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Complete convergence and complete moment convergence for weighted sums of extended negatively dependent random variables under sub-linear expectation

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Abstract

In this paper, we study the complete convergence and complete moment convergence for weighted sums of extended negatively dependent (END) random variables under sub-linear expectations space with the condition of $C_{\mathbb{V}}[|X|^p l(|X|^{1/\alpha})] < \infty$, further $\hat{\mathbb{E}}(|X|^p l(|X|^{1/\alpha})) \le C_{\mathbb{V}}[|X|^p l(|X|^{1/\alpha})] < \infty$, $1 < p < 2$ ($l(x) > 0$ is a slow varying and monotone nondecreasing function). As an application, the Baum-Katz type result for weighted sums of extended negatively dependent random variables is established under sub-linear expectations space. The results obtained in the article are the extensions of the complete convergence and complete moment convergence under classical linear expectation space.

MSC: 60F15

Keywords: sub-linear expectation space; END random variables; complete convergence; complete moment convergence

1 Introduction

Additivity has been generally regarded as a fairly natural assumption, so the classical probability theorems have always been considered under additive probabilities and the linear expectations. However, many uncertain phenomena do not satisfy this assumption. So Peng [1–5] introduced the notions of sub-linear expectations to extend the classical linear expectations. He also established the general theoretical framework of the sub-linear expectation space. The theorems of sub-linear expectations are widely used to assess financial riskiness under uncertainty. For complete convergence and complete moment convergence, there are few reports under sub-linear expectations. This paper aims to obtain the complete convergence and complete moment convergence under sub-linear expectation space with the condition of $C_{\mathbb{V}}[|X|^p l(|X|^{1/\alpha})] < \infty$, further $\hat{\mathbb{E}}(|X|^p l(|X|^{1/\alpha})) \le C_{\mathbb{V}}[|X|^p l(|X|^{1/\alpha})] < \infty$, $1 < p < 2$. In addition, the results and conditions of this paper include a slow varying and monotone nondecreasing function, so the theorems are more generic than the traditional complete convergence. In a word, it is meaningful that this paper extends the complete convergence and complete moment convergence under sub-linear expectation.

Sub-linear expectations generate lots of interesting properties which are unlike those in linear expectations, and the issues in sub-linear expectations are more challenging, so lots of scholars have attached importance to them. Numbers of results have been established, for example, Peng [1–5] gained a weak law of large numbers and a central limit theorem under sub-linear expectation space. Chen [6] gained the law of large numbers for independent identically distributed random variables with the condition of $\hat{\mathbb{E}}(|X|^{1+\alpha}) < \infty$. The powerful tools as the moment inequalities and Kolmogorov's exponential inequalities were established by Zhang [7–9]. He also obtained the Hartman-Wintner's law of iterated logarithm and Kolmogorov's strong law of large numbers for identically distributed and extended negatively dependent random variables. Wu and Chen [10] also researched the law of the iterated logarithm, and Cheng [11] studied the strong law of larger number with a general moment condition $\sup_{i\geq 1} \hat{\mathbb{E}}[|X_i|\psi(|X_i|)] < \infty$, and so on. Many powerful inequations and conventional methods for linear expectation and probabilities are no longer valid, the study of limit theorems under sub-linear expectation becomes much more challenging.

The complete convergence has a relatively complete development in probability limit theory. The notion of complete convergence was raised by Hsu and Robbins [12], and Chow [13] established complete moment convergence. The complete moment convergence is a more general version of the complete convergence. Lots of results on complete convergence and complete moment convergence for different sequences have been found under classical probability space. For example, Shen *et al.* [14], Wang *et al.* [15] and Wu and Jiang [16], and so on. Some recent papers had new results about complete convergence and complete moment convergence. For instance, Wang *et al.* [17] gained general results of complete convergence and complete moment convergence for weighted sums of some class of random variables, and Wang *et al.* [18] researched complete convergence and complete moment convergence for a class of random variables, and so on. In addition, the theorems of this paper are the extensions of the literature [14] under sub-linear expectation space. And we prove the theorems in this paper with the condition of $C_{\mathbb{V}}[|X|^p l(|X|^{1/\alpha})] < \infty$, further $\hat{\mathbb{E}}(|X|^p l(|X|^{1/\alpha})) \leq C_{\mathbb{V}}[|X|^p l(|X|^{1/\alpha})] < \infty$, $1 < p < 2$ ($l(x) > 0$ is a slow varying function).

In the next section, we generally introduce some basic notations and concepts, related properties under sub-linear expectations and preliminary lemmas that are useful to prove the main theorems. In Section 3, the complete convergence and complete moment convergence under sub-linear expectation space are established. The proofs of these theorems are stated in the last section.

2 Basic settings

The study of this paper uses the framework and notations which are established by Peng [1–5]. So, we omit the definitions of sub-linear expectation ($\hat{\mathbb{E}}$), capacity ($\mathbb{V}, \nu$), countably sub-additive and Choquet integrals/expectations ($C_{\mathbb{V}}, C_\nu$) and so on.

Definition 2.1 (Peng [1, 2], Zhang [8])

(i) (Identical distribution) Assume that a space $\mathbf{X}_1$ and a space $\mathbf{X}_2$ are two n-dimensional random vectors defined severally in the sub-linear expectation space $(\Omega_1, \mathcal{H}_1, \hat{\mathbb{E}}_1)$ and $(\Omega_2, \mathcal{H}_2, \hat{\mathbb{E}}_2)$. They are named identically distributed if

$$\hat{\mathbb{E}}_1\big[\varphi(\mathbf{X}_1)\big] = \hat{\mathbb{E}}_2\big[\varphi(\mathbf{X}_2)\big], \quad \forall \varphi \in C_{l,\mathrm{Lip}}(\mathbb{R}_n),$$

whenever the sub-expectations are finite. A sequence $\{X_n, n \geq 1\}$ of random variables is named to be identically distributed if, for each $i \geq 1, X_i$ and X_1 are identically distributed.

(ii) (Extended negatively dependent) A sequence of random variables $\{X_n, n \geq 1\}$ is named to be upper (resp. lower) extended negatively dependent if there is some dominating constant $K \geq 1$ such that

$$\hat{\mathbb{E}}\left(\prod_{i=1}^{n} g_i(X_i)\right) \leq K \prod_{i=1}^{n} \hat{\mathbb{E}}\big(g_i(X_i)\big), \quad \forall n \geq 2.$$

Whenever the nonnegative functions $g_i(X_i) \in C_{b,\mathrm{Lip}}(\mathbb{R})$, $i = 1, 2, \ldots$, are all nondecreasing (resp. all nonincreasing). They are named extended negatively dependent if they are both upper extended negatively dependent and lower extended negatively dependent.

It is distinct that if $\{X_n, n \geq 1\}$ is a sequence of extended independent random variables and $f_1(x), f_2(x), \ldots \in C_{l,\mathrm{Lip}}(\mathbb{R})$, then $\{f_n(X_n), n \geq 1\}$ is also a sequence of extended dependent random variables with $K = 1$; if $\{X_n, n \geq 1\}$ is a sequence of upper extended negatively dependent random variables and $f_1(x), f_2(x), \ldots \in C_{l,\mathrm{Lip}}(\mathbb{R})$ are all nondecreasing (resp. all nonincreasing) functions, then $\{f_n(X_n); n \geq 1\}$ is also a sequence of upper (resp. lower) extended negatively dependent random variables. It shall be noted that the extended negative dependence of $\{X_n, n \geq 1\}$ under $\hat{\mathbb{E}}$ does not imply the extended negative dependence under $\hat{\varepsilon}$.

In the following, let $\{X_n, n \geq 1\}$ be a sequence of random variables in $(\Omega, \mathcal{H}, \hat{\mathbb{E}})$ and $\sum_{i=1}^{n} X_i = S_n$. The symbol C is on behalf of a generic positive constant which may differ from one place to another. Let $a_n \ll b_n$ denote that there exists a constant $C > 0$ such that $a_n \leq Cb_n$ for sufficiently large n, $I(\cdot)$ denotes an indicator function, $a_x \sim b_x$ denotes $\lim_{x\to\infty} \frac{a_x}{b_x} = 1$. Also, let $a_n \approx b_n$ denote that there exist constants $c_1 > 0$ and $c_2 > 0$ such that $c_1 a_n \leq b_n \leq c_2 a_n$ for sufficiently large n.

The following three lemmas are needed in the proofs of our theorems.

Lemma 2.1 ([19]) *$l(x)$ is a slow varying function if and only if*

$$l(x) = c(x) \exp\left\{\int_1^x \frac{f(u)}{u}\,\mathrm{d}u\right\}, \quad x > 0, \tag{2.1}$$

where $c(x) \geq 0$, $\lim_{x\to\infty} c(x) = c > 0$, and $\lim_{x\to\infty} f(x) = 0$.

Lemma 2.2 *Suppose $X \in \mathcal{H}$, $p > 0$, $\alpha > 0$, and $l(x)$ is a slow varying function.*

(i) *Then, for $\forall c > 0$,*

$$C_{\mathbb{V}}\big[|X|^p l\big(|X|^{1/\alpha}\big)\big] < \infty \quad \Leftrightarrow \quad \sum_{n=1}^{\infty} n^{\alpha p-1} l(n) \mathbb{V}\big(|X| > cn^{\alpha}\big) < \infty. \tag{2.2}$$

(ii) *If $C_{\mathbb{V}}[|X|^p l(|X|^{1/\alpha})] < \infty$, then for any $\theta > 1$ and $c > 0$,*

$$\sum_{k=1}^{\infty} \theta^{k\alpha p} l\big(\theta^k\big) \mathbb{V}\big(|X| > c\theta^{k\alpha}\big) < \infty. \tag{2.3}$$

Proof (i) By Lemma 2.1, we can express $l(x)$ as equality (2.1), and $f(u) \to 0$ as $u \to \infty$, $c(x) \to c$ as $x \to \infty$. Let $Z(x) = |x|^p l(|x|^{1/\alpha})$, $Z^{-1}(x)$ be the inverse function of $Z(x)$, $l(x)$ is a slow varying function and for any $c > 0$, we have

$$\begin{aligned} C_{\mathbb{V}}\big[|X|^p l\big(|X|^{1/\alpha}\big)\big] &= \int_0^\infty \mathbb{V}\big(|X|^p l\big(|X|^{1/\alpha}\big) > x\big)\,\mathrm{d}x \\ &= \int_0^\infty \mathbb{V}\big(|X| > Z^{-1}(x) := cy^\alpha\big)\,\mathrm{d}x \\ &= \int_0^\infty \mathbb{V}\big(|X| > cy^\alpha\big)\big(c\alpha p y^{\alpha p-1} l(cy) + y^{\alpha p-1} l(cy) cf(y)\big)\,\mathrm{d}y \\ &\sim \int_0^\infty \mathbb{V}\big(|X| > cy^\alpha\big)\alpha p y^{\alpha p-1} l(y)\,\mathrm{d}y. \end{aligned}$$

So,

$$C_{\mathbb{V}}\big[|X|^p l\big(|X|^{1/\alpha}\big)\big] < \infty \quad \Leftrightarrow \quad \sum_{n=1}^\infty n^{\alpha p-1} l(n)\mathbb{V}\big(|X| > cn^\alpha\big) < \infty.$$

(ii) By the proof of (i), we can imply that for any $\theta > 1$

$$\begin{aligned} \infty &> \sum_{n=1}^\infty n^{\alpha p-1} l(n)\mathbb{V}\big(|X| > Cn^\alpha\big) \\ &\geq C\sum_{k=1}^\infty \sum_{\theta^{k-1} \leq n < \theta^k} \theta^{k(\alpha p-1)} l\big(\theta^k\big)\mathbb{V}\big(|X| > C\theta^{k\alpha}\big) \\ &\approx \sum_{k=1}^\infty \theta^{k\alpha p} l\big(\theta^k\big)\mathbb{V}\big(|X| > C\theta^{k\alpha}\big). \end{aligned}$$

□

Lemma 2.3 (Zhang [9] (Rosenthal's inequalities)) *Let $\{X_n, n \geq 1\}$ be a sequence of upper extended negatively dependent random variables in $(\Omega, \mathcal{H}, \hat{\mathbb{E}})$. And $\hat{\mathbb{E}}[X_k] \leq 0$, $k = 1, \ldots, n$. Then*

$$\mathbb{V}(S_n \geq x) \leq (1 + Ke)\frac{\sum_{k=1}^n \hat{\mathbb{E}}(X_k)^2}{x^2}, \quad \forall x \geq 0. \tag{2.4}$$

3 Main results

Theorem 3.1 *Let $0 < p < 2$, $\alpha > 0$, $\alpha p > 1$, and $\{X_n, n \geq 1\}$ be a sequence of END and identically distributed random variables under sub-linear expectations. Let $l(x) > 0$ be a slow varying and monotone nondecreasing function. And $\{a_{ni}, 1 \leq i \leq n, n \geq 1\}$ is an array of real numbers such that*

$$\sum_{i=1}^n a_{ni}^2 = O(n). \tag{3.1}$$

If

$$C_{\mathbb{V}}\big[|X|^p l\big(|X|^{1/\alpha}\big)\big] < \infty, \tag{3.2}$$

further, for $1 < p < 2$,

$$\hat{\mathbb{E}}\big(|X|^p l\big(|X|^{1/\alpha}\big)\big) \leq C_{\mathbb{V}}\big[|X|^p l\big(|X|^{1/\alpha}\big)\big]. \tag{3.3}$$

Then, for any $\varepsilon > 0$,

$$\sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}(X_i - b_i) > \varepsilon n^{\alpha}\right) < \infty, \tag{3.4}$$

where $b_i = 0$ *if* $p \leq 1$, *and* $b_i = \hat{\mathbb{E}}X_i$ *if* $p > 1$;

$$\sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}(X_i - b_i) < -\varepsilon n^{\alpha}\right) < \infty, \tag{3.5}$$

where $b_i = 0$ *if* $p \leq 1$, *and* $b_i = \hat{\varepsilon}X_i$ *if* $p > 1$.

In particular, if $\hat{\mathbb{E}}X_i = \hat{\varepsilon}X_i$, then

$$\sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \mathbb{V}\left(\left|\sum_{i=1}^{n} a_{ni}(X_i - b_i)\right| > \varepsilon n^{\alpha}\right) < \infty, \tag{3.6}$$

where $b_i = 0$ if $p \leq 1$, and $b_i = \hat{\mathbb{E}}X_i = \hat{\varepsilon}X_i$ if $p > 1$.

Theorem 3.2 *Suppose that the conditions of Theorem* 3.1 *hold, and* $\hat{\mathbb{E}}X_i = \hat{\varepsilon}X_i = b_i$, $1 < p < 2$, *then, for any* $\varepsilon > 0$,

$$\sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) C_{\mathbb{V}}\left[\left|\sum_{i=1}^{n} a_{ni}(X_i - b_i)\right| - \varepsilon n^{\alpha}\right]^{+} < \infty. \tag{3.7}$$

Theorem 3.3 *Suppose that* $1/2 < \alpha \leq 1$ *and other conditions of Theorem* 3.1 *hold. Let* $l(x) > 0$ *be a monotone nondecreasing function. Assume further that* $\{a_{ni}, 1 \leq i \leq n, n \geq 1\}$ *is an array of real numbers such that* (3.1) *holds and* $\hat{\mathbb{E}}X_i = \hat{\varepsilon}X_i = b_i$. *If*

$$\hat{\mathbb{E}}\big(|X|^{1/\alpha} l\big(|X|^{1/\alpha}\big)\big) \leq C_{\mathbb{V}}\big[|X|^{1/\alpha} l\big(|X|^{1/\alpha}\big)\big] < \infty, \tag{3.8}$$

then, for $\forall \varepsilon > 0$,

$$\sum_{n=1}^{\infty} \frac{l(n)}{n} \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}(X_i - b_i) > \varepsilon n^{\alpha}\right) < \infty. \tag{3.9}$$

4 Proof

Proof of Theorem 3.1 Without loss of generality, we can assume that $\hat{\mathbb{E}}X_i = 0$, when $p > 1$. We just need to prove (3.5). Because of considering $\{-X_n; n \geq 1\}$ instead of $\{X_n; n \geq 1\}$ in (3.5), we can obtain (3.6). Noting that $a_{ni} \geq 0$, without loss of generality, we can assume that

$$\sum_{i=1}^{n} a_{ni}^2 \leq Cn, \tag{4.1}$$

and $a_{ni} \geq 0$ for all $1 \leq i \leq n$ and $n \geq 1$. It follows by (3.2) and Hölder's inequality that

$$\sum_{i=1}^{n} a_{ni} \leq \left(n \sum_{i=1}^{n} a_{ni}^2 \right)^{1/2} \leq Cn. \tag{4.2}$$

For fixed $n \geq 1$, denote for $1 \leq i \leq n$ that

$$X_i^{(n)} = -n^\alpha I(X_i < -n^\alpha) + X_i I(|X_i| \leq n^\alpha) + n^\alpha I(X_i > n^\alpha),$$
$$T^{(n)} = n^{-\alpha} \sum_{i=1}^{k} a_{ni}(X_i^{(n)} - \hat{\mathbb{E}} X_i^{(n)}).$$

It is easily checked that for $\forall \varepsilon > 0$,

$$\left(\sum_{i=1}^{n} a_{ni} X_i > \varepsilon n^\alpha \right) \subset \bigcup_{i=1}^{n} (|X_i| > n^\alpha) \cup \left(\sum_{i=1}^{n} a_{ni} X_i^{(n)} > \varepsilon n^\alpha \right),$$

which can imply that

$$\begin{aligned} &\sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \mathbb{V}\left(\sum_{i=1}^{n} a_{ni} X_i > \varepsilon n^\alpha \right) \\ &\quad \leq \sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \sum_{i=1}^{n} \mathbb{V}(|X_i| > n^\alpha) \\ &\qquad + \sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \mathbb{V}\left(T^{(n)} > \varepsilon - \left| n^{-\alpha} \sum_{i=1}^{n} a_{ni} \hat{\mathbb{E}} X_i^{(n)} \right| \right) \\ &\quad := I_1 + I_2. \end{aligned}$$

For $0 < \mu < 1$, let $g(x)$ be a decreasing function and $g(x) \in C_{l,\mathrm{Lip}}(\mathbb{R})$, $0 \leq g(x) \leq 1$ for all x and $g(x) = 1$ if $|x| \leq \mu$, $g(x) = 0$ if $|x| > 1$. Then

$$I(|x| \leq \mu) \leq g(x) \leq I(|x| \leq 1), \qquad I(|x| \geq 1) \leq 1 - g(x) \leq I(|x| \geq \mu). \tag{4.3}$$

In order to prove (3.5), it suffices to show $I_1 < \infty$ and $I_2 < \infty$. By Lemma 2.2(i) and identically distributed random variables, we can get that

$$\begin{aligned} I_1 &\leq C \sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \sum_{i=1}^{n} \hat{\mathbb{E}}\left(1 - g\left(\frac{X_i}{n^\alpha} \right) \right) \\ &\leq C \sum_{n=1}^{\infty} n^{\alpha p-1} l(n) \hat{\mathbb{E}}\left(1 - g\left(\frac{X}{n^\alpha} \right) \right) \\ &\leq C \sum_{n=1}^{\infty} n^{\alpha p-1} l(n) \mathbb{V}(|X| > \mu n^\alpha) < \infty. \end{aligned}$$

In the following, we prove that $I_2 < \infty$. First, we prove that

$$\left| n^{-\alpha} \sum_{i=1}^{n} a_{ni} \hat{\mathbb{E}} X_i^{(n)} \right| \to 0 \quad \text{as } n \to \infty. \tag{4.4}$$

Case 1: $0 < p \leq 1$.

For any $r > 0$, by the C_r inequality and (4.4),

$$\begin{aligned}\left|X^{(n)}\right|^r &\ll |X|^r I\left(|X| \leq n^\alpha\right) + n^{r\alpha} I\left(|X| > n^\alpha\right) \leq |X|^r g\left(\frac{\mu X}{n^\alpha}\right) + n^{r\alpha}\left(1 - g\left(\frac{X}{n^\alpha}\right)\right), \\ \hat{\mathbb{E}}\left|X^{(n)}\right|^r &\ll \hat{\mathbb{E}}\left[|X|^r g\left(\frac{\mu X}{n^\alpha}\right)\right] + n^{r\alpha}\hat{\mathbb{E}}\left[1 - g\left(\frac{X}{n^\alpha}\right)\right] \\ &\leq \hat{\mathbb{E}}\left[|X|^r g\left(\frac{\mu X}{n^\alpha}\right)\right] + n^{r\alpha}\mathbb{V}\left(|X| > \mu n^\alpha\right). \end{aligned} \tag{4.5}$$

So, by (4.3) we can imply that

$$\begin{aligned}\left|n^{-\alpha}\sum_{i=1}^n a_{ni}\hat{\mathbb{E}}X_i^{(n)}\right| &\ll n^{-\alpha}\hat{\mathbb{E}}\left|X^{(n)}\right|\sum_{i=1}^n a_{ni} \\ &\leq n^{1-\alpha}\hat{\mathbb{E}}\left|X^{(n)}\right| \\ &\leq Cn^{1-\alpha}\left(\hat{\mathbb{E}}|X|g\left(\frac{\mu X}{n^\alpha}\right) + n^\alpha\mathbb{V}\left(|X| > \mu n^\alpha\right)\right) \\ &\leq Cn^{1-\alpha}\hat{\mathbb{E}}|X|g\left(\frac{\mu X}{n^\alpha}\right) + Cn\mathbb{V}\left(|X| > \mu n^\alpha\right) \\ &:= I_{21} + Cn\mathbb{V}\left(|X| > \mu n^\alpha\right). \end{aligned} \tag{4.6}$$

By (2.3), we can imply that

$$\infty > \sum_{n=1}^\infty n^{\alpha p-1}l(n)\mathbb{V}\left(|X| > cn^\alpha\right) \geq \sum_{n=1}^\infty \mathbb{V}\left(|X| > cn^\alpha\right),$$

and $\mathbb{V}(|X| > \mu n^\alpha) \downarrow$, so we get $n\mathbb{V}(|X| > \mu n^\alpha) \to 0$ as $n \to \infty$. Next, we estimate I_{21}. Let $g_j(x) \in C_{l,\mathrm{Lip}}(\mathbb{R})$, $j \geq 1$ such that $0 \leq g_j(x) \leq 1$ for all x and $g_j(\frac{x}{2^{j\alpha}}) = 1$ if $2^{(j-1)\alpha} < |x| \leq 2^{j\alpha}$, $g_j(\frac{x}{2^{j\alpha}}) = 0$ if $|x| \leq 2^{(j-1)\alpha}$ or $|x| > (1+\mu)2^{j\alpha}$. Then

$$g_j\left(\frac{X}{2^{j\alpha}}\right) \leq I\left(\mu 2^{(j-1)\alpha} < |X| \leq (1+\mu)2^{j\alpha}\right), \qquad X^r g\left(\frac{X}{2^{k\alpha}}\right) \leq 1 + \sum_{j=1}^k X^r g_j\left(\frac{X}{2^{j\alpha}}\right). \tag{4.7}$$

For every n, there exists k such that $2^{k-1} \leq n < 2^k$, thus by (4.7), $g(x) \downarrow$, and $n^{-\alpha+1} \downarrow 0$, from $\alpha > \frac{1}{p} \geq 1$, we get

$$\begin{aligned} I_{21} &\leq 2^{(k-1)(1-\alpha)}\hat{\mathbb{E}}|X|g\left(\frac{\mu X}{2^{k\alpha}}\right) \\ &\leq C2^{(k-1)(1-\alpha)}\sum_{j=1}^k \hat{\mathbb{E}}|X|g_j\left(\frac{\mu X}{2^{j\alpha}}\right) \\ &\leq 2^{(k-1)(1-\alpha)}\sum_{j=1}^k 2^{j\alpha}\mathbb{V}\left(|X| > 2^{(j-1)\alpha}\right). \end{aligned}$$

Noting that by (2.4), $\alpha p > 1$,

$$\begin{aligned}\sum_{j=1}^{\infty} \frac{2^{j\alpha}}{2^{j(\alpha-1)}} \mathbb{V}\left(|X| > 2^{(j-1)\alpha}\right) &= \sum_{j=1}^{\infty} 2^{j} \mathbb{V}\left(|X| > 2^{-\alpha} 2^{j\alpha}\right) \\ &\leq \sum_{j=1}^{\infty} 2^{j\alpha p} l\left(2^{j}\right) \mathbb{V}\left(|X| > 2^{-\alpha} 2^{j\alpha}\right) < \infty.\end{aligned}$$

It follows that

$$I_{21} \to 0 \quad \text{as } n \to \infty$$

from the Kronecker lemma and $2^{j(\alpha-1)} \uparrow \infty$.

Case 2: $1 < p < 2$.

By (3.4), we can get that

$$\hat{\mathbb{E}}|X|^{p} < \infty. \tag{4.8}$$

By (4.9) and $\alpha p > 1$, $1 < p < 2$, one can get that

$$\begin{aligned}\left| n^{-\alpha} \sum_{i=1}^{n} a_{ni} \hat{\mathbb{E}} X_{i}^{(n)} \right| &\leq n^{-\alpha} \sum_{i=1}^{n} a_{ni} \left| \hat{\mathbb{E}} X_{i} - \hat{\mathbb{E}} X_{i}^{(n)} \right| \\ &\leq n^{-\alpha} \sum_{i=1}^{n} a_{ni} \hat{\mathbb{E}} \left| X_{i} - X_{i}^{(n)} \right| \\ &\leq n^{1-\alpha} \frac{\hat{\mathbb{E}}|X||X|^{p-1}}{n^{\alpha(p-1)}} \left(1 - g\left(\frac{X}{n^{\alpha}}\right)\right) \\ &\ll C n^{1-\alpha p} \hat{\mathbb{E}}|X|^{p} \to 0 \quad \text{as } n \to \infty.\end{aligned}$$

It follows that for all n large enough,

$$\left| n^{-\alpha} \sum_{i=1}^{n} a_{ni} \hat{\mathbb{E}} X_{i}^{(n)} \right| < \varepsilon/2,$$

which implies that

$$I_{2} \leq C \sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \mathbb{V}\left(T^{(n)} > \varepsilon/2\right).$$

By Definition 2.1(ii), we can know that fixed $n \geq 1$, $\{a_{ni}(X_{i}^{(n)} - \hat{\mathbb{E}} X_{i}^{(n)}), 1 \leq i \leq n\}$ are still END random variables. Hence, we have by Lemma 2.3 (taking $x = \varepsilon n^{\alpha}$) that

$$\begin{aligned}\mathbb{V}\left(T^{(n)} > \varepsilon/2\right) &\leq C \frac{\sum_{i=1}^{n} \hat{\mathbb{E}}(a_{ni}(X_{i}^{(n)} - \hat{E} X_{i}^{(n)}))^{2}}{\varepsilon^{2} n^{2\alpha}} \\ &\leq C n^{-2\alpha} \sum_{i=1}^{n} a_{ni}^{2} \hat{\mathbb{E}}\left(X_{i}^{(n)}\right)^{2}.\end{aligned}$$

By (4.6), we have

$$\begin{aligned} I_2 &\le C\sum_{n=1}^{\infty} n^{\alpha p-2\alpha-2} l(n) \sum_{i=1}^{n} a_{ni}^2 \hat{\mathbb{E}}\big|X_i^{(n)}\big|^2 \\ &\le C\sum_{n=1}^{\infty} n^{\alpha p-2\alpha-1} l(n) \hat{\mathbb{E}}\left[X^2 g\left(\frac{\mu X}{n^\alpha}\right)\right] \\ &\quad + C\sum_{n=1}^{\infty} n^{\alpha p-1} l(n) \mathbb{V}\big(|X| > \mu n^\alpha\big) \\ &:= I_3 + I_4. \end{aligned}$$

By Lemma 2.2(i), we can get $I_4 < \infty$. Noting that by (4.8)

$$\begin{aligned} I_3 &= C\sum_{j=0}^{\infty} \sum_{n=2^j}^{2^{j+1}-1} n^{\alpha p-2\alpha-1} l(n) \hat{\mathbb{E}}\left[X^2 g\left(\frac{\mu X}{n^\alpha}\right)\right] \\ &\le C\sum_{j=1}^{\infty} 2^{(\alpha p-2\alpha-1)j} 2^j l\big(2^j\big) \hat{\mathbb{E}}\left[X^2 g\left(\frac{\mu X}{2^{\alpha(j+1)}}\right)\right] \\ &\le C\sum_{j=1}^{\infty} 2^{\alpha(p-2)j} l\big(2^j\big) \hat{\mathbb{E}}\left[1 + \sum_{k=1}^{j} X^2 g_k\left(\frac{\mu X}{2^{\alpha(k+1)}}\right)\right] \\ &\le C\sum_{j=1}^{\infty} 2^{\alpha(p-2)j} l\big(2^j\big) + C\sum_{j=1}^{\infty} 2^{\alpha(p-2)j} l\big(2^j\big) \sum_{k=1}^{j} \hat{\mathbb{E}}\left[X^2 g_k\left(\frac{\mu X}{2^{\alpha(k+1)}}\right)\right] \\ &= I_{31} + I_{32}. \end{aligned}$$

By $p < 2$, we get $I_{31} < \infty$. Next we estimate I_{32}. By (2.4), we can imply that

$$\begin{aligned} I_{32} &= \sum_{j=1}^{\infty} 2^{\alpha(p-2)j} l\big(2^j\big) \sum_{k=1}^{j} \hat{\mathbb{E}}\left[X^2 g_k\left(\frac{\mu X}{2^{\alpha(k+1)}}\right)\right] \\ &\le \sum_{k=1}^{\infty} 2^{\alpha p k} l\big(2^k\big) \hat{\mathbb{E}}\left[g_k\left(\frac{\mu X}{2^{\alpha(k+1)}}\right)\right] \\ &\le \sum_{k=1}^{\infty} 2^{\alpha p k} l\big(2^k\big) \mathbb{V}\big(|X| > 2^{\alpha k}\big) \\ &< \infty. \end{aligned}$$

Hence, it follows that

$$I_3 < \infty.$$

By $I_3 < \infty$ and $I_4 < \infty$, we can get $I_2 < \infty$.

This finishes the proof of Theorem 3.1. □

Proof of Theorem 3.2 Without loss of generality, we can assume that $\hat{\mathbb{E}}X_i = 0$ when $p > 1$, and assume that $a_{ni} \geq 0$. For $\forall \varepsilon > 0$, we have by Theorem 3.1 that

$$\begin{aligned}
&\sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) C_{\mathbb{V}}\left(\sum_{i=1}^{n} a_{ni}(X_i - b_i) - \varepsilon n^{\alpha}\right)^{+} \\
&= \sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_0^{\infty} \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}X_i - \varepsilon n^{\alpha} > t\right) \mathrm{d}t \\
&= \sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_0^{n^{\alpha}} \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}X_i - \varepsilon n^{\alpha} > t\right) \mathrm{d}t \\
&\quad + \sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_{n^{\alpha}}^{\infty} \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}X_i - \varepsilon n^{\alpha} > t\right) \mathrm{d}t \\
&\leq \sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}X_i > \varepsilon n^{\alpha}\right) \\
&\quad + \sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_{n^{\alpha}}^{\infty} \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}X_i - \varepsilon n^{\alpha} > t\right) \mathrm{d}t \\
&\leq C \sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_{n^{\alpha}}^{\infty} \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}X_i > t\right) \mathrm{d}t.
\end{aligned}$$

Hence, it suffices to show that

$$H := \sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_{n^{\alpha}}^{\infty} \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}X_i > t\right) \mathrm{d}t < \infty.$$

For $t > n^{\alpha}$, denote

$$Z_{ti} = -tI(X_i < -t) + X_i I\big(|X_i| \leq t\big) + tI(X_i > t), \quad i = 1, 2, \ldots \tag{4.9}$$

and

$$U_{ti} = tI(X_i < -t) + X_i I\big(|X_i| > t\big) - tI(X_i > t), \quad i = 1, 2, \ldots. \tag{4.10}$$

Since $X_i = U_{ti} + Z_{ti}$, it follows that

$$\begin{aligned}
H &\leq \sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_{n^{\alpha}}^{\infty} \mathbb{V}\left(\sum_{i=1}^{n} a_{ni}X_i > t\right) \mathrm{d}t \\
&\leq \sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_{n^{\alpha}}^{\infty} \mathbb{V}\left(\left|\sum_{i=1}^{n} a_{ni}U_{ti}\right| > t/2\right) \mathrm{d}t \\
&\quad + \sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_{n^{\alpha}}^{\infty} \mathbb{V}\left(t^{-1}\sum_{i=1}^{n} a_{ni}(Z_{ti} - \hat{\mathbb{E}}Z_{ti}) > 1/2 - t^{-1}\left|\sum_{i=1}^{n} a_{ni}\hat{\mathbb{E}}Z_{ti}\right|\right) \mathrm{d}t \\
&:= H_1 + H_2.
\end{aligned}$$

Note that by Lemma 2.2(i)

$$\begin{aligned} H_1 &\le C\sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n)\int_{n^\alpha}^{\infty} \mathbb{V}\big(\exists 1\le i<n, |X_i|>t\big)\,\mathrm{d}t \\ &\le C\sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n)\int_{n^\alpha}^{\infty} \sum_{i=1}^{n}\mathbb{V}\big(|X_i|>t\big)\,\mathrm{d}t \\ &\le C\sum_{n=1}^{\infty} n^{\alpha p-1-\alpha} l(n)\int_{n^\alpha}^{\infty} \hat{\mathbb{E}}\left(1-g\left(\frac{X}{t}\right)\right)\mathrm{d}t \\ &= C\sum_{n=1}^{\infty} n^{\alpha p-1-\alpha} l(n)\sum_{m=n}^{\infty}\int_{m^\alpha}^{(m+1)^\alpha} \hat{\mathbb{E}}\left(1-g\left(\frac{X}{t}\right)\right)\mathrm{d}t \\ &\le C\sum_{n=1}^{\infty} n^{\alpha p-1-\alpha} l(n)\sum_{m=n}^{\infty}\big[(m+1)^\alpha-m^\alpha\big]\hat{\mathbb{E}}\left(1-g\left(\frac{X}{m^\alpha}\right)\right) \\ &\le C\sum_{m=1}^{\infty} m^{\alpha-1}\mathbb{V}\big(|X|>\mu m^\alpha\big)\sum_{n=1}^{m} n^{\alpha p-1-\alpha} l(n) \\ &\ll \sum_{m=1}^{\infty} m^{\alpha p-1} l(m)\mathbb{V}\big(|X|>\mu m^\alpha\big)<\infty. \end{aligned} \tag{4.11}$$

In the following, we prove that $H_2<\infty$. First, we show that

$$\sup_{t\ge n^\alpha} t^{-1}\left|\sum_{i=1}^{n} a_{ni}\hat{\mathbb{E}}Z_{ti}\right| \to 0 \quad \text{as } n\to\infty. \tag{4.12}$$

Case 1: $0<p\le 1$.

Note (4.10) and (4.4), which imply that

$$\begin{aligned} |Z_{ti}| &\ll |X_i| I\big(|X_i|\le t\big)+tI\big(|X_i|>t\big)\le |X_i| g\left(\frac{\mu X_i}{t}\right)+t\left(1-g\left(\frac{X_i}{t}\right)\right), \\ \hat{\mathbb{E}}|Z_{ti}| &\ll \hat{\mathbb{E}}\left[|X| g\left(\frac{\mu X}{t}\right)\right]+t\hat{\mathbb{E}}\left[1-g\left(\frac{X}{t}\right)\right] \\ &\le \hat{\mathbb{E}}\left[|X| g\left(\frac{\mu X}{t}\right)\right]+t\mathbb{V}\big(|X|>\mu t\big). \end{aligned} \tag{4.13}$$

So, for $t>n^\alpha$, we get

$$\begin{aligned} \sup_{t\ge n^\alpha} t^{-1}\left|\sum_{i=1}^{n} a_{ni}\hat{\mathbb{E}}Z_{ti}\right| &\ll \sup_{t\ge n^\alpha} t^{-1} n\hat{\mathbb{E}}|Z_{ti}| \\ &\le \sup_{t\ge n^\alpha} t^{-1} n\left(\hat{\mathbb{E}}|X| g\left(\frac{\mu X}{t}\right)+t\mathbb{V}\big(|X|>\mu t\big)\right) \\ &\le n^{1-\alpha}\hat{\mathbb{E}}|X| g\left(\frac{\mu X}{n^\alpha}\right)+n\mathbb{V}\big(|X|>\mu n^\alpha\big) \\ &:= H_{21}+n\mathbb{V}\big(|X|>\mu n^\alpha\big). \end{aligned}$$

We get $n\mathbb{V}(|X| > \mu n^{\alpha}) \to 0$ as $n \to \infty$ in the proof of (4.7). Next, we estimate H_{21}. For every n, there exists k such that $2^{k-1} \le n < 2^k$, thus by (4.8), (4.13), $g(x) \downarrow$, $t > n^{\alpha}$ and $n^{-\alpha+1} \downarrow 0$, from $\alpha > 1$, we get

$$\begin{aligned} H_{21} &\le Cn^{1-\alpha}\hat{\mathbb{E}}|X|g\left(\frac{\mu X}{n^{\alpha}}\right) \\ &\le 2^{(k-1)(1-\alpha)}\hat{\mathbb{E}}|X|g\left(\frac{\mu X}{2^{k\alpha}}\right) \\ &\le 2^{(k-1)(1-\alpha)}\sum_{j=1}^{k}\hat{\mathbb{E}}|X|g\left(\frac{\mu X}{2^{k\alpha}}\right) \\ &\le 2^{(k-1)(1-\alpha)}\sum_{j=1}^{k}2^{j\alpha}\mathbb{V}\big(|X| > 2^{(j-1)\alpha}\big). \end{aligned}$$

Noting that by (2.4), $\alpha p > 1$,

$$\begin{aligned} \sum_{j=1}^{\infty}\frac{2^{j\alpha}}{2^{j(\alpha-1)}}\mathbb{V}\big(|X| > 2^{(j-1)\alpha}\big) &= \sum_{j=1}^{\infty}2^{j}\mathbb{V}\big(|X| > 2^{-\alpha}2^{j\alpha}\big) \\ &\le \sum_{j=1}^{\infty}2^{j\alpha p}l\big(2^{j}\big)\mathbb{V}\big(|X| > 2^{-\alpha}2^{j\alpha}\big) < \infty. \end{aligned}$$

It follows that

$$H_{21} \to 0 \quad \text{as } n \to \infty$$

from the Kronecker lemma and $2^{j(\alpha-1)} \uparrow \infty$.

Case 2: $1 < p < 2$.

By $\hat{\mathbb{E}}X_i = 0$ and $\alpha p > 1$, $t > n^{\alpha}$, we can get that

$$\begin{aligned} \sup_{t\ge n^{\alpha}} t^{-1}\left|\sum_{i=1}^{n}a_{ni}\hat{\mathbb{E}}Z_{ti}\right| &\le \sup_{t\ge n^{\alpha}} t^{-1}\sum_{i=1}^{n}a_{ni}|\hat{\mathbb{E}}X_i - \hat{\mathbb{E}}Z_{ti}| \\ &\le n^{-\alpha}\sum_{i=1}^{n}a_{ni}\hat{\mathbb{E}}\big|X_i - X_i^{(n)}\big| \\ &\le Cn^{1-\alpha}\frac{\hat{\mathbb{E}}|X||X|^{p-1}}{n^{\alpha(p-1)}}\left(1 - g\left(\frac{X}{n^{\alpha}}\right)\right) \\ &= Cn^{1-\alpha p}\hat{\mathbb{E}}|X|^{p}\left(1 - g\left(\frac{X}{n^{\alpha}}\right)\right) \to 0 \quad \text{as } n \to \infty. \end{aligned}$$

It follows that for all n large enough,

$$t^{-1}\left|\sum_{i=1}^{n}a_{ni}\hat{\mathbb{E}}Z_{it}\right| < 1/4,$$

which implies that

$$H_2 \le C\sum_{n=1}^{\infty} n^{\alpha p-2} l(n) \int_{n^\alpha}^{\infty} \mathbb{V}\left(t^{-1}\sum_{i=1}^{n} a_{ni}(Z_{ti} - \hat{\mathbb{E}}Z_{ti}) > 1/4\right) \mathrm{d}t.$$

For fixed $t > n^\alpha$ and $n \ge 1$, it is easily seen that $\{a_{ni}(Z_{ti} - \hat{\mathbb{E}}Z_{ti}), i \ge 1\}$ are still END random variables. Hence, we have by Markov's inequality, Lemma 2.3, (4.3), (4.12), (4.13), Lemma 2.2(i) that

$$\begin{aligned}
H_2 &\le C\sum_{n=1}^{\infty} n^{\alpha p-2-\alpha} l(n) \int_{n^\alpha}^{\infty} t^{-2} \sum_{i=1}^{n} a_{ni}^2 \hat{\mathbb{E}}Z_{ti}^2 \,\mathrm{d}t \\
&\le C\sum_{n=1}^{\infty} n^{\alpha p-1-\alpha} l(n) \int_{n^\alpha}^{\infty} t^{-2} \hat{\mathbb{E}}X^2 g\left(\frac{\mu X}{t}\right) \mathrm{d}t \\
&\quad + C\sum_{n=1}^{\infty} n^{\alpha p-1-\alpha} l(n) \int_{n^\alpha}^{\infty} \hat{\mathbb{E}}\left(1 - g\left(\frac{X}{t}\right)\right) \mathrm{d}t \\
&\le C\sum_{n=1}^{\infty} n^{\alpha p-1-\alpha} l(n) \sum_{m=n}^{\infty} \int_{m^\alpha}^{(m+1)^\alpha} t^{-2} \hat{\mathbb{E}}X^2 g\left(\frac{\mu X}{t}\right) \mathrm{d}t \\
&\le C\sum_{n=1}^{\infty} n^{\alpha p-1-\alpha} l(n) \sum_{m=n}^{\infty} m^{\alpha-1-2\alpha} \hat{\mathbb{E}}X^2 g\left(\frac{\mu X}{(m+1)^\alpha}\right) \mathrm{d}t \\
&= C\sum_{m=1}^{\infty} m^{\alpha-1-2\alpha} \hat{\mathbb{E}}X^2 g\left(\frac{\mu X}{(m+1)^\alpha}\right) \sum_{n=1}^{m} n^{\alpha p-1-\alpha} l(n) \\
&\le C\sum_{m=1}^{\infty} m^{\alpha-1-2\alpha} \hat{\mathbb{E}}X^2 g\left(\frac{\mu X}{(m+1)^\alpha}\right) m^{\alpha p-\alpha} l(m) \\
&= C\sum_{n=1}^{\infty} n^{\alpha p-1-2\alpha} l(n) \hat{\mathbb{E}}X^2 g\left(\frac{\mu X}{(n+1)^\alpha}\right) \\
&\le C\sum_{n=1}^{\infty} n^{\alpha p-1} l(n) \mathbb{V}\left(|X| > \mu n^\alpha\right) < \infty.
\end{aligned}$$

Hence, this finishes the proof of Theorem 3.2. □

Proof of Theorem 3.3 We use the same notations as those in Theorem 3.1. The proof is similar to that of Theorem 3.1. We only need to show that

$$n^{-\alpha}\left|\sum_{i=1}^{n} \hat{\mathbb{E}}a_{ni}X_i^{(n)}\right| \to 0 \quad \text{as } n \to \infty.$$

Because $l(x) > 0$ is a monotone nondecreasing function, we have

$$\begin{aligned}
|X|^{1/\alpha} &= |X|^{1/\alpha} I\left(|X| \le 1\right) + |X|^{1/\alpha} l\left(|X|^{1/\alpha}\right) \frac{1}{l(|X|^{1/\alpha})} I\left(|X| > 1\right) \\
&\le 1 + |X|^{1/\alpha} l\left(|X|^{1/\alpha}\right) \frac{1}{l(1)},
\end{aligned}$$

which together with (3.8) yields that $C_{\mathbb{V}}|X|^{1/\alpha} < C_{\mathbb{V}}[|X|^{1/\alpha} l(|X|^{1/\alpha})] < \infty$. Noting that $1 \leq 1/\alpha < 2$ and $\hat{\mathbb{E}}X_i = 0$, we have

$$\begin{aligned} n^{-\alpha}\left|\sum_{i=1}^{n}\hat{\mathbb{E}}a_{ni}X_i^{(n)}\right| &\leq n^{-\alpha}\sum_{i=1}^{n}a_{ni}\left|\hat{\mathbb{E}}X_i - \hat{\mathbb{E}}X_i^{(n)}\right| \\ &\leq n^{-\alpha}\sum_{i=1}^{n}a_{ni}\hat{\mathbb{E}}\left|X_i - X_i^{(n)}\right| \\ &\leq Cn^{1-\alpha}\hat{\mathbb{E}}|X|\left(1-g\left(\frac{X}{n^{\alpha}}\right)\right) \\ &\leq Cn^{1-\alpha}\frac{\hat{\mathbb{E}}|X||X|^{1/\alpha-1}}{n^{1-\alpha}}\left(1-g\left(\frac{X}{n^{\alpha}}\right)\right) \\ &\ll C_{\mathbb{V}}\left(|X|^{1/\alpha}I\left(|X| > \mu n^{\alpha}\right)\right) \to 0 \quad \text{as } n \to \infty. \end{aligned}$$

□

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