_k^2/B_n^2\right)\right| \\
&\quad\le \frac{k}{nB_n}\left|W^{(1)}\left(B_n^2/2\right) - W^{(1)}\left(B_{[n/2]}^2\right)\right| \\
&\qquad + \frac{k}{nB_n}\left|W^{(2)}\left(B_n^2/2\right) - W^{(2)}\left(B_{n-[n/2]}^2\right)\right| \\
&\qquad + \left|\frac{k}{n} - \frac{B_k^2}{B_n^2}\right|\frac{|W^{(1)}(B_n^2/2)| + |W^{(2)}(B_n^2/2)|}{B_n} + \frac{o_k(1)B_k}{B_n\sqrt{\log\log k}},
\end{aligned}$$

where $o_k(1)\to 0$ as $k\to\infty$. Similarly to the proof of (2.15), we have

$$\sqrt{\log\log n}\max_{K_n\le k\le n/2}\frac{B_n}{B_k}\left|\frac{B_k^2}{B_n^2} - \frac{k}{n}\right| \to 0, \qquad n\to\infty.$$

This, together with (2.17) and the fact that

$$\frac{|W^{(1)}(B_n^2/2)| + |W^{(2)}(B_n^2/2)|}{B_n} \overset{d}{=} \left|W^{(1)}(1/2)\right| + \left|W^{(2)}(1/2)\right|,$$

as $n \to \infty$, yields

$$\sqrt{\log\log n} \max_{K_n \le k \le n/2} \frac{nB_n}{k(n-k)B_{k,n}} \left| \frac{k}{n} - \frac{B_k^2}{B_n^2} \right| \frac{|W^{(1)}(B_n^2/2)| + |W^{(2)}(B_n^2/2)|}{B_n} \xrightarrow{P} 0.$$

Similarly to the proof of Lemma 2.1, we have that, as $n \to \infty$,

$$\begin{aligned} &\frac{\sqrt{\log\log n}}{B_n} |W^{(1)}(B_n^2/2) - W^{(1)}(B_{[n/2]}^2)| \\ &\overset{d}{=} \sqrt{\log\log n} \left(\frac{B_n^2/2 - B_{[n/2]}^2}{B_n^2} \right)^{1/2} |W^{(1)}(1)| \\ &= \sqrt{\log\log n} \left(\frac{(n/2)l(\eta_n) - [n/2]l(\eta_{[n/2]})}{nl(\eta_n)} \right)^{1/2} |W^{(1)}(1)| \xrightarrow{P} 0. \end{aligned}$$

Hence, by (2.17), as $n \to \infty$,

$$\sqrt{\log\log n} \max_{K_n \le k \le n/2} \frac{nB_n}{k(n-k)B_{k,n}} \frac{k}{nB_n} |W^{(1)}(B_n^2/2) - W^{(1)}(B_{[n/2]}^2)| \xrightarrow{P} 0.$$

Similarly, as $n \to \infty$,

$$\sqrt{\log\log n} \max_{K_n \le k \le n/2} \frac{nB_n}{k(n-k)B_{k,n}} \frac{k}{nB_n} |W^{(2)}(B_n^2/2) - W^{(2)}(B_{n-[n/2]}^2)| \xrightarrow{P} 0.$$

Also, by (2.17), as $n \to \infty$,

$$\sqrt{\log\log n} \max_{K_n \le k \le n/2} \frac{nB_n}{k(n-k)B_{k,n}} \frac{o_k(1)B_k}{B_n\sqrt{\log\log k}} \xrightarrow{P} 0.$$

Hence,

$$\sqrt{\log\log n} \max_{K_n \le k \le n/2} L_2(k,n) \xrightarrow{P} 0, \qquad n \to \infty. \tag{2.20}$$

Now (2.13) follows from (2.14), (2.19) and (2.20). Now, similarly, as $n \to \infty$,

$$\sqrt{\log\log n} \max_{n/2 < k \le n-K_n} \left| \frac{S_{k,n}^*}{B_{k,n}} - \frac{B_n^2 W(B_n^2, B_k^2/B_n^2)}{\sqrt{B_k^2(B_n^2 - B_k^2)}} \right| \xrightarrow{P} 0.$$

Hence, as $n \to \infty$,

$$\sqrt{\log\log n} \left| \max_{K_n \le k \le n-K_n} \frac{S_{k,n}^*}{B_{k,n}} - \sup_{K_n \le k \le n-K_n} \frac{W(B_n^2, t)}{\sqrt{(B_k^2/B_n^2)(1 - B_k^2/B_n^2)}} \right| \xrightarrow{P} 0.$$

Next, we will show that, as $n \to \infty$,

$$\begin{aligned} \sqrt{\log\log n} \Bigg| &\sup_{B_{K_n}^2/B_n^2 \le t \le B_{n-K_n}^2/B_n^2} \frac{W(B_n^2, t)}{\sqrt{t(1-t)}} \\ &- \sup_{K_n \le k \le n-K_n} \frac{W(B_n^2, t)}{\sqrt{(B_k^2/B_n^2)(1 - B_k^2/B_n^2)}} \Bigg| \xrightarrow{P} 0. \end{aligned} \tag{2.21}$$

Write

$$\Delta_n = \inf_{K_n+1\le k\le n-K_n} \frac{B_k^2 - B_{k-1}^2}{B_n^2} = \frac{l(\eta_{K_n})}{B_n^2}$$

and recall that $W(B_n^2, t)$ is a Brownian bridge in $t \in [0, 1]$ for each $n \ge 1$. Hence, to prove (2.21), we only need to show that, as $n \to \infty$,

$$\sqrt{\log\log n} \sup_{B_{K_n}^2/B_n^2\le t,s\le B_{n-K_n}^2/B_n^2} \sup_{|t-s|\le\Delta_n} \left| \frac{W(t) - tW(1)}{\sqrt{t(1-t)}} - \frac{W(s) - sW(1)}{\sqrt{s(1-s)}} \right| \xrightarrow{P} 0,$$

where $W(t)$ is a standard Brownian motion. This follows from results on the increments of a Brownian motion (see, for instance, Csörgő and Révész (1981, Theorem 1.2.1)) and by some basic calculations. We omit the details here. Hence, as $n \to \infty$,

$$\sqrt{\log\log n} \left| \max_{K_n\le k\le n-K_n} \frac{S_{k,n}^*}{B_{k,n}} - \sup_{B_{K_n}^2/B_n^2\le t\le B_{n-K_n}^2/B_n^2} \frac{W(B_n^2, t)}{\sqrt{t(1-t)}} \right| \xrightarrow{P} 0. \quad (2.22)$$

By using (A.4.30) and (A.4.31) in Csörgő and Horváth (1997), as $n \to \infty$, we conclude

$$\left(2\log\log B_n^2\right)^{-1/2} \sup_{1/B_n^2\le t\le c(B_n^2)} \frac{W(B_n^2, t)}{\sqrt{t(1-t)}} \xrightarrow{P} \sqrt{5/12},$$

$$\left(2\log\log B_n^2\right)^{-1/2} \sup_{1-c(B_n^2)\le t\le 1/B_n^2} \frac{W(B_n^2, t)}{\sqrt{t(1-t)}} \xrightarrow{P} \sqrt{5/12},$$

where $c(B_n^2) = \exp\{(\log B_n^2)^{5/12}\}/B_n^2$. Notice that $B_{K_n}^2/B_n^2 \le c(B_n^2)$ and $B_{n-K_n}^2/B_n^2 \ge 1 - c(B_n^2)$ for sufficiently large n. Hence, as $n \to \infty$,

$$a\left(B_n^2\right) \sup_{1/B_n^2\le t\le B_{K_n}^2/B_n^2} \frac{W(B_n^2, t)}{\sqrt{t(1-t)}} - b\left(B_n^2\right) \xrightarrow{P} -\infty, \quad (2.23)$$

$$a\left(B_n^2\right) \sup_{B_{n-K_n}^2/B_n^2\le t\le 1-1/B_n^2} \frac{W(B_n^2, t)}{\sqrt{t(1-t)}} - b\left(B_n^2\right) \xrightarrow{P} -\infty. \quad (2.24)$$

By (A.4.29) and Theorem A.3.1 in Csörgő and Horváth (1997), we arrive at

$$\lim_{n\to\infty} P\left(a\left(B_n^2\right) \sup_{1/B_n^2\le t\le 1-1/B_n^2} \frac{W(B_n^2, t)}{\sqrt{t(1-t)}} \le t + b\left(B_n^2\right) \right) = \exp\left(-e^{-t}\right). \quad (2.25)$$

Now, from (2.22)–(2.25) it follows that for all $t \in \mathbb{R}$,

$$\lim_{n\to\infty} P\left(a\left(B_n^2\right) \max_{K_n\le k\le n-K_n} S_{k,n}^*/B_{k,n} \le t + b\left(B_n^2\right) \right) = \exp\left(-e^{-t}\right).$$

This, together with (2.28) below, implies that for all $t \in \mathbb{R}$,

$$\lim_{n\to\infty} P\Big(a(B_n^2) \max_{1\le k<n} S_{k,n}^*/B_{k,n} \le t + b(B_n^2)\Big) = \exp(-e^{-t}).$$

Since, as $n \to \infty$, $\log\log B_n^2 = \log\log n + o(1)$, we have

$$\begin{aligned} &a(n) \max_{1\le k<n} S_{k,n}^*/B_{k,n} - b(n) \\ &= \frac{a(n)}{a(B_n^2)}\Big(a(B_n^2) \max_{1\le k<n} S_{k,n}^*/B_{k,n} - b(B_n^2)\Big) + \frac{a(n)}{a(B_n^2)} b(B_n^2) - b(n) \\ &= (1+o(1))\Big(a(B_n^2) \max_{1\le k<n} S_{k,n}^*/B_{k,n} - b(B_n^2)\Big) + o(1), \end{aligned}$$

which implies (2.9). Lemma 2.3 is proved. □

Proof of Theorem 1.2. Write $K_n = \exp\{\log^{1/3} n\}$, and put

$$\Omega_1 = \Big\{K_n < k \le n/4 : \sum_{i=1}^k |Z_i| \le B_k/\log\log k\Big\},$$

$$\Omega_2 = \Big\{K_n < k \le n/4 : \sum_{i=1}^k |\tilde{Z}_i| \le B_k/\log\log k\Big\}.$$

Define $\Omega' = \Omega_1 \cup \{k : n/4 < k \le n/2\}$, $\Omega'' = \{k : n-k \in \Omega_2\} \cup \{k : n/2 < k < 3n/4\}$ and $\Omega_1' = \{k : 2 \le k \le n/4\} - \Omega_1$, $\Omega_2' = \{k : 3n/4 \le k \le n-2\} - \{k : n-k \in \Omega_2\}$.

Notice that, as $n \to \infty$, $S_{[nt]}/b_n \xrightarrow{d} W(t)$ and $V_n^2/b_n^2 \xrightarrow{P} 1$, where W is a Brownian motion and b_n is a regularly varying function with index $1/2$. Hence

$$\begin{aligned} &\frac{\min_{k\le n/4}(\tilde{V}_{n-[n/2]}^2 + V_{[n/2]}^2 - V_k^2 - (\tilde{S}_{n-[n/2]} + S_{[n/2]} - S_k)^2/(n-k))}{b_n^2} \\ &\ge \frac{\tilde{V}_{n-[n/2]}^2}{b_n^2} - \frac{3\tilde{S}_{n-[n/2]}^2 + 6(\max_{1\le k\le n/2}|S_k|)^2}{(n/2)b_n^2} \xrightarrow{P} 1/2, \qquad n \to \infty. \end{aligned}$$

Notice that by the self-normalized LIL of Griffin and Kuelbs (1989), as $n \to \infty$, we have

$$\limsup_{n\to\infty} \frac{|S_n|}{\sqrt{2\log\log n(V_n^2 - S_n^2/n)}} = 1 \qquad \text{a.s.}$$

Consequently,

$$\begin{aligned} &\frac{1}{\sqrt{2\log\log n}} \max_{2\le k\le K_n} \frac{|S_k|}{\sqrt{(V_k^2 - S_k^2/k)}} \\ &\le \frac{\sqrt{2\log\log K_n}}{\sqrt{2\log\log n}}(1+o(1)) = \sqrt{1/3} + o(1) \qquad \text{a.s.} \end{aligned}$$

Similarly, by (18) in Csörgő et al. (2003), we conclude

$$\frac{1}{\sqrt{2\log\log n}} \max_{k>K_n \text{ and } k\in\Omega_1'} \frac{|S_k|}{\sqrt{(V_k^2 - S_k^2/k)}} \le \sqrt{1/2} + o(1) \qquad \text{a.s.}, n\to\infty.$$

Thus, by noting that $\frac{a+b}{\sqrt{c+d}} \le \frac{a}{\sqrt{c}} + \frac{b}{\sqrt{d}}$ holds for all $a, b, c, d > 0$,

$$\begin{aligned}
&\frac{1}{\sqrt{2\log\log n}} \max_{k\in\Omega_1'} \frac{|S_{k,n}|}{\bar{V}_{k,n}} \\
&\quad\le \frac{1}{\sqrt{2\log\log n}} \max_{k\in\Omega_1'} \frac{n}{n-k} \frac{|S_k|}{\sqrt{V_k^2 - S_k^2/k}} \\
&\qquad + \Big((|S_{[n/2]}| + |\tilde{S}_{n-[n/2]}|)/(b_n\sqrt{2\log\log n}) \Big) \\
&\qquad \Big/ \Bigg(\min_{k\le n/4} \sqrt{\tilde{V}_{n-[n/2]}^2 + V_{[n/2]}^2 - V_k^2 - \frac{(\tilde{S}_{n-[n/2]} + S_{[n/2]} - S_k)^2}{(n-k)}} \Big/ b_n \Bigg) \\
&\quad\le 2\sqrt{2}/3 + o_P(1), \qquad n\to\infty.
\end{aligned}$$

This, as $n\to\infty$, implies

$$a(n) \max_{k\in\Omega_1'} \frac{|S_{k,n}|}{\bar{V}_{k,n}} - b(n) \xrightarrow{P} -\infty, \tag{2.26}$$

and, similarly

$$a(n) \max_{k\in\Omega_2'} \frac{|S_{k,n}|}{\bar{V}_{k,n}} - b(n) \xrightarrow{P} -\infty. \tag{2.27}$$

Furthermore, similarly, by using (20) in Csörgő et al. (2003), and by the facts that, as $n\to\infty$, $S_n^*/B_n \xrightarrow{d} N(0, 1)$ and $\limsup_{n\to\infty} S_n^*/(2B_n^2 \log\log n)^{1/2} = 1$ a.s. (by (2.11)), we infer

$$a(n) \max_{k\in\Omega_1'\cup\Omega_2'} \frac{|S_{k,n}^*|}{B_{k,n}} - b(n) \xrightarrow{P} -\infty. \tag{2.28}$$

Now, in order to prove Theorem 1.2, we only need to show that, as $n\to\infty$,

$$a(n) \max_{k\in\Omega'} \left| \frac{S_{k,n}}{V_{k,n}} - \frac{S_{k,n}^*}{B_{k,n}} \right| \xrightarrow{P} 0, \tag{2.29}$$

and

$$a(n) \max_{k\in\Omega''} \left| \frac{S_{k,n}}{V_{k,n}} - \frac{S_{k,n}^*}{B_{k,n}} \right| \xrightarrow{P} 0. \tag{2.30}$$

In fact, if (2.29) and (2.30) hold true, then it follows from (2.28) and Lemma 2.3 that, for all $t \in \mathbb{R}$,

$$\lim_{n\to\infty} P\Big(a(n) \max_{k\in\Omega'\cup\Omega''} S_{k,n}/V_{k,n} \le t + b(n)\Big) = \exp(-e^{-t}). \tag{2.31}$$

And also by Lemma 2.3, we obtain that

$$\frac{1}{\sqrt{2\log\log n}} \max_{1\le k<n} \frac{|S^*_{k,n}|}{B_{k,n}} \xrightarrow{P} 1, \qquad n\to\infty. \tag{2.32}$$

By noting that

$$V^2_{k,n} \le \bar{V}^2_{k,n} \le \max\left\{\frac{k}{k-1}, \frac{n-k}{n-k-1}\right\} V^2_{k,n},$$

and by applying (2.29), (2.30) and (2.32), we get that,

$$\begin{aligned} a(n) &\max_{k\in\Omega'\cup\Omega''} \left|\frac{S_{k,n}}{\bar{V}_{k,n}} - \frac{S_{k,n}}{V_{k,n}}\right| \\ &\le \frac{a(n)}{\sqrt{K_n}} \max_{k\in\Omega'\cup\Omega''} \frac{|S_{k,n}|}{V_{k,n}} \\ &\le \frac{a(n)}{\sqrt{K_n}} \max_{k\in\Omega'\cup\Omega''} \left|\frac{S_{k,n}}{V_{k,n}} - \frac{S^*_{k,n}}{B_{k,n}}\right| + \frac{a(n)}{\sqrt{K_n}} \max_{k\in\Omega'\cup\Omega''} \frac{|S^*_{k,n}|}{B_{k,n}} \\ &\xrightarrow{P} 0, \qquad n\to\infty. \end{aligned} \tag{2.33}$$

This, together with (2.26), (2.27) and (2.31), yields Theorem 1.2.

Now we go to prove (2.29) and (2.30). We only prove (2.29), since the proof of (2.30) is similar. Clearly, we have

$$\begin{aligned} a(n) &\max_{k\in\Omega'} \left|\frac{S_{k,n}}{V_{k,n}} - \frac{S^*_{k,n}}{B_{k,n}}\right| \\ &\le a(n) \max_{k\in\Omega'} \left|\frac{S_{k,n}}{V_{k,n}} - \frac{S_{k,n}}{B_{k,n}}\right| + a(n) \max_{k\in\Omega'} \left|\frac{S_{k,n} - S^*_{k,n}}{B_{k,n}}\right| \\ &\le a(n) \max_{k\in\Omega'} \left|\frac{S_{k,n}}{V_{k,n}} \frac{V^2_{k,n} - B^2_{k,n}}{B^2_{k,n}}\right| + a(n) \max_{k\in\Omega'} \left|\frac{S_{k,n} - S^*_{k,n}}{B_{k,n}}\right|. \end{aligned} \tag{2.34}$$

By the self-normalized LIL of Griffin and Kuelbs (1989), we get that, as $n\to\infty$,

$$\sup_{K_n\le k\le n/2} \frac{V^2_{k,n}}{V^2_k/k^2 + (\tilde{V}^2_{n-[n/2]} + V^2_{[n/2]} - V^2_k)/(n-k)^2} \to 1 \qquad \text{a.s.}$$

Hence, for sufficiently large n,

$$\begin{aligned} a(n)\max_{k\in\Omega'}\left|\frac{S_{k,n}}{V_{k,n}}\frac{V_{k,n}^2-B_{k,n}^2}{B_{k,n}^2}\right| &\le 2a(n)\max_{k\in\Omega'}\left|\frac{S_k}{V_k}\frac{V_{k,n}^2-B_{k,n}^2}{B_{k,n}^2}\right| \\ &\quad + 2a(n)\max_{k\in\Omega'}\frac{|\tilde S_{n-[n/2]}|}{\tilde V_{n-[n/2]}}\left|\frac{V_{k,n}^2-B_{k,n}^2}{B_{k,n}^2}\right| \\ &\quad + 2a(n)\frac{V_n}{\tilde V_{n-[n/2]}}\max_{k\in\Omega'}\left|\frac{S_{[n/2]}-S_k}{V_n}\frac{V_{k,n}^2-B_{k,n}^2}{B_{k,n}^2}\right|. \end{aligned} \tag{2.35}$$

Since $EX=0$ and $E|X_1|^r<\infty$ for any $1<r<2$, it follows from the Marcinkiewicz–Zygmund strong law of large number (cf. Chow and Teicher (1978, p. 125)) that $S_n/n^{1/r}\to 0$ a.s. Hence, as $n\to\infty$,

$$\frac{(\log\log n)S_n^2}{nB_n^2}\to 0 \qquad \text{a.s.}$$

Note that for $n/4<k\le n/2$,

$$\frac{\sum_{j=1}^k(Z_j^2+|EZ_j|^2)/k^2}{B_{[n/2]}^2/(n-k)^2}\le 9\frac{\sum_{j=1}^k(Z_j^2+|EZ_j|^2)}{B_{[n/2]}^2},$$

and, by Lemma 2.2,

$$\frac{\sum_{j=1}^n|Z_j|^2}{B_n^2/\log\log n}\le\left(\frac{\sum_{j=1}^n|Z_j|}{B_n/\sqrt{\log\log n}}\right)^2\xrightarrow{P}0,$$

$$\frac{\sum_{j=1}^n|EY_j|^2}{B_n^2/\log\log n}=\frac{\sum_{j=1}^n|EZ_j|^2}{B_n^2/\log\log n}\le\left(\frac{\sum_{j=1}^n|EZ_j|}{B_n/\sqrt{\log\log n}}\right)^2\to 0, \qquad n\to\infty.$$

Now, by (40) of Csörgő et al. (2003), we have

$$\begin{aligned} (\log\log n)\max_{k\in\Omega'}\left|\frac{V_{k,n}^2-B_{k,n}^2}{B_{k,n}^2}\right| &\le 3\max_{k\in\Omega'}\frac{\log\log k|\sum_{j=1}^k(Y_j^2-EY_j^2)|}{B_k^2} \\ &\quad+\frac{\log\log n|\sum_{j=1}^{[n/2]}(Y_j^2-EY_j^2)|}{B_{[n/2]}^2}+\frac{\log\log n|\sum_{j=1}^{n-[n/2]}(\tilde Y_j^2-EY_j^2)|}{B_{n-[n/2]}^2} \end{aligned}$$

$$+3\max_{k\in\Omega_1}\frac{\log\log k\sum_{j=1}^{k}(Z_j^2+|EY_j|^2)}{B_k^2} \tag{2.36}$$

$$+10\frac{\log\log n\sum_{j=1}^{[n/2]}(Z_j^2+|EY_j|^2)}{B_{[n/2]}^2}$$

$$+\frac{\log\log n\sum_{j=1}^{n-[n/2]}(\tilde{Z}_j^2+|EY_j|^2)}{B_{n-[n/2]}^2}+12\max_{k\in\Omega'}\frac{(\log\log k)S_k^2}{kB_k^2}$$

$$+3\frac{(\log\log n)\tilde{S}_{n-[n/2]}^2}{(n/2)B_{n-[n/2]}^2}+3\frac{(\log\log n)S_{[n/2]}^2}{(n/2)B_{[n/2]}^2}\xrightarrow{P}0,\qquad n\to\infty.$$

By the self-normalized LIL of Griffin and Kuelbs (1989), we conclude

$$\max_{k\le n/2}\frac{|S_{[n/2]}-S_k|}{V_n\sqrt{2\log\log n}}\le\frac{2\max_{k\le n/2}|S_k|}{V_n\sqrt{2\log\log n}}\le 2\qquad \text{a.s}, n\to\infty. \tag{2.37}$$

By the facts that $V_n^2/b_n^2\xrightarrow{P}1$ and $\tilde{V}_n^2/b_n^2\xrightarrow{P}1$, as $n\to\infty$, we get

$$\frac{V_n}{\tilde{V}_{n-[n/2]}}=\frac{V_n}{b_n^2}\frac{b_{n-[n/2]}^2}{\tilde{V}_{n-[n/2]}}\frac{b_n^2}{b_{n-[n/2]}^2}\xrightarrow{P}2. \tag{2.38}$$

Thus, by using (2.35)–(2.38) and applying again the self-normalized LIL of Griffin and Kuelbs (1989), as $n\to\infty$, we arrive at

$$a(n)\max_{k\in\Omega'}\left|\frac{S_{k,n}}{V_{k,n}}\frac{V_{k,n}^2-B_{k,n}^2}{B_{k,n}^2}\right|\xrightarrow{P}0. \tag{2.39}$$

Similarly to the proof of (2.36), by using Lemma 2.2, we have

$$a(n)\max_{k\in\Omega'}\left|\frac{S_{k,n}-S_{k,n}^*}{B_{k,n}}\right|\le\sqrt{3}\max_{k\in\Omega_1}\frac{\sqrt{\log\log k}\sum_{j=1}^{k}(|Z_j|+|EZ_j|)}{B_k}$$

$$+4\frac{\sqrt{\log\log n}\sum_{j=1}^{[n/2]}(|Z_j|+|EZ_j|)}{B_{[n/2]}} \tag{2.40}$$

$$+\frac{\sqrt{\log\log n}\sum_{j=1}^{n-[n/2]}(|\tilde{Z}_j|+|EZ_j|)}{B_{n-[n/2]}}$$

$$\xrightarrow{P}0,\qquad n\to\infty.$$

Now (2.29) follows from (2.34), (2.39) and (2.40). This also completes the proof of Theorem 1.2. □

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