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ASYMPTOTIC NORMALITY OF NONPARAMETRIC

TESTS FOR INDEPENDENCE

by

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Summary. Asymptotic normality of linear rank statistics for testing the hypothesis of independence is established both under fixed alternatives (or the null hypothesis) and under converging alternatives. The results of Ruymgaart, Shorack and van Zwet [13] are used to obtain a further weakening of the smoothness conditions on the score functions. In the present case the score functions are allowed to have a finite number of discontinuities of the first kind.

1. Introduction. For each n , let $(X_1, Y_1), \dots, (X_n, Y_n)$ be a set of independent identically distributed (iid) random vectors, with common continuous bivariate distribution function (df) $H(x, y)$ having marginal dfs $F(x)$ and $G(y)$. The bivariate empirical df based on this sample is denoted by H_n . With respect to the n random variables (rvs) $X_i (Y_i)$ corresponding to the first (second) coordinates, the empirical df is denoted by $F_n (G_n)$, the i -th order statistic by $X_{i:n} (Y_{i:n})$ and the rank of $X_i (Y_i)$ by $R_i (Q_i)$. All samples are defined on a single probability space (Ω, A, P) .

The rank statistics most commonly used to test the independence hypothesis $H = F.G$, are of the linear type

$$T_n = n^{-1} \sum_{i=1}^n a_n(R_i) b_n(Q_i),$$

where $a_n(i), b_n(i)$ are real numbers for $i = 1, \dots, n$ (see Hájek and Šidák [9]). A suitably standardized version of T_n will be (see also Bhuchongkul [2])

$$(1.1) \quad n^{1/2}(T_n - \mu) = n^{1/2} [\iint J_n(F_n) K_n(G_n) dH_n - \mu];$$

here

$$(1.2) \quad J_n(s) = a_n(i), K_n(s) = b_n(i),$$

for $(i-1)/n < s \leq i/n$ and $i = 1, \dots, n$, and

$$(1.3) \quad \mu = \mu(H) = \iint J(F) K(G) dH,$$

for some functions J and K on $(0, 1)$ that can be thought of as limits of the score functions J_n and K_n .

This paper is a continuation of Ruymgaart, Shorack and van Zwet [13]. Theorem 2.1 states the asymptotic normality of (1.1) both under the hypothesis and under fixed alternatives, and it covers [13], Theorems 2.1 and 2.2 under Assumption 2.3 (b) as special cases. The generalization lies in a further weakening of the smoothness conditions to be imposed on the score functions J and K on $(0,1)$. In the present case these functions are allowed to have a finite number of discontinuities of the first kind. This weakening of the smoothness conditions entails, as could be expected (see e.g. Dupač and Hájek [4]) a local differentiability condition on the underlying continuous df H . By a decomposition of the score functions J, K in their continuous parts J_c, K_c and their discontinuous parts J_d, K_d the method of [13] can be used to take care of the continuous part. This method is based on an application of the mean value theorem (Bhuchongkul [2] uses a Taylor-series expansion up to second order derivatives) and Lemma 2.2 of Pyke and Shorack [12]. For the discontinuous part we mainly need Lemma 4.4, which is similar to a bivariate form of Bahadur [1], Lemma 1 or Sen [14], Theorem 2.1. The results of Bahadur and Sen are for univariate dfs only but stronger in the sense that they provide "almost sure" statements while our result gives a statement "in probability". On the other hand Lemma 4.4 does not require any condition on the underlying bivariate df H , which need not even be continuous, and the conclusion of the lemma is uniform in all sequences of intervals in the plane. Similarly Sen [15] utilizes his above result ([14], Theorem 2.1) for multivariate rank order statistics in the location problem, when purely discontinuous score functions with a finite number of jumps are used. More recently, among others Ghosh [6] studied the above mentioned problem for univariate dfs, initiated by Bahadur.

In Theorem 2.2 the case of converging alternatives is considered: the bivariate df H , from which the sample has been drawn, may now depend

on the sample size n . Hence we write more explicitly $H_{(n)}$ instead of H and $F_{(n)}, G_{(n)}$ for the marginals instead of F, G respectively. Under certain convergence conditions on the sequence of dfs $H_{(1)}, H_{(2)}, \dots$ asymptotic normality of

$$(1.4) \quad n^{1/2}(T_n - \mu_n) = n^{1/2}[\iint J_n(F_n) K_n(G_n) dH_n - \mu_n]$$

is proved. Here

$$(1.5) \quad \mu_n = \mu(H_{(n)}) = \iint J(F_{(n)}) K(G_{(n)}) dH_{(n)}.$$

2. Statement of the theorems. To formulate the assumptions needed for the theorems, we shall first introduce some notation. Attention will be restricted to the class H of all continuous bivariate dfs H . Let further

$$(2.1) \quad \Lambda_n = \Lambda_{n\omega} = \Lambda_{n1\omega} \times \Lambda_{n2\omega}, \text{ with } \Lambda_{n1} = [X_{1n}, X_{nn}], \Lambda_{n2} = [Y_{1n}, Y_{nn}],$$

$$(2.2) \quad F_n^* = [n/(n+1)]F_n, G_n^* = [n/(n+1)]G_n.$$

For any pair of real numbers u, v the symbol $\delta_u(v)$ stands for

$$(2.3) \quad \delta_u(v) = 0 \text{ if } v < u, \delta_u(v) = 1 \text{ if } v \geq u.$$

The assumption on the limit behaviour of J_n and K_n concerns

$$(2.4) \quad B_{0n}^* = n^{1/2} \iint [J_n(F_n) K_n(G_n) - J(F_n^*) K(G_n^*)] dH_n.$$

For ease of reference some definitions of Pyke and Shorack [12] and Shorack [16] will be copied.

DEFINITION 2.1. (Pyke and Shorack). Let Q' denote the class of all non-negative functions defined on $[0,1]$ which for some $a > 0$ are bounded away from zero on $(a,1-a)$, are non-decreasing (non-increasing) on $[0,a]([1-a,1])$ and have square integrable reciprocals. Let $Q = \{q \text{ right continuous on } [0,1] : q \geq q' \text{ for some } q' \in Q'\}$.

DEFINITION 2.2. (Shorack). A strictly positive function r on $(0,1)$ will be called "u-shaped" if for some $0 < a < 1$ the function is decreasing on $(0,a]$ and increasing on $(a,1)$. For $\beta \in (0,1)$ we introduce the notation r_β for

$$(2.5) \quad r_\beta(s) = r(\beta s) \text{ for } 0 < s \leq 1/2, r_\beta(s) = r(1-\beta(1-s)) \text{ for } 1/2 < s < 1.$$

If for all positive β in a neighborhood of zero there exists a constant M_β such that $r_\beta \leq M_\beta r$ on $(0,1)$, then r will be called a "reproducing u-shaped function". The class of all reproducing u-shaped functions will be denoted by R .

REMARK. Throughout this section the functions $r_1, \tilde{r}_1, r_2, \tilde{r}_2$ are members of R . These functions and the points $0 < s_1 < \dots < s_\lambda < 1$ and $0 < t_1 < \dots < t_\nu < 1$ are supposed to be fixed.

ASSUMPTION 2.1. Let be given the subclass $H' \subset H$. As $n \rightarrow \infty$, $B_{On}^* \rightarrow 0$ uniformly for $H \in H'$.

ASSUMPTION 2.2. The functions J and K are defined on $(0,1)$ and can be written as $J = J_c + J_d$ and $K = K_c + K_d$. Here $J_d = \sum_{i=1}^{\lambda} \alpha_i \delta_{s_i}$ and $K_d = \sum_{j=1}^{\nu} \beta_j \delta_{t_j}$ for arbitrary constants α_i, β_j and with $\delta_{s_i}, \delta_{t_j}$ as defined in (2.3). Further J_c and K_c are continuous on $(0,1)$ and have continuous derivatives $J'_c = J'$ and $K'_c = K'$ on the open intervals between the points $0, s_1, \dots, s_\lambda, 1$ and $0, t_1, \dots, t_\nu, 1$ respectively. As to the orders of magnitude of the above functions, where defined on $(0,1)$ we have

$$|J| \leq r_1, |J'| \leq \tilde{r}_1, |K| \leq r_2, |K'| \leq \tilde{r}_2.$$

ASSUMPTION 2.3. Let be given the subclass $H' \subset H$. For some constant $\epsilon \geq 0$ and functions $q_1, q_2 \in Q$ we have

$$\begin{aligned} \sup_{H \in H'} \iint [r_1(F) r_2(G)]^{2+\epsilon} dH &< \infty, \\ \int_0^1 [q_1(s)]^{-2-\epsilon} ds &< \infty, \int_0^1 [q_2(t)]^{-2-\epsilon} dt < \infty, \\ \sup_{H \in H'} \iint [q_1(F) \tilde{r}_1(F) r_2(G)]^{1+\epsilon} dH &< \infty, \sup_{H \in H'} \iint [q_2(G) r_1(F) \tilde{r}_2(G)]^{1+\epsilon} dH < \end{aligned}$$

ASSUMPTION 2.4. Either (a) $J_d = K_d = 0$ on $(0,1)$ in Assumption 2.2, or (b) the following holds for the subclass $H' \subset H$. There is an open set O_1 containing the points s_1, \dots, s_λ and an open set O_2 containing the points t_1, \dots, t_ν such that for each $H \in H'$ the density $h(s,t) = \partial^2 H(F^{-1}(s), G^{-1}(t)) / \partial s \partial t$ exists and is continuous on $O_1 \times (0,1) \cup (0,1) \times O_2$. Moreover the subclass H' satisfies the equicontinuity conditions

$$\begin{aligned} \sup_{H \in H'} |h(s,t) - h(s_i,t)| &\rightarrow 0 \text{ as } s \rightarrow s_i \text{ for all } t \in (0,1), \\ & i = 1, \dots, \lambda, \\ \sup_{H \in H'} |h(s,t) - h(s,t_j)| &\rightarrow 0 \text{ as } t \rightarrow t_j \text{ for all } s \in (0,1), \\ & j = 1, \dots, \nu, \end{aligned}$$

and has the property that there exist functions f and g on $(0,1)$ such that

$$\begin{aligned} \sup_{H \in H'} h(s,t) &\leq f(s) \text{ for all } (s,t) \in (0,1) \times O_2, \\ & \text{with } \int_0^1 r_1(s) f(s) ds < \infty, \\ \sup_{H \in H'} h(s,t) &\leq g(t) \text{ for all } (s,t) \in O_1 \times (0,1), \\ & \text{with } \int_0^1 r_2(t) g(t) dt < \infty. \end{aligned}$$

We also need the following modification of Assumption 2.4.

ASSUMPTION 2.5. Let $H_{(n)} \in H$ for $n = 0, 1, 2, \dots$. As $n \rightarrow \infty$, $H_{(n)}(x,y) \rightarrow H_{(0)}(x,y)$ for all x, y . Moreover either (a) $J_d = K_d = 0$ on $(0,1)$ in Assumption 2.2, or (b) Assumption 2.4 (b) is satisfied with $H' = \{H_{(0)}, H_{(1)}, H_{(2)}, \dots\}$. In the latter case we further have $h_n(s_i, t) \rightarrow h_0(s_i, t)$ for all $t \in (0,1)$, $i = 1, \dots, \lambda$ and $h_n(s, t_j) \rightarrow h_0(s, t_j)$ for all $s \in (0,1)$, $j = 1, \dots, \nu$ as $n \rightarrow \infty$. Here h_n is the density corresponding to $H_{(n)}$, $n = 0, 1, 2, \dots$

THEOREM 2.1. (Hypothesis and fixed alternatives). Suppose $(X_1, Y_1), \dots, (X_n, Y_n)$ is a sample from a fixed df $H \in \mathcal{H}$ not depending on the sample size. If Assumptions 2.1 - 2.4 are satisfied with $H' = \{H\}$ and $\varepsilon = 0$, then $n^{1/2}(T_n - \mu) \rightarrow_d N(0, \sigma^2)$ as $n \rightarrow \infty$, with finite $\mu = \mu(H)$ and $\sigma^2 = \sigma^2(H)$ given by (1.3) and (3.5) respectively.

Suppose Assumptions 2.1 - 2.4 are satisfied for some fixed subclass $H' \subset \mathcal{H}$ and $\varepsilon > 0$. If $\sigma^2 = \sigma^2(H)$ is bounded away from zero on H' , then the above convergence in distribution is uniform for $H \in H'$.

THEOREM 2.2. (Converging alternatives). Suppose $(X_1, Y_1), \dots, (X_n, Y_n)$ is a sample from a df $H_{(n)} \in \mathcal{H}$ that may depend on the sample size n . Let for some $H_{(0)} \in \mathcal{H}$ Assumptions 2.1 - 2.3 and 2.5 be satisfied with $H' = \{H_{(0)}, H_{(1)}, H_{(2)}, \dots\}$ and $\varepsilon > 0$. If in addition $\sigma_0^2 = \sigma^2(H_{(0)}) > 0$, then $n^{1/2}(T_n - \mu_n) \rightarrow_d N(0, \sigma_0^2)$ as $n \rightarrow \infty$, with finite $\mu_n = \mu(H_{(n)})$ and σ_0^2 given by (1.5) and (3.5) respectively.

In spite of their formidable appearance, the assumptions of the theorems are satisfied in many interesting situations. Two examples of the validity of the first theorem are provided by [13], Theorems 2.1 and 2.2. Suppose that $J_n(s) = J([n/(n+1)]s)$ and $K_n(t) = K([n/(n+1)]t)$. Thus Assumption 2.1 is trivially satisfied with $B_{0n}^* = 0$ for all n and $H \in \mathcal{H}$. Further suppose that Assumption 2.2 is satisfied with $J_d = K_d = 0$ on $(0, 1)$ (so that Assumption 2.4 (a) holds) and $r_1(s) = D[s(1-s)]^{-a}$, $\tilde{r}_1(s) = D[s(1-s)]^{-a-1}$, $r_2(t) = D[t(1-t)]^{-b}$, $\tilde{r}_2(t) = D[t(1-t)]^{-b-1}$, where D is a positive constant and a and b are given real numbers. For $0 < \delta < 1/2$, first let $a = (1/2 - \delta)/p$ and $b = (1/2 - \delta)/q$, where $p, q > 1$ with $p^{-1} + q^{-1} = 1$. Secondly let $a = b = 1/2 - \delta$; for this constant δ and a fixed constant C consider

the subclass

$H_{C\delta} = \{H \in H: dH \leq C[F(1-F)G(1-G)]^{-\delta/2} dF dG\}$. Then for the above two choices of a, b Assumption 2.3 holds with $H' = H$ and $H' = H_{C\delta}$ respectively.

In either case the assumption is satisfied for some $\epsilon > 0$ (depending on a, b, δ) and for $q_1(s) = [s(1-s)]^{1/2-\delta/4}$, $q_2(t) = [t(1-t)]^{1/2-\delta/4}$. A

third example is given by the quadrant test statistic for independence

(see Hájek [8]), which is defined by the score functions $J_n(s) = \delta_{1/2+1/n}(s)$,

$K_n(t) = \delta_{1/2+1/n}(t)$. Taking $J(s) = \delta_{1/2}(s)$, $K(t) = \delta_{1/2}(t)$ we see that

$B_{On}^* = O(n^{-1/2})$ uniformly for $H \in H$, so that Assumption 2.1 is satisfied with

$H' = H$. By the boundedness of the score functions Assumptions 2.2 and 2.3

are trivially satisfied for some $\epsilon > 0$ and with $H' = H$.

However, in the latter case Assumption 2.4 (b) must be fulfilled.

Let us first note that Assumption 2.4 (b) holds if for H' we take the class

of all null-hypothesis dfs in H , since for such a df $H = F.G$ the trans-

formed df equals $s.t$ on $(0,1) \times (0,1)$ with density identically equal to 1

on the unit square. By way of a further example let us verify this assumption

in the case of bivariate normal dfs $\Phi_\rho(x,y)$ with standard normal marginal

dfs $\Phi(x)$ and $\Phi(y)$ and correlation coefficient $-1 < \rho < 1$. The transformed

df $\Phi_\rho(\Phi^{-1}(s), \Phi^{-1}(t))$ has a continuous density on $(0,1) \times (0,1)$ given by

$$\partial^2 \Phi_\rho(\Phi^{-1}(s), \Phi^{-1}(t)) / \partial s \partial t = (1-\rho^2)^{-1/2} \exp(-[(\rho\Phi^{-1}(s))^2 +$$

$$(\rho\Phi^{-1}(t))^2 - 2\rho\Phi^{-1}(s)\Phi^{-1}(t)] / [2(1-\rho^2)]].$$

From this it follows that Assumption 2.4 (b) is satisfied for any class $H'_\delta = \{\Phi_\rho: -1+\delta \leq \rho \leq 1-\delta\}$

with $0 < \delta < 1$. In this case the assumption even holds with f and g

constant on $(0,1)$.

Theorem 2.2 is especially useful for the calculation of Pitman-

efficiencies. Then we take $H_{(0)} = F_{(0)}.G_{(0)}$, i.e. for $H_{(0)}$ we take a

null-hypothesis df. If in this case moreover

$$(2.6) \quad n^{1/2}(\mu_n - \mu_0) \rightarrow e,$$

as $n \rightarrow \infty$ for some finite number e , Theorem 2.2 reduces to

$$(2.7) \quad n^{1/2}(T_n - \mu_0) \rightarrow_d N(e, \sigma_0^2),$$

as $n \rightarrow \infty$. Here μ_0 and σ_0^2 are the null-hypothesis mean and variance respectively.

For instance consider the class of alternatives $H = FG[1 + \alpha(1-F)(1-G)]$ for some $-1 \leq \alpha \leq 1$, introduced by Gumbel [7]. The marginal dfs of H are F and G . For some fixed $\alpha \neq 0$ and $F_{(0)}, G_{(0)}$ let us choose $H_{(n)} = F_{(0)} G_{(0)} [1 + n^{-1/2} \alpha (1 - F_{(0)})(1 - G_{(0)})]$ (more general alternatives of this form are considered e.g. by Puri, Sen and Gokhale [11]). It is not hard to see that $H_{(n)} \rightarrow F_{(0)} G_{(0)}$ and that the limit (2.6) exists as $n \rightarrow \infty$.

3. Proof of Theorem 2.1: Asymptotic normality of the leading terms. Let

$$(3.1) \quad F^{-1}(s) = \inf \{x:F(x) \geq s\}, G^{-1}(t) = \inf \{y:G(y) \geq t\}.$$

If F is continuous these definitions imply $F(F^{-1}(s)) = s$, $F(x) < s$ if and only if $x < F^{-1}(s)$, $F(x) \geq s$ if and only if $x \geq F^{-1}(s)$ and similar statements for continuous G . The random functions $F_n(F^{-1})$ and $G_n(G^{-1})$ are with probability 1 the empirical dfs of the sets of independent uniform $(0,1)$ rvs $F(X_1), \dots, F(X_n)$ and $G(Y_1), \dots, G(Y_n)$ respectively. Define the empirical processes $U_n(s) = n^{1/2}[F_n(F^{-1}(s)) - s]$, $V_n(t) = n^{1/2}[G_n(G^{-1}(t)) - t]$ and the processes $U_n^*(s) = n^{1/2}[F_n^*(F^{-1}(s)) - s]$, $V_n^*(t) = n^{1/2}[G_n^*(G^{-1}(t)) - t]$ for $s, t \in [0,1]$ (see (2.2)). With probability 1 these processes satisfy $U_n(F) = n^{1/2}(F_n - F)$, $V_n(G) = n^{1/2}(G_n - G)$ and $U_n^*(F) = n^{1/2}(F_n^* - F)$, $V_n^*(G) = n^{1/2}(G_n^* - G)$ on $(-\infty, \infty)$. For a suitable decomposition of (1.1) we need the following lemma.

LEMMA 3.1. Let for $H \in \mathcal{H}$ Assumption 2.4 (b) be satisfied with $H' = \{H\}$. Let ϕ and ψ be functions on the unit interval such that $\int_0^1 |\phi(s)| ds$, $\int_0^1 |\phi(s) f(s)| ds$, $\int_0^1 |\psi(t)| dt$, $\int_0^1 |\psi(t) g(t)| dt < \infty$. Here f and g are defined in Assumption 2.4 (b). Then

(i) $E(\psi(G(Y)) | F(X) = s)$ has a version continuous on O_1 , to be denoted by $E_H(\psi | s)$;

(ii) $E(\phi(F(X)) | G(Y) = t)$ has a version continuous on O_2 , to be denoted by $E_H(\phi | t)$.

PROOF. It suffices to prove (i). Since (X,Y) has df H , $(F(X), G(Y))$ has df $H(F^{-1}, G^{-1})$ so that the latter df has uniform $(0,1)$ marginals. Consequently the function $\int_0^1 \psi(t) h(s,t) dt$ is a version of the conditional expectation considered in (i), restricted to O_1 . Moreover this version is

continuous on O_1 , for let $s, s + \zeta \in O_1$ and consider

$\int_0^1 \psi(t)[h(s+\zeta, t) - h(s, t)]dt$. By continuity of the function h we have $h(s+\zeta, t) - h(s, t) \rightarrow 0$ as $\zeta \rightarrow 0$ for each $t \in (0, 1)$. By the assumptions of the lemma we moreover have

$|\psi(t)| |h(s+\zeta, t) - h(s, t)| \leq 2|\psi(t) g(t)|$ for each $t \in (0, 1)$, and

$\int_0^1 |\psi(t) g(t)| dt < \infty$. Finally, by the dominated convergence theorem, we obtain $\int_0^1 \psi(t)[h(s+\zeta, t) - h(s, t)]dt \rightarrow 0$ as $\zeta \rightarrow 0$. \square

At this point let us give the basic decomposition

$$(3.2) \quad n^{1/2}(T_n - \mu) = A_{0n} + \sum_{i=1}^2 (A'_{1n} + A_{1n}) + B_{0n}^* + B'_n + B_n + \tilde{B}'_n + \tilde{B}_n + C'_n + C_n,$$

with probability 1. Here B_{0n}^* is defined in (2.4) and using the notation of Lemma 3.1 we further have

$$\begin{aligned} A_{0n} &= n^{1/2} \iint J(F)K(G)d(H_n - H), \\ A'_{1n} &= \iint U_n(F)J'(F)K(G)dH, \quad A_{1n} = \sum_{i=1}^{\lambda} \alpha_i E_H(K|s_i)U_n(s_i), \\ A'_{2n} &= \iint V_n(G)J(F)K'(G)dH, \quad A_{2n} = \sum_{j=1}^{\nu} \beta_j E_H(J|t_j)V_n(t_j), \\ B'_n &= n^{1/2} \iint [J_c(F_n^*) - J_c(F)]K(G)dH_n - A'_{1n}, \\ B_n &= n^{1/2} \iint [J_d(F_n^*) - J_d(F)]K(G)dH_n - A_{1n}, \\ \tilde{B}'_n &= n^{1/2} \iint J(F)[K_c(G_n^*) - K_c(G)]dH_n - A'_{2n}, \\ \tilde{B}_n &= n^{1/2} \iint J(F)[K_d(G_n^*) - K_d(G)]dH_n - A_{2n}, \\ C'_n &= n^{1/2} \iint [J_c(F_n^*) - J_c(F)][K(G_n^*) - K(G)]dH_n, \\ C_n &= n^{1/2} \iint [J_d(F_n^*) - J_d(F)][K(G_n^*) - K(G)]dH_n. \end{aligned}$$

Let us note that $\tilde{B}'_n, \tilde{B}_n$ are symmetric to B'_n, B_n . Therefore \tilde{B}'_n and \tilde{B}_n will not be treated in the sequel.

In this section attention will be restricted to the asymptotic normality of the A-terms. As far as A_{0n}, A'_{1n} and A_{2n} are concerned see also [13]. The rv A_{0n} may be written in the form

$$(3.3) \quad A_{0n} = n^{-1/2} \sum_{k=1}^n A_{0kn},$$

where the $A_{0kn} = J(F(X_k)) K(G(Y_k)) - \mu$ are iid with mean zero. For the fixed df H (the fixed subclass of dfs H') the rv A_{0kn} has a finite moment of order 2 (a finite absolute moment of order larger than 2, bounded on H') by Assumption 2.3.

Note that for δ as defined in (2.3) with probability 1 we have $\delta_{X_k}(x) = \delta_{F(X_k)}(F(x))$ and $\delta_{X_k}(F^{-1}(s_i)) = \delta_{F(X_k)}(s_i)$. Thus with probability 1 we have $U_n(F) = n^{-1/2} \sum_{k=1}^n [\delta_{F(X_k)}(F) - F]$ and $U_n(s_i) = n^{-1/2} \sum_{k=1}^n [\delta_{F(X_k)}(s_i) - s_i]$. By this and similar expressions for $V_n(G)$ and $V_n(t_j)$ we obtain

$$(3.4) \quad A'_{1n} = n^{-1/2} \sum_{k=1}^n A'_{1kn}, \quad A_{1n} = n^{-1/2} \sum_{k=1}^n A_{1kn},$$

$$A'_{2n} = n^{-1/2} \sum_{k=1}^n A'_{2kn}, \quad A_{2n} = n^{-1/2} \sum_{k=1}^n A_{2kn},$$

where $A'_{1kn} = \iint [\delta_{F(X_k)}(F) - F] J'(F) K(G) dH$, $A_{1kn} = \sum_{i=1}^{\lambda} \alpha_i [\delta_{F(X_k)}(s_i) - s_i] E_H(K|s_i)$, $A'_{2kn} = \iint [\delta_{G(Y_k)}(G) - G] J(F) K'(G) dH$, $A_{2kn} = \sum_{j=1}^{\nu} \beta_j [\delta_{G(Y_k)}(t_j) - t_j] E_H(J|t_j)$, $k = 1, \dots, n$. Each of these four sets of rvs consists of n iid rvs with mean zero. As to the A_{1kn} and A_{2kn} the absolute moments of any order exist for fixed df H (are bounded on the fixed subclass of dfs H'). To see the existence of higher order moments of the A'_{1kn} and A'_{2kn} we need the following property of q -functions.

LEMMA 3.2. Let for arbitrary $s, u \in (0, 1)$ the symbol $\delta_s(u)$ be defined as in (2.3), and let q be any function in Q (see Definition 2.1). Then there exists a constant $M = M_q$ (depending on q only) such that $|\delta_s(u) - u| \leq M q(u)[q(s)]^{-1}$ for $0 < s, u < 1$.

PROOF. If q is non-decreasing on $[0, a]$ with $a > 0$, there exists a number $\varepsilon = \varepsilon_q$ satisfying $0 < \varepsilon < a$, such that $s \leq q(s)$ for $0 \leq s \leq \varepsilon$. For suppose such ε does not exist. Then there is a sequence $s_n \downarrow 0$ satisfying $q(s_n) < s_n$, and hence $[q(s_n)]^{-2} > s_n^{-2}$. The reciprocal of q is square integrable on the unit interval; on the other hand $\int_0^1 [q(s)]^{-2} ds \geq s_n^{-1} \rightarrow \infty$ as $n \rightarrow \infty$, which yields a contradiction. (Similarly sharper bounds for q in the neighborhood of zero may be obtained.)

Let us first consider pairs $u < s$. Then $|\delta_s(u) - u| [q(u)]^{-1} \leq u [q(u)]^{-1}$. For $0 < u \leq \varepsilon$, with ε as above, we find $u [q(u)]^{-1} \leq 1 \leq M_1 [q(s)]^{-1}$, if $M_1 = \max_{s \in [0, 1]} q(s)$. For $\varepsilon < u \leq a$ and M_1 as above we have $u [q(u)]^{-1} \leq [q(\varepsilon)]^{-1} \leq M_1 [q(\varepsilon)]^{-1} [q(s)]^{-1}$. Finally for $a < u < 1$ we simply have $u [q(u)]^{-1} \leq [q(s)]^{-1}$. Evidently for $u < s$ the lemma holds with $M = \max\{M_1, M_1 [q(\varepsilon)]^{-1}, 1\}$. For pairs $u \geq s$ the proof can be given in the same way. \square

Lemma 3.2 applied with $q = q_1$, where q_1 is the function introduced in Assumption 2.3, guarantees the existence of a constant $M_1 = M_{q_1}$ such that for each ω

$$|A'_{1kn}| \leq M_1 [q_1(F(X_k))]^{-1} \int \int q_1(F) \tilde{r}_1(F) r_2(G) dH,$$

$k=1, \dots, n$. By Assumption 2.3 for the fixed df H (the fixed subclass of dfs H') the random part $[q_1(F(X_k))]^{-1}$ of this upper bound possesses a finite moment of order 2 (a finite absolute moment of order larger than 2, bounded on H'). It is due to the same assumption that for the fixed df H (the fixed subclass of dfs H') the non-random integral is finite (bounded on H'). A similar argument deals with A'_{2kn} .

Combining (3.3) and (3.4) we see that, given the fixed df H , for $k = 1, \dots, n$ the sums $A_{0kn} + A'_{1kn} + A_{1kn} + A'_{2kn} + A_{2kn}$ are iid with mean zero and finite variance depending on H , equal to

$\sigma^2 = \sigma^2(H) = \text{Var}(A_{0kn} + A'_{1kn} + A_{1kn} + A'_{2kn} + A_{2kn})$. Hence application of the central limit theorem gives

$$n^{-1/2} \sum_{k=1}^n (A_{0kn} + A'_{1kn} + A_{1kn} + A'_{2kn} + A_{2kn}) = A_{0n} + A'_{1n} + A_{1n} + A'_{2n} + A_{2n} \rightarrow_d N(0, \sigma^2).$$

Since, given be fixed subclass H' of dfs, a finite absolute moment of order larger than 2 is bounded on H' and since moreover the variance is given to be bounded away from zero on H' , by Esseen's theorem the above asymptotic normality is uniform on H' .

The variance $\sigma^2 = \sigma^2(H)$ of the limiting normal distribution can be given a nice expression using the conditional expectations, introduced in Lemma 3.1, and Stieltjes-Lebesgue-integrals: thus we obtain

$$\begin{aligned} \sigma^2 = \sigma^2(H) = \text{Var}[J(F(X))K(G(Y))] &+ \int_0^1 [\delta_{F(X)}(s) - s] \mathbb{E}_H(K|s) dJ(s) \\ (3.5) \qquad \qquad \qquad &+ \int_0^1 [\delta_{G(Y)}(t) - t] \mathbb{E}_H(J|t) dK(t)]. \end{aligned}$$

In Section 6 this expression for the variance is studied more in detail (see (6.1)).

4. Proof of Theorem 2.1: Some lemmas. First we shall give a lemma needed for the proof of the asymptotic negligibility of the second order terms B'_n and C'_n connected with the continuous part of the score function J . This lemma is based on Lemma 2.2 of Pyke and Shorack [12] and is only slightly more general than [13], Lemmas 6.1 and 6.2. The proof will therefore be omitted.

LEMMA 4.1. For each ω let $\Phi_n = \Phi_{n\omega}$ and $\Psi_n = \Psi_{n\omega}$ be functions on $\Lambda_{n1} = \Lambda_{n1\omega}$ and $\Lambda_{n2} = \Lambda_{n2\omega}$ respectively (see (2.1)), satisfying $\min \{F, F_n^*\} \leq \Phi_n \leq \max \{F, F_n^*\}$ and $\min \{G, G_n^*\} \leq \Psi_n \leq \max \{G, G_n^*\}$ where defined (see (2.2)). Then, uniformly for $n = 1, 2, \dots$ and $H \in \mathcal{H}$:

- (i) $\sup_{\Lambda_{n1}} r(\Phi_n)/r(F) = O_p(1)$, $\sup_{\Lambda_{n2}} r(\Psi_n)/r(G) = O_p(1)$, for each $r \in \mathcal{R}$ (see Definition 2.2);
- (ii) $\sup_{\Lambda_{n1}} |U_n^*(F)|/q(F) = O_p(1)$, for each $q \in \mathcal{Q}$ (see Definition 2.1);
- (iii) $\sup_{\Lambda_{n1}} |U_n^*(F) - U_n(F)|/q(F) = o_p(1)$, for each $q \in \mathcal{Q}$.

The remaining lemmas of this section are specific for the second order terms B_n and C_n connected with the discontinuous part of the score function J . Let us denote the binomial distribution for n trials with success probability s by $Bi(n;s)$. It is well known (see e.g. Dvoretzky, Kiefer and Wolfowitz [5]) that if Z is a $Bi(n;s)$ distributed rv we have the exponential bound

$$(4.1) \quad \Pr(|Z - ns| \geq n\rho) = O(\exp(-2n\rho^2))$$

as $n \rightarrow \infty$, uniformly for $s \in (0, 1)$ and $\rho \geq 0$. This result entails a useful property of the function $p_n(a, b; s)$, for fixed constants a, b and for $s \in (0, 1)$ defined by

$$(4.2) \quad p_n(a,b;s) = \sum_{j=0}^n \binom{n}{j} s^j (1-s)^{n-j} |\delta_{s_1}((j+a)/(n+b)) - \delta_{s_1}(s)|.$$

Here the function δ_{s_1} is defined in (2.3) with $s_1 \in (0,1)$.

LEMMA 4.2. Let a and b be fixed constants and let $p_n(a,b;s)$ be defined as in (4.2). Then

- (i) $p_n(a,b;s) = O(\exp(-2n(s-s_1)^2))$ as $n \rightarrow \infty$, uniformly for $s, s_1 \in (0,1)$;
(ii) $\int_0^1 p_n(a,b;s) = O(n^{-1/2})$ as $n \rightarrow \infty$.

PROOF. (i) The function $p_n(a,b;s)$ is unequal to zero only if $s < s_1$ and $j \geq (n+b)s_1 - a$, or $s \geq s_1$ and $j < (n+b)s_1 - a$. Suppose $s < s_1$. Then $p_n(a,b;s) = \Pr(Z \geq (n+b)s_1 - a)$, where Z is a $Bi(n;s)$ distributed rv. Since $(n+b)s_1 - a = n(s + [s_1 - s + (bs_1 - a)/n])$, we have by (4.1) since a and b are fixed

$$\begin{aligned} \Pr(Z \geq (n+b)s_1 - a) &\leq M_0 \exp(-2n[s_1 - s + (bs_1 - a)/n]^2) \\ &\leq M_1 \exp(-2n(s_1 - s)^2), \end{aligned}$$

provided $s_1 - s + (bs_1 - a)/n \geq 0$. Now consider the set

$D = \{s: s_1 + (bs_1 - a)/n < s < s_1\}$. If D is empty there is nothing left to prove, hence suppose D is not empty. Then

$$\begin{aligned} \sup_{s \in D; n=1,2,\dots} \exp(2n(s_1 - s)^2) &\leq \max_{n=1,2,\dots} \exp(2(bs_1 - a)^2/n) \\ &= \exp(2(bs_1 - a)^2) = M_2 \text{ say.} \end{aligned}$$

Since p_n is a probability it is always bounded by 1 and hence by $M_2 \exp(-2n(s-s_1)^2)$ for all $s \in D$ and all $n = 1,2,\dots$

We thus have, letting $M = \max\{M_1, M_2\}$, that p_n is bounded by

$M \exp(-2n(s-s_1)^2)$ for all $s < s_1$ and $n = 1,2,\dots$. This inequality can

similarly be shown to hold for $s \geq s_1$.

(ii) This follows at once from part (i) by

$$\int_0^1 p_n(a,b;s) ds \leq M \int_{-\infty}^{\infty} \exp(-2n(s-s_1)^2) ds = O(n^{-1/2}) \text{ as } n \rightarrow \infty. \square$$

LEMMA 4.3. Let ψ be a function on the unit interval with $\int_0^1 |\psi(t)| dt < \infty$.

Then for any $H \in \mathcal{H}$ the following holds

- (i) $E \iint |\delta_{s_1}(F_n^*) - \delta_{s_1}(F)]\psi(G)| dH \leq \int_0^1 p_n(0,1;s) E(|\psi(G(Y))| | F(X) = s) ds;$
(ii) $E \iint |\delta_{s_1}(F_n^*) - \delta_{s_1}(F)]\psi(G)| dH_n \leq \int_0^1 p_{n-1}(1,2;s) E(|\psi(G(Y))| | F(X) = s) ds.$

PROOF. (i) Because $P(\{(n+1)F_n^*(x) = j\}) = \binom{n}{j} F^j(x)(1-F(x))^{n-j}$ for

$j = 0, 1, \dots, n$, we obtain

$$\begin{aligned} & E \iint |\delta_{s_1}(F_n^*) - \delta_{s_1}(F)]\psi(G)| dH \\ & \leq \iint \sum_{j=0}^n \binom{n}{j} F^j (1-F)^{n-j} |\delta_{s_1}(j/(n+1)) - \delta_{s_1}(F)]\psi(G)| dH \\ & = \int_0^1 p_n(0,1;s) E(|\psi(G(Y))| | F(X) = s) ds. \end{aligned}$$

(ii) Similarly, since

$$P(\{(n+1)F_n^*(X_i) = j | F(X_i)\}) = \binom{n-1}{j-1} F^{j-1}(X_i)(1-F(X_i))^{n-j} \text{ for } j = 1, \dots, n,$$

we have

$$\begin{aligned} & E \iint |\delta_{s_1}(F_n^*) - \delta_{s_1}(F)]\psi(G)| dH_n \\ & \leq E(E(|\delta_{s_1}(F_n^*(X_i)) - \delta_{s_1}(F(X_i))]\psi(G(Y_i))| | F(X_i), G(Y_i))) \\ & = E(|\psi(G(Y_i))| \cdot E(|\delta_{s_1}(F_n^*(X_i)) - \delta_{s_1}(F(X_i))| | F(X_i))) \\ & = \iint \sum_{j=1}^n \binom{n-1}{j-1} F^{j-1} (1-F)^{n-j} |\delta_{s_1}(j/(n+1)) - \delta_{s_1}(F)]\psi(G)| dH \\ & = \int_0^1 p_{n-1}(1,2;s) E(|\psi(G(Y))| | F(X) = s) ds. \square \end{aligned}$$

The last lemma is a corollary to Kiefer [10], Theorem 1-m; it is due to W.R. van Zwet. Like Kiefer's theorem, Lemma 4.4 can be formulated for m -dimensional random vectors. To avoid the introduction of additional

notational conventions we shall restrict attention to the case where $m = 2$. One of the basic supports of Kiefer's theorem quoted above is a sharpening of the exponential bound (4.1); for $m = 2$ the theorem implies that for any fixed $\zeta > 0$

$$(4.3) \quad P(\{\sup_{-\infty < x, y < \infty} |H_n(x, y) - H(x, y)| \geq \rho\}) = O(\exp(-(2-\zeta)n\rho^2)),$$

uniformly for all bivariate dfs H (continuous or not) and uniformly for all $\rho \geq 0$. For a comparison between Lemma 4.4 and related results of Bahadur [1], Sen [14] and Ghosh [6] see Section 1. For any Borel set D in the plane we shall write $\iint_D dH = H\{D\}$. By an interval I in the plane the product set of two intervals on the line will be understood.

LEMMA 4.4. (van Zwet). Let I_1, I_2, \dots be a sequence of intervals in the plane and let $I_n^* = \{I_n^* : I_n^* \text{ is an interval contained in } I_n\}$, $n = 1, 2, \dots$. Then

$$\sup_{I_n^* \in I_n} |H_n\{I_n^*\} - H\{I_n^*\}| = O_p([H\{I_n\}/n]^{1/2})$$

as $n \rightarrow \infty$, uniformly in all sequences of intervals I_1, I_2, \dots and all bivariate dfs H (continuous or not).

PROOF. Given any $0 < \varepsilon < 1$, the existence of a number $M = M_\varepsilon$ must be established such that

$$(4.4) \quad P(\{\sup_{I_n^* \in I_n} |H_n\{I_n^*\} - H\{I_n^*\}| \geq M[H\{I_n\}/n]^{1/2}\}) \leq \varepsilon, \text{ for all}$$

n , uniformly in all sequences of intervals I_1, I_2, \dots and all bivariate dfs H .

If $H\{I_n\} = 0$ the lemma follows immediately. It proves to be convenient to consider the cases $0 < H\{I_n\} \leq 8/(\varepsilon n)$ and $H\{I_n\} > 8/(\varepsilon n)$ separately.

First suppose that $0 < H\{I_n\} \leq 8/(\epsilon n)$ and choose $M = M_\epsilon = (2/\epsilon)^{3/2}$.

It is always true that $\sup_{I_n^* \in I_n} |H_n\{I_n^*\} - H\{I_n^*\}| \leq \max\{H_n\{I_n\}, H\{I_n\}\}$.

By our choice of M we have $M[H\{I_n\}/n]^{1/2} \geq H\{I_n\}/\epsilon$. Consequently we only have to prove the same inequality for $H_n\{I_n\}$. Since $n H_n\{I_n\}$ is a

$\text{Bi}(n; H\{I_n\})$ distributed rv, application of Markov's inequality gives

$$P(\{H_n\{I_n\} \geq M[H\{I_n\}/n]^{1/2}\}) \leq P(\{H_n\{I_n\} \geq H\{I_n\}/\epsilon\}) \leq \epsilon.$$

Next we suppose that $H\{I_n\} > 8/(\epsilon n)$. Then for $k = 0, 1, \dots, n$ we may define the probabilities

$$\pi(k) = P(\{\sup_{I_n^* \in I_n} |H_n\{I_n^*\} - H\{I_n^*\}| \geq M[H\{I_n\}/n]^{1/2} | \{H_n\{I_n\} = k/n\}\}).$$

The probability in the left-hand side of (4.4) can now be written as

$$(4.5) \quad \sum_{k < nH\{I_n\}/2} \pi(k)P(\{H_n\{I_n\} = k/n\}) + \sum_{k \geq nH\{I_n\}/2} \pi(k)P(\{H_n\{I_n\} = k/n\}).$$

By the Bienaymé-Chebyshev inequality we have

$$(4.6) \quad \sum_{k < nH\{I_n\}/2} \pi(k)P(\{H_n\{I_n\} = k/n\}) \leq P(\{H_n\{I_n\} \leq H\{I_n\}/2\}) \\ \leq P(\{|H_n\{I_n\} - H\{I_n\}| \geq H\{I_n\}/2\}) \leq 4/(nH\{I_n\}) < \epsilon/2,$$

since by assumption $H\{I_n\} > 8/(\epsilon n)$. The second term in (4.5) deals with values $k \neq 0$. For $k \neq 0$ conditional on $H_n\{I_n\} = k/n$ we have, since also $H\{I_n\} > 0$

$$\begin{aligned} & \sup_{I_n^* \in I_n} |H_n\{I_n^*\} - H\{I_n^*\}| \\ \leq & H\{I_n\} \left[\sup_{I_n^* \in I_n} \left| \frac{H_n\{I_n^*\}}{H\{I_n\}} - \frac{H_n\{I_n^*\}}{H\{I_n\}} \right| + \sup_{I_n^* \in I_n} \left| \frac{H_n\{I_n^*\}}{H_n\{I_n\}} - \frac{H\{I_n^*\}}{H\{I_n\}} \right| \right] \\ = & |H_n\{I_n\} - H\{I_n\}| + H\{I_n\} \sup_{I_n^* \in I_n} |\tilde{H}_k\{I_n^*\} - \tilde{H}\{I_n^*\}|. \end{aligned}$$

Here $\tilde{H}\{I_n^*\} = H\{I_n^*\}/H\{I_n\}$ is the conditional probability that the random vector (X,Y) is an element of $I_n^* \subset I_n$ under the hypothesis that it is an element of I_n . Hence, given $H_n\{I_n\} = k/n$ with $k \neq 0$, the ratio $\tilde{H}_k\{I_n^*\} = H_n\{I_n^*\}/H_n\{I_n\}$ is distributed as the empirical df corresponding to \tilde{H} , based on $k \neq 0$ observations. Consequently for $k \neq 0$ we have $\pi(k) \leq \pi_1(k) + \pi_2(k)$, where

$$\pi_1(k) = P(\{|H_n\{I_n\} - H\{I_n\}| \geq M[H\{I_n\}/4n]^{1/2} \mid \{H_n\{I_n\} = k/n\}),$$

$$\pi_2(k) = P(\{\sup_{I_n^* \in I_n} |\tilde{H}_k\{I_n^*\} - \tilde{H}\{I_n^*\}| \geq M[4nH\{I_n\}]^{-1/2}\}).$$

Applying once more the Bienaymé-Chebyshev inequality we obtain

$$(4.7) \quad \sum_{k \geq nH\{I_n\}/2} \pi_1(k) P(\{H_n\{I_n\} = k/n\}) \\ \leq P(\{|H_n\{I_n\} - H\{I_n\}| \geq M[H\{I_n\}/4n]^{1/2}\}) \leq 4/M^2.$$

Finally we have to consider the summation containing the $\pi_2(k)$. For any interval I in the plane we have

$$|\tilde{H}_k\{I\} - \tilde{H}\{I\}| \leq 4 \sup_{-\infty < x,y < \infty} |\tilde{H}_k(x,y) - \tilde{H}(x,y)|. \text{ According to formula (4.3), applied to } \tilde{H}_k \text{ and } \tilde{H} \text{ with e.g. } \zeta = 1, \text{ there exists a constant } M_0$$

such that

$$\pi_2(k) \leq M_0 \exp(-k M^2 / (64nH\{I_n\})),$$

and hence

$$(4.8) \quad \sum_{k \geq nH\{I_n\}/2} \pi_2(k) P(\{H_n\{I_n\} = k/n\}) \\ \leq M_0 \exp(-n H\{I_n\} M^2 / (128nH\{I_n\})) = M_0 \exp(-M^2/128).$$

Combining (4.6), (4.7) and (4.8) we see that for $H\{I_n\} > 8/(\epsilon n)$ inequality (4.4) holds, provided M is chosen so large that both (4.7) and (4.8) are smaller than $\epsilon/4$. Let us finally note that the argument is independent of the sequence I_1, I_2, \dots and the bivariate df H . \square

5. Proof of Theorem 2.1: Asymptotic negligibility of the remainder terms.

As has already been noted in Section 3, the rvs $\tilde{B}'_n, \tilde{B}_n$ are symmetric to B'_n, B_n and hence need not be considered. Since J_c is continuous on $(0,1)$ and continuously differentiable on the open intervals between the points $0, s_1, \dots, s_\lambda, 1$, the second order terms B'_n and C'_n can be dealt with in essentially the same way as the B_n^* - and C_n^* - terms in [13], Section 6. We only have to use Lemma 4.1 instead of [13], Lemmas 6.1 and 6.2. Although in the present case the function K is no longer continuous it is easily seen that this does not affect the argument, because the mean value theorem is applied only to J_c .

Therefore we may restrict attention to the terms B_n and C_n . It suffices to consider the case where (see Assumption 2.2)

$$J_d = \delta_{s_1}, \quad K_d = \delta_{t_1},$$

for fixed $s_1, t_1 \in (0,1)$. Given any set D , \bar{D} will denote its complement, $\chi(D)$ its indicator function and $\chi(D;x)$ the value of this function at the point x . For small positive γ we adopt the notation

$$(5.1) \quad S_{\gamma 2} = [G^{-1}(\gamma), G^{-1}(t_1 - \gamma)] \cup [G^{-1}(t_1 + \gamma), G^{-1}(1 - \gamma)],$$

where G^{-1} is defined in (3.1).

Since K satisfies the conditions of Lemma 3.1, the conditional expectation $E(K(G(Y)) | F(X) = s)$ possesses a version which is continuous on the open set O_1 defined in Assumption 2.4. By convention this special version will be denoted by $E_H(K|s)$. Let us write B_n and C_n as

$$B_n = B_{1n} + \sum_{i=2}^4 B_{\gamma i n}, \quad C_n = \sum_{i=1}^3 C_{\gamma i n},$$

where

$$\begin{aligned}
 B_{1n} &= n^{1/2} \iint [\delta_{s_1}(F_n^*) - \delta_{s_1}(F)] K(G) dH - U_n(s_1) E_H(K|s_1), \\
 B_{\gamma 2n} &= n^{1/2} \iint_{(-\infty, \infty) \times S_{\gamma 2}} [\delta_{s_1}(F_n^*) - \delta_{s_1}(F)] K(G) d(H_n - H), \\
 B_{\gamma 3n} &= -n^{1/2} \iint_{(-\infty, \infty) \times \bar{S}_{\gamma 2}} [\delta_{s_1}(F_n^*) - \delta_{s_1}(F)] K(G) dH, \\
 B_{\gamma 4n} &= n^{1/2} \iint_{(-\infty, \infty) \times \bar{S}_{\gamma 2}} [\delta_{s_1}(F_n^*) - \delta_{s_1}(F)] K(G) dH_n, \\
 C_{\gamma 1n} &= n^{1/2} \iint_{(-\infty, \infty) \times \bar{S}_{\gamma 2}} [\delta_{s_1}(F_n^*) - \delta_{s_1}(F)] K(G_n^*) dH_n, \\
 C_{\gamma 2n} &= n^{1/2} \iint_{(-\infty, \infty) \times S_{\gamma 2}} [\delta_{s_1}(F_n^*) - \delta_{s_1}(F)] [K(G_n^*) - K(G)] dH_n, \\
 C_{\gamma 3n} &= -n^{1/2} \iint_{(-\infty, \infty) \times \bar{S}_{\gamma 2}} [\delta_{s_1}(F_n^*) - \delta_{s_1}(F)] K(G) dH_n.
 \end{aligned}$$

From this we see that $B_{\gamma 4n}$ and $C_{\gamma 3n}$ cancel out. Throughout this section let $\eta > 0$ be a fixed number small enough to ensure that $[s_1 - \eta, s_1 + \eta] \subset O_1$ (see Assumption 2.4), and let an arbitrary $\varepsilon > 0$ be given.

The asymptotic negligibility of B_{1n} and $B_{\gamma 2n}$ is mainly based on Lemma 4.4. Let $l = l(n)$ be the fixed sequence of natural numbers uniquely determined by

$$(5.2) \quad (n+1)s_1 \leq l < (n+1)s_1 + 1.$$

If we define the function $\text{sgn } x = -1$ for $x < 0$, $\text{sgn } x = 0$ for $x = 0$, $\text{sgn } x = 1$ for $x > 0$ we have

$$(5.3) \quad \delta_{s_1}(F_n^*(x)) - \delta_{s_1}(F(x)) = \text{sgn}(F^{-1}(s_1) - X_{ln}) \chi(\Gamma_{n1}; x)$$

for each ω and all x . Here

$$(5.4) \quad \Gamma_{n1} = [\min\{X_{ln}, F^{-1}(s_1)\}, \max\{X_{ln}, F^{-1}(s_1)\}].$$

To verify the equality (5.3) we use that δ_{s_1} is continuous from the right in s_1 (see (2.3)) and we use the last two properties of F^{-1} , given below the definition in (3.1). From the properties of empirical dfs and order statistics it follows that there exists a constant $M_0 = M_{0\epsilon}$ such that

$$(5.5) \quad \Omega_{0n} = \{F^{-1}(F_n^*(F^{-1}(s_1))), X_{1n} \in [F^{-1}(s_1 - M_0 n^{-1/2}), F^{-1}(s_1 + M_0 n^{-1/2})]\}$$

has probability $P(\Omega_{0n}) \geq 1 - \epsilon/2$ for all n and $H \in \mathcal{H}$. Let us further define

$$I_{n1} = [F^{-1}(s_1 - M_0 n^{-1/2}), F^{-1}(s_1 + M_0 n^{-1/2})].$$

Applying Lemma 4.4 with $I_n = I_{n1} \times (-\infty, \infty)$, and thus with $H\{I_n\} = 2M_0 n^{-1/2}$, we find by (5.4) and (5.5) that there exists a constant $M_1 = M_{1\epsilon}$ such that

$$(5.6) \quad \Omega_{1n} = \Omega_{0n} \cap \{\sup_{I_{n2}^*} |H_n\{\Gamma_{n1} \times I_{n2}^*\} - H\{\Gamma_{n1} \times I_{n2}^*\}| \leq M_1 n^{-3/4}\}$$

has probability $P(\Omega_{1n}) \geq 1 - \epsilon$ for all n and all $H \in \mathcal{H}$. Here the supremum is taken over all intervals $I_{n2}^* \subset (-\infty, \infty)$.

COROLLARY 5.1. As $n \rightarrow \infty$, $B_{1n} \xrightarrow{p} 0$ uniformly for $H \in \mathcal{H}'$.

PROOF. Let us consider only values of n large enough to ensure that $I_{n1} \subset [F^{-1}(s_1 - n), F^{-1}(s_1 + n)]$. Using the above notation and results we may write $B_{1n} = n^{1/2} \int_{\Gamma_{n1} \times (-\infty, \infty)} \text{sgn}(F^{-1}(s_1) - X_{1n}) K(G) dH - U_n(s_1) E_H(K|s_1) = \sum_{i=1}^3 B_{1in}$, where

$$B_{11n} = \chi(\bar{\Omega}_{1n}) n^{1/2} B_{1n},$$

$$B_{12n} = \chi(\Omega_{1n}) [n^{1/2} \int_{2s_1 - F_n^*(F^{-1}(s_1))}^{s_1} E_H(K|s) ds - U_n(s_1) E_H(K|s_1)],$$

$$B_{13n} = \chi(\Omega_{1n}) n^{1/2} \int_{F(X_{1n})}^{2s_1 - F_n^*(F^{-1}(s_1))} E_H(K|s) ds.$$

By Assumption 2.4 we have

$$(5.7) \quad \sup_{s \in [s_1 - \eta, s_1 + \eta], H \in H'} |E_H(K|s)| = M < \infty,$$

and since $E_H(K|s)$ is continuous on $[s_1 - \eta, s_1 + \eta]$ the mean value theorem for integrals applies. We thus obtain, writing $\phi_n(s_1)$ for a random point between s_1 and $2s_1 - F_n^*(F^{-1}(s_1))$ and using (5.7),

$$\begin{aligned} |B_{12n}| &\leq \chi(\Omega_{1n}) n^{1/2} |F_n^*(F^{-1}(s_1)) - s_1| |E_H(K|\phi_n(s_1)) - E_H(K|s_1)| \\ &\quad + \chi(\Omega_{1n}) M n^{1/2} |F_n(F^{-1}(s_1)) - F_n^*(F^{-1}(s_1))|. \end{aligned}$$

By (5.6) and (5.5) for each $\omega \in \Omega_{1n}$ the random point $\phi_n(s_1)$ satisfies $|\phi_n(s_1) - s_1| \leq M_0 n^{-1/2}$, so that the equicontinuity condition concerning the densities h corresponding to the $H \in H'$ (see Assumption 2.4) yields that the first term in the bound for B_{12n} converges to zero as $n \rightarrow \infty$, uniformly for all $H \in H'$. The same holds for the second term in this bound, since $|F_n(F^{-1}(s_1)) - F_n^*(F^{-1}(s_1))| = 1/(n+1)$.

The rv B_{13n} is bounded by

$$\begin{aligned} |B_{13n}| &\leq \chi(\Omega_{1n}) M n^{1/2} |F_n(F^{-1}(s_1)) - F_n(X_{1n}^-) + F(X_{1n}) - s_1| \\ &\quad + \chi(\Omega_{1n}) M n^{1/2} |F_n^*(F^{-1}(s_1)) - F_n(F^{-1}(s_1)) + F_n(X_{1n}^-) - s_1| \\ &\leq \chi(\Omega_{1n}) M n^{1/2} |H_n\{\Gamma_{n1} \times (-\infty, \infty)\} - H\{\Gamma_{n1} \times (-\infty, \infty)\}| \\ &\quad + \chi(\Omega_{1n}) M n^{1/2} [1/(n+1) + |(1-1)/n - s_1|] \rightarrow 0 \end{aligned}$$

as $n \rightarrow \infty$, uniformly for $H \in H'$, by (5.2), (5.6) and (5.7).

Since by (5.6) $P(\{B_{11n} \neq 0\}) \leq \varepsilon$ for all n and all $H \in H'$, where $\varepsilon > 0$ is arbitrary, the conclusion of the corollary follows. \square

COROLLARY 5.2. For fixed $\gamma, B_{\gamma 2n} \rightarrow_p 0$ as $n \rightarrow \infty$, uniformly for $H \in H$.

PROOF. For each positive integer k we obtain the function K_k from the function K by

$$K_k(t) = K((i-1)/k) \text{ for } t \in (0,1) \cap [(i-1)/k, i/k), i = 1, \dots, k.$$

For any such k , using (5.3), let us make the decomposition

$$B_{\gamma 2n} = B_{\gamma 21n} + \sum_{i=2}^4 B_{\gamma 2ikn}, \text{ where}$$

$$B_{\gamma 21n} = \chi(\bar{\Omega}_{1n}) B_{\gamma 2n},$$

$$B_{\gamma 22kn} = \chi(\Omega_{1n}) n^{1/2} \iint_{\Gamma_{n1} \times S_{\gamma 2}} \text{sgn}(F^{-1}(s_1) - X_{1n}) K_k(G) d(H_n - H),$$

$$B_{\gamma 23kn} = \chi(\Omega_{1n}) n^{1/2} \iint_{(-\infty, \infty) \times S_{\gamma 2}} [\delta_{s_1}(F_n^*) - \delta_{s_1}(F)] [K(G) - K_k(G)] dH_n,$$

$$B_{\gamma 24kn} = \chi(\Omega_{1n}) n^{1/2} \iint_{(-\infty, \infty) \times S_{\gamma 2}} [\delta_{s_1}(F_n^*) - \delta_{s_1}(F)] [K_k(G) - K(G)] dH.$$

For arbitrary fixed ω the integrand in the expression for $B_{\gamma 22kn}$ is a simple step function assuming the values $a_{\gamma jkn}(\omega)$ on the set $\Gamma_{n1} \times S_{\gamma j2}$, where

$$S_{\gamma j2} = [G^{-1}((j-1)/k), G^{-1}(j/k)) \cap S_{\gamma 2},$$

for $j = 1, \dots, k$. Let $M_Y = \max_{S_{\gamma 2}} |K(G)|$, then by (5.6) we have for every ω

$$\begin{aligned} |B_{\gamma 22kn}| &= \chi(\Omega_{1n}) n^{1/2} \left| \sum_{j=1}^k a_{\gamma jkn} \iint_{\Gamma_{n1} \times S_{\gamma j2}} d(H_n - H) \right| \\ &\leq \chi(\Omega_{1n}) n^{1/2} M_Y \sum_{j=1}^k |H_n\{\Gamma_{n1} \times S_{\gamma j2}\} - H\{\Gamma_{n1} \times S_{\gamma j2}\}| \\ &\leq k M_Y M_1 n^{-1/4} \rightarrow 0 \end{aligned}$$

for fixed k as $n \rightarrow \infty$, uniformly for $H \in H$.

Since $K(G)$ is bounded and continuous on S_{γ^2} we have
 $\sup_{S_{\gamma^2}} |K(G) - K_k(G)| = \zeta_{\gamma k} \rightarrow 0$ for fixed γ as $k \rightarrow \infty$, uniformly for $H \in \mathcal{H}$.
 Application of Lemma 4.3 (ii) and (i) with $\psi(G) = \zeta_{\gamma k}$ gives for the
 expectations of $|B_{\gamma^2 3kn}|$ and $|B_{\gamma^2 4kn}|$ the bounds (see also (4.2))

$$E(|B_{\gamma^2 3kn}|) \leq n^{1/2} \zeta_{\gamma k} \int_0^1 p_{n-1}(1,2;s) ds,$$

$$E(|B_{\gamma^2 4kn}|) \leq n^{1/2} \zeta_{\gamma k} \int_0^1 p_n(0,1;s) ds$$

respectively. Since for fixed γ the sequence $\zeta_{\gamma k} \rightarrow 0$ as $k \rightarrow \infty$, application
 of Lemma 4.2 (ii) leads to the conclusion that both expectations tend to
 zero for fixed γ as $k, n \rightarrow \infty$, uniformly for $H \in \mathcal{H}$.

As to $B_{\gamma^2 1n}$, by (5.6) $P(\{B_{\gamma^2 1n} \neq 0\}) \leq \varepsilon$ for all n and all $H \in \mathcal{H}$,
 where $\varepsilon > 0$ is arbitrary. Combination of these partial results leads to
 the conclusion of the corollary. \square

The rvs $B_{\gamma^2 3n}$ and $C_{\gamma^2 1n}$ concern the behaviour of the functions $K(G(y))$
 and $K(G_n^*(y))$ respectively for large values of $|y|$. Since by Assumption
 2.2 the score function $|K| \leq r_2$ on $(0,1)$ we have $|K(G)| \leq r_2(G)$ and
 $|K(G_n^*)| \leq r_2(G_n^*)$ on Λ_{n^2} (see (2.1), (2.2)). By the reproducing u-shaped
 character of r_2 (see Definition 2.2), it is possible to replace the random
 argument G_n^* by the non-random argument G in the latter case, which may be
 seen from application of Lemma 4.1 (i) with $\psi_n = G_n^*$. According to this
 lemma for each $\varepsilon > 0$ there exists a number $M_2 = M_{2\varepsilon}$ such that the set

$$(5.8) \quad \Omega_{2n} = \{r_2(G_n^*) \leq M_2 r_2(G) \text{ on } \Lambda_{n^2}\}$$

has probability $P(\Omega_{2n}) \geq 1 - \varepsilon$ for all n and all $H \in \mathcal{H}$. Thus the asymptotic
 negligibility of the rvs $B_{\gamma^2 3n}$ and $C_{\gamma^2 1n}$ may be obtained essentially in the
 same way (note that the random measure dH_n restricts integration to the

random set Λ_n). It is mainly based on Lemma 4.3. The asymptotic negligibility of $C_{\gamma 2n}$ is a simple application of the same lemma.

COROLLARY 5.3. As $\gamma \downarrow 0$ and $n \rightarrow \infty$, $B_{\gamma 3n} \xrightarrow{p} 0$ and $C_{\gamma 1n} \xrightarrow{p} 0$, uniformly for $H \in H'$.

PROOF. For small positive γ , let us introduce the function

$$r_{2\gamma}(t) = r_2(t) \text{ for } t \in (0, \gamma) \cup (t_1 - \gamma, t_1 + \gamma) \cup (1 - \gamma, 1), r_{2\gamma}(t) = 0 \text{ elsewhere.}$$

Because by Assumption 2.4 the functions $r_{2\gamma}$ satisfy the conditions of Lemma 3.1 for such values of γ , the conditional expectations $E(r_{2\gamma}(G(Y)) | F(X)=s)$ have versions continuous on the open set O_1 , by convention denoted by $E_H(r_{2\gamma} | s)$. Since $r_{2\gamma} \downarrow 0$ on $(0, 1)$ as $\gamma \downarrow 0$, by the dominated convergence theorem and Assumption 2.4 we have as $\gamma \downarrow 0$

$$(5.9) \quad \sup_{s \in [s_1 - n, s_1 + n], H \in H'} E_H(r_{2\gamma} | s) = \zeta_\gamma \leq \int_0^1 r_{2\gamma}(t) g(t) dt \rightarrow 0.$$

As to $B_{\gamma 3n}$, application of Lemma 4.3 (i) yields (see also (4.2))

$$(5.10) \quad E(|B_{\gamma 3n}|) \leq n^{1/2} \int_0^1 P_n(0, 1; s) E_H(r_{2\gamma} | s) ds.$$

As to $C_{\gamma 1n}$, using Lemma 4.3 (ii) and (5.8) we find

$$(5.11) \quad E(\chi(\Omega_{2n}) | C_{\gamma 1n}) \leq M_2 n^{1/2} \int_0^1 P_{n-1}(1, 2; s) E_H(r_{2\gamma} | s) ds.$$

Because of the similarity between the right-hand sides of (5.10) and (5.11) and because $P(\Omega_{2n}) \geq 1 - \epsilon$ for all n and $H \in H$, it suffices to investigate the right-hand side of (5.10). By Lemma 4.2 and (5.9) for that expression we find the bound

$$n^{1/2} [\sup_{s \in [0, s_1 - n] \cup [s_1 + n, 1]} p_n(0, 1; s)] [\int_0^1 r_2(t) dt] \\ + n^{1/2} [\int_0^1 p_n(0, 1; s) ds] \zeta_\gamma \rightarrow 0$$

as $\gamma \downarrow 0$ and $n \rightarrow \infty$, uniformly for $H \in H'$. \square

COROLLARY 5.4. For fixed γ , $C_{\gamma 2n} \rightarrow_p 0$ as $n \rightarrow \infty$, uniformly for $H \in H'$.

PROOF. As dH_n restricts integration to Λ_n , application of Lemma 4.3

(ii) with $\psi(G) = 1$ gives

$$|C_{\gamma 2n}| \leq \sup_{\Lambda_{n2} \cap S_{\gamma 2}} |K(G_n^*) - K(G)| n^{1/2} \int_0^1 p_{n-1}(1, 2; s) ds.$$

The function K is uniformly continuous on $[\gamma/2, t_1 - \gamma/2] \cup [t_1 + \gamma/2, 1 - \gamma/2]$

and $|G_n^* - G| \leq 1/(n+1) + |G_n - G|$. Hence by the Glivenko-Cantelli theorem we have $\sup_{\Lambda_{n2} \cap S_{\gamma 2}} |K(G_n^*) - K(G)| \rightarrow_p 0$ as $n \rightarrow \infty$, uniformly for $H \in H'$. The proof may be concluded by applying Lemma 4.2 (ii). \square

In order to show that $B_n + C_n \rightarrow_p 0$ as $n \rightarrow \infty$, uniformly for $H \in H'$, given an arbitrary $\epsilon > 0$ first use Corollary 5.3 to choose a fixed $\tilde{\gamma}$ and an index n_0 such that $P(\{|B_{\tilde{\gamma} 3n}^\sim|, |C_{\tilde{\gamma} 1n}^\sim| \leq \epsilon\}) \geq 1 - \epsilon$ for all $n \geq n_0$ and all $H \in H'$. Next application of Corollaries 5.1, 5.2 and 5.4 with the above fixed $\tilde{\gamma}$ gives the existence of an index $n_1 = n_1(\tilde{\gamma}) > n_0$, such that $P(\{|B_{1n}|, |B_{\tilde{\gamma} 2n}^\sim|, |C_{\tilde{\gamma} 2n}^\sim| \leq \epsilon\}) \geq 1 - \epsilon$ for all $n \geq n_1$ and all $H \in H'$. Hence $P(\{|B_n + C_n| \leq 5\epsilon\}) \geq 1 - 2\epsilon$ for all $n \geq n_1$ and $H \in H'$.

6. Proof of Theorem 2.2. It suffices to prove that $\sigma_n^2 \rightarrow \sigma_0^2$ as $n \rightarrow \infty$. For then we may ascertain that $\sigma_n^2 \geq \sigma_0^2/2 > 0$ for $n \geq n_0$ and all the conditions, necessary for the application of the part of Theorem 2.1 concerning the uniformity with $H' = \{H_{(n_0)}, H_{(n_0+1)}, \dots\}$, are covered by the conditions of Theorem 2.2. So we may conclude that the convergence $n^{1/2}(T_n - \mu(H)) \rightarrow_d N(0, \sigma^2(H))$ is uniform on the above subclass H' , and hence that $n^{1/2}(T_n - \mu_n)/\sigma_n \rightarrow_d N(0, 1)$ as $n \rightarrow \infty$. But if $\sigma_n^2 \rightarrow \sigma_0^2$ the weak convergence of $N(0, \sigma_n^2)$ to $N(0, \sigma_0^2)$ follows, and thus we finally obtain $n^{1/2}(T_n - \mu_n) \rightarrow_d N(0, \sigma_0^2)$ as $n \rightarrow \infty$.

As in Section 5 let us assume that $J_d = \delta_{s_1}$ and $K_d = \delta_{t_1}$ for fixed $s_1, t_1 \in (0, 1)$. For a function $\phi(F_{(n)}(x), G_{(n)}(y))$, integrable with respect to $H_{(n)}$, we have $\iint \phi(F_{(n)}(x), G_{(n)}(y)) dH_{(n)}(x, y) = \iint \phi(s, t) d\bar{H}_{(n)}(s, t)$, where $\bar{H}_{(n)}(s, t) = H_{(n)}(F_{(n)}^{-1}(s), G_{(n)}^{-1}(t))$. Note that $\bar{H}_{(n)}$ has uniform $(0, 1)$ marginal dfs. Using the above transformation and writing the square of an integral as a repeated integral, we arrive at the following alternative expression for the variances (see (3.5))

$$\begin{aligned}
 \sigma_n^2 &= \iint [J(s)K(t) - \iint J(u)K(v) d\bar{H}_{(n)}(u, v) \\
 &+ \iint [\delta_s(u) - u] J'(u) K(v) d\bar{H}_{(n)}(u, v) + [\delta_s(s_1) - s_1] E_{H_{(n)}}(K | s_1) \\
 (6.1) \quad &+ \iint [\delta_t(v) - v] J(u) K'(v) d\bar{H}_{(n)}(u, v) + [\delta_t(t_1) - t_1] E_{H_{(n)}}(J | t_1)]^2 d\bar{H}_{(n)}(s, t) \\
 &= \sum_{i=1}^6 \sum_{j=1}^6 \iint \iint \iint \phi_i(s, t, u, v) \phi_j(s, t, u', v') d\bar{H}_{(n)}(u, v) d\bar{H}_{(n)}(u', v') d\bar{H}_{(n)}(s, t),
 \end{aligned}$$

for $n = 0, 1, 2, \dots$ Here s, t, u, v, u', v' are restricted to $(0, 1)$ and

$$\begin{aligned}
 \phi_1(s,t,u,v) &= J(s)K(t) & , \quad |\phi_1| &\leq r_1(s)r_2(t), \\
 \phi_2(s,t,u,v) &= J(u)K(v) & , \quad |\phi_2| &\leq r_1(u)r_2(v), \\
 \phi_3(s,t,u,v) &= [\delta_s(u)-u]J'(u)K(v) & , \quad |\phi_3| &\leq M_1[q_1(s)]^{-1}q_1(u)\tilde{r}_1(u)r_2(v), \\
 \phi_4(s,t,u,v) &= [\delta_s(s_1)-s_1]E_{H(n)}(K|s_1), & |\phi_4| &\leq \int_0^1 r_2(t)g(t)dt, \\
 \phi_5(s,t,u,v) &= [\delta_t(v)-v]J(u)K'(v) & , \quad |\phi_5| &\leq M_2[q_2(t)]^{-1}q_2(v)r_1(u)\tilde{r}_2(v), \\
 \phi_6(s,t,u,v) &= [\delta_t(t_1)-t_1]E_{H(n)}(J|t_1), & |\phi_6| &\leq \int_0^1 r_1(s)f(s)ds.
 \end{aligned}$$

The bounds for the absolute values of the ϕ_i follow from Assumptions 2.2, 2.5 and Lemma 3.2 (M_i depends on q_i only, $i = 1,2$).

Let us first note that the convergence $H_{(n)}(x,y) \rightarrow H_{(0)}(x,y)$ for all x,y (see Assumption 2.5) entails the convergence

$\bar{H}_{(n)}(u,v)\bar{H}_{(n)}(u',v')\bar{H}_{(n)}(s,t) \rightarrow \bar{H}_{(0)}(u,v)\bar{H}_{(0)}(u',v')\bar{H}_{(0)}(s,t)$ as $n \rightarrow \infty$ in all continuity points of the latter product of dfs. A further application of Assumption 2.5 combined with the dominated convergence theorem yields

$$(6.2) \quad E_{H(n)}(K|s_1) \rightarrow E_{H(0)}(K|s_1), \quad E_{H(n)}(J|t_1) \rightarrow E_{H(0)}(J|t_1), \quad \text{as } n \rightarrow \infty.$$

Convergence of each of the summands in (6.1) suffices to prove the convergence of the variances. The functions ϕ_4 and ϕ_6 , which actually depend on n through multiplicative constants, do not disturb the applicability of Billingsley [3], Theorem 5.4, since by (6.2) these multiplicative constants converge properly. It thus remains to show that for some $\zeta > 0$

$$(6.3) \quad \sup_{n=1,2,\dots} \int \int \int \int \int |\phi_i(s,t,u,v)\phi_j(s,t,u',v')|^{1+\zeta} d\bar{H}_{(n)}(u,v)d\bar{H}_{(n)}(u',v')d\bar{H}_{(n)}(s,t) < \infty$$

for $1 \leq i \leq j \leq 6$. By the nature of the bounds for the $|\phi_i|$, the fact that we are dealing with a product measure, and the similarity between

ϕ_3 and ϕ_5 it follows that we only have to verify (6.3) for $i = j = 1, 2, 3$.

From now on let us choose $\xi = \varepsilon/2 > 0$ and let us first take $i = j = 1$. Since ϕ_1 is a function of s and t only, the supremum in (6.3) is bounded by

$$\sup_{n=1,2,\dots} \iint [r_1(s)r_2(t)]^{2+2\zeta} d\bar{H}_{(n)}(s,t) < \infty,$$

by Assumption 2.3. The function ϕ_2 does not depend on s, t so that for $i = j = 2$ the supremum (6.3) is bounded by

$$\sup_{n=1,2,\dots} [\iint [r_1(u)r_2(v)]^{1+\zeta} d\bar{H}_{(n)}(u,v)]^2 < \infty,$$

by Assumption 2.3. Finally for $i = j = 3$ we see that the supremum in (6.3) is bounded by

$$\begin{aligned} & \sup_{n=1,2,\dots} M_1^{2+2\zeta} \iint [q_1(s)]^{-2-2\zeta} [q_1(u)\tilde{r}_1(u)r_2(v)]^{1+\zeta} \\ & \quad \times [q_1(u')\tilde{r}_1(u')r_2(v')]^{1+\zeta} d\bar{H}_{(n)}(u,v) d\bar{H}_{(n)}(u',v') d\bar{H}_{(n)}(s,t) \\ & \leq \sup_{n=1,2,\dots} M_1^{2+2\zeta} \int_0^1 [q_1(s)]^{-2-2\zeta} ds [\iint [q_1(u)\tilde{r}_1(u)r_2(v)]^{1+\zeta} d\bar{H}_{(n)}(u,v)]^2 < \infty, \end{aligned}$$

again by Assumption 2.3. This concludes the proof of Theorem 2.2.

7. Application and extension. An application of Theorem 2.1 in the case where the score functions are simple step-functions lies in the treatment of ties. Let us suppose that the sample has been drawn from a dfH which is no longer continuous but, on the contrary, is entirely concentrated on a finite lattice of points in the plane. As has been pointed out in Hájek [8], there are two possible techniques for adjusting the original rank statistic to this situation where necessarily ties will occur. The first technique is referred to as the method of randomizing the ranks, and the second as the method of averaging the scores. By the former technique, which represents a purely theoretical approach to the problem, asymptotic normality of the resulting rank statistic follows immediately from Theorem 2.1. If appropriate simple step-functions are chosen as score functions, the above result for a rank statistic based on randomized ranks may be used to derive asymptotic normality for a rank statistic based on averaged scores, which is of greater practical interest. The proof relies on the fact that the difference of the two statistics tends in probability to zero as the sample size tends to infinity. For more general results in the location problem see Vorličková [17].

Finally it should be noted that the restriction to linear rank statistics for which the score functions factorize and can be written as a product $J(s)K(t)$ is inessential. No new difficulties will be encountered when developing the theory for more general score functions $J(s,t)$, as long as the functions that bound $J(s,t)$ and its first partial derivatives $\partial J(s,t)/\partial s$, $\partial J(s,t)/\partial t$ still factorize as products of functions of the arguments s and t separately.

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