GEORGIAN MATHEMATICAL JOURNAL: Vol. 4, No. 6, 1997, 579-584

BOUNDS FOR THE CHARACTERISTIC FUNCTIONS OF THE SYSTEM OF MONOMIALS IN RANDOM VARIABLES AND OF ITS TRIGONOMETRIC ANALOGUE

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Abstract. Using a multidimensional analogue of Vinogradov's inequality for a trigonometric integral, the upper bounds are constructed for the moduli of the characteristic functions both of the system of monomials in components of a random vector with an absolutely continuous distribution in $\mathbb{R}^s$ and of the system

$$(\cos j_1\pi\xi_1\cdots\cos j_s\pi\xi_s,\ \ 0\le j_1,\dots,j_s\le k,\ \ j_1+\cdots+j_s\ge 1),$$

where $(\xi_1,\dots,\xi_s)$ is uniformly distributed in $[0,1]^s$.

Introduction. This note continues the series of studies [1–3] carried out on the initiative of Yu. V. Prokhorov and dealing with estimates of the characteristic functions (c.f.) of degenerate multidimensional distributions of the form

$$\left|\int_{\mathbb{R}^s}\exp\{i(t,\varphi(x))\}p(x)\,dx\right|\le C|t|^{-\alpha}\quad\text{for}\quad |t|>t_0,\tag{1}$$

where $\varphi:\mathbb{R}^s\to\mathbb{R}^k$, $s<k$, $t\in\mathbb{R}^k$; $p(x)$ is the distribution density; C, α, and t_0 are positive constants. In what follows we shall use the notation $I(t;\varphi(x),p(x))$ for the integral from (1) and omit the condition $|t|>t_0$.

When $s=1$, Sadikova has shown in [1] that for $\varphi(x)=\varphi_0(x)=(x,x^2,\dots,x^k)$ one can take $\alpha=(1+1/k)^{-(k-1)}/k!$ if the integrals of $|p'(x)|$ and $|x|^{k-1}p(x)$ are finite. Her method is based on van der Corput's lemma whose generalization allowed Yurinskii to assert that "for decreasing of the c.f. like a negative power of the argument modulus it is, roughly speaking, sufficient that the surface carrying the distribution have no tangencies of an

1991 *Mathematics Subject Classification.* 60E10.
Key words and phrases. Degenerate multidimensional distributions, bounds for characteristic functions, multidimensional analogue of Vinogradov's inequality.

1072-947X/97/1100-0579$12.50/0

infinitely high order with $(k-1)$-dimensional hyperplanes, and that the surface density of the distribution be bounded, satisfy the Lipschitz condition in L_1-norm, and have several moments" (see [2]).

The author's paper [3] deals with the case $s=1$, where $\varphi(x)=\varphi_1(x)=(\cos\pi x,\dots,\cos k\pi x)$, $p(x)=\mathbb{1}_{[0,1]}(x)$, where $\mathbb{1}_A(x)$ is the indicator of the set A. Using Vinogradov's famous inequality for a trigonometric integral [4], it is shown in [3] that in that case $\alpha=1/2k$ (for $k=1$ it can be deduced from [2] as well). An order with respect to $|t|$ turned out to be exact (because of the exactness of Vinogradov's inequality), i.e., in some directions of $\mathbb{R}^k$ the c.f. behaves like $|t|^{-1/2k}$ for $|t|\to\infty$. Concomitantly, we obtained bounds with $\alpha=1/k$ for the case $\varphi(x)=\varphi_0(x)$ assuming that $\int_{\mathbb{R}^1}\max(1,|x|)|p'(x)|dx<\infty$ for the density $p(x)$; for analogous estimates see [5].

$\varphi_0(x)$ arises in problems connected with behavior of the joint distribution of sample moments. For $\varphi_1(x)$ the inequality from [3] turns out important in proving the fact that the deviation of the distribution function of ω^2-test statistic from the limiting one has order n^{-1} (see [6], cf. [7]).

1. Multidimensional Analogue of Vinogradov's Inequality. The Results. Let $x=(x_1,\dots,x_s)\in\mathbb{R}^s$ and the the multiindex $\mathbf{j}=(j_1,\dots,j_s)\neq\mathbf{0}=(0,\dots,0)\in\mathbb{R}^s$ vary in $J_{k,s}=\{0,1,\dots,k\}^s\setminus\{\mathbf{0}\}$. Consider the system of monomials in s real variables $\varphi_0^{(s)}(x)=\big(x_1^{j_1}\cdots x_s^{j_s},\mathbf{j}\in J_{k,s}\big)$ and also the corresponding system of cosines products

$$\varphi_1^{(s)}(x)=\big(\cos j_1\pi x_1\cdots\cos j_s\pi x_s,\ \ \mathbf{j}\in J_{k,s}\big).$$

Denote $\tau=\tau(t)=\max\big\{|t_{\mathbf{j}}|:\mathbf{j}\in J_{k,s}\big\}$, $\quad t=(t_{\mathbf{j}},\mathbf{j}\in J_{k,s})\in\mathbb{R}^{(k+1)^s-1}$.

For $\varphi_j^{(s}(x)$, $j=0,1$, inequalities of form (1), which can be used to study distributions of a system of mixed sample moments and other multivariate statistics, can be derived by the following multidimensional analogue of Vinogradov's inequality [8, p. 39] written for our convenience in the form

$$\big|I(t;\varphi_0^{(s)}(x),\mathbb{1}_{[0,1]^s}(x)\big|\le 32^s(2\pi)^{1/k}\tau^{-1/k}\ln^{s-1}(2+\tau/2\pi);\qquad(2)$$

note that by [8, p. 41] we have for $\gamma>1$ that

$$\left|\int_{[0,1]^s}\exp\{i\gamma x_1^k\cdots x_s^k\}dx\right|\ge[2\pi k^s(s-1)!]^{-1}(2\pi)^{1/k}\gamma^{-1/k}\ln^{s-1}\frac{\gamma}{2\pi}.$$

By virtue of the fact that the inequality $\tau(\widetilde{t})\ge\prod_{j=1}^s\big[\min(1,|y_j|)\big]^k\tau$ holds for $y=(y_1,\dots,y_s)\in\mathbb{R}^s$ and for $\widetilde{t}=(y_1^{j_1}\cdots y_s^{j_s}t_{\mathbf{j}},\mathbf{j}\in J_{k,s})$ and the function on the right-hand side of (2) decreases with respect to τ, we have

$$|I_y(t)|\le\prod_{j=1}^s|\operatorname{sgn}y_j|\max(1,|y_j|)32^s(2\pi)^{1/k}\tau^{-1/k}\ln^{s-1}(2+\tau/2\pi)\quad(3)$$

for

$$I_y(t) = \int_0^{y_1} \cdots \int_0^{y_s} \exp\{i(t, \varphi_0^{(s)}(x))\} dx.$$

Let $D = [a_1, b_1] \times \cdots \times [a_s, b_s]$ with positive $h_j = b_j - a_j$, $j = 1, \ldots, s$; denote $D(j_1, \ldots, j_r) = [a_{j_1}, b_{j_1}] \times \cdots \times [a_{j_r}, b_{j_r}]$ and $D_c(j_1 \ldots j_r) = \prod\{[a_j, b_j] : j = 1, \ldots, s,\ j \neq j_1, \ldots, j_r\}$ for $1 \leq j_1 < \cdots < j_r \leq s$, $1 < r < s$. The notation $x(j_1, \ldots, j_s)$ and $x_c(j_1 \ldots j_r)$ for $x \in \mathbb{R}^s$ is evident. Denote further by V, $V_c(j_1 \ldots j_r)$ the sets of vertices of the parallelepipeds D, $D_c(j_1 \ldots j_r)$, respectively, and $\Pi(y) = \prod_{j=1}^{r} \max(1, |y_j|)$ for $y = (y_1, \ldots, y_r) \in \mathbb{R}^r$, $1 \leq r \leq s$.

Proposition 1. *If a random vector ξ has the density*

$$u_D(x) = (h_1 \cdots h_s)^{-1} \mathbb{1}_D(x),$$

then for the c.f. of $\varphi_0^{(s)}(\xi)$ the inequality

$$\left|I(t; \varphi_0^{(s)}(x), u_D(x))\right| \leq \Pi(h_1^{-1}, \ldots, h_s^{-1}) 32^s (2\pi)^{1/k} \tau^{-1/k} \ln^{s-1}(2 + \tau/2\pi)$$

holds.

To proceed to the general case with density $p(x)$ concentrated on D one should use

Proposition 2. *If for $x \in D$ a function $p(x) \geq 0$ is continuous in D and has, in D, continuous partial derivatives $p_i = p_{x_i}$, $p_{ij} = p_{x_i x_j}, \ldots, p_{1 \cdots s} = p_{x_1 \ldots x_s}$, then the estimate*

$$\left|I(t; \varphi_0^{(s)}(x), \mathbb{1}_D(x) p(x))\right| \leq C 32^s (2\pi)^{1/k} \tau^{-1/k} \ln^{s-1}(2 + \tau/2\pi)$$

holds, where $C = C_0 + \cdots + C_s$ with

$$C_r = \sum_{1 \leq j_1 < \cdots < j_r \leq s} \quad \sum_{x_c(j_1 \ldots j_r) \in V_c(j_1 \ldots j_r)} \Pi(x_c(j_1 \ldots j_r)) \times$$

$$\times \int_{D(j_1 \ldots j_r)} \Pi(x(j_1 \ldots j_r)) p_{j_1 \ldots j_r}(x)\, dx(j_1 \ldots j_r), \quad 1 \leq r < s,$$

$$C_0 = \sum_{x \in V} \Pi(x) p(x), \quad C_s = \int_D \Pi(x) p_{1 \ldots s}(x)\, dx.$$

If the above functions are unbounded or discontinuous in D or D is unbounded, then the estimate will demand obvious changes (conditions of the existence of some limits and integrals).

Since $|t| \leq [(k+1)^s - 1]^{1/2} \tau$ for $t \in \mathbb{R}^{(k+1)^s - 1}$, Propositions 1–2 can be expressed in terms of $|t|$.

Let now $T_r(x) = \sum_{j=0}^{r} a_{rj} x^j$, $x \in \mathbb{R}^1$, be a Chebyshev polynomial of the first kind and A_k be the matrix with rows $(a_{r0}, \ldots, a_{rr}, 0, \ldots, 0)$, $r = 0, \ldots, k$.

For a matrix $B=(b_{pq})_{p,q=0,\dots,k}$ denote $\rho(B)=\max\{\sum\limits_q |b_{pq}| : p=0,\dots,k\}$ and $\rho_k=\rho((A_k^{-1})')$ ($'$ means transposition). Let $\lambda_k=\lambda_{\min}(A_kA_k')$ be the least eigenvalue of the matrix A_kA_k'.

Proposition 3. *The following inequalities hold:*

(a) $|I(t;\varphi_1^{(s)}(x),\mathbb{1}_{[0,1]^s}(x))|\le 2^{\frac{9ks+1}{k(s+1)}}\pi^{-\frac{2ks-1}{k(s+1)}}s^{\frac{1}{s+1}}\times$
$$\times\rho_k^{\frac{s}{k(s+1)}}\tau^{-\frac{1}{k(s+1)}}\ln^{\frac{s-1}{s+1}}(2+\tau/2\pi\rho_k^s);$$

(b) $|I(t;\varphi_1^{(s)}(x),\mathbb{1}_{[0,1]^s}(x))|\le 2^{\frac{9ks+1}{k(s+1)}}\pi^{-\frac{2ks-1}{k(s+1)}}s^{\frac{1}{s+1}}[(k+1)^s-1]^{\frac{1}{2k(s+1)}}\times$
$$\times\lambda_k^{-\frac{1}{2k(s+1)}}|t|^{-\frac{1}{k(s+1)}}\ln^{\frac{s-1}{s+1}}\Big(2+\frac{|t|\lambda_k^{s/2}}{2\pi[(k+1)^s-1]^{1/2}}\Big).$$

2. Proofs. Proposition 1 is evident.

Proof of Proposition 2. If the functions $u:\mathbb{R}^s\to\mathbb{C}$ and $v:\mathbb{R}^s\to\mathbb{C}$ are continuous in D along with the partial derivatives u_{x_i}, v_{x_i}, $u_{x_ix_j}$, $v_{x_ix_j},\dots,u_{x_1\dots x_s}$, $v_{x_1\dots x_s}$, then
$$\int_D uv_{x_1\dots x_s}dx=\Delta_a^b(uv)-\sum_{1\le i\le s}\Delta_{a_c(i)}^{b_c(i)}\int_{D(i)}vu_{x_i}dx(i)+$$
$$+\sum_{1\le i<j\le s}\Delta_{a_c(ij)}^{b_c(ij)}\int_{D(ij)}vu_{x_ix_j}dx(ij)-\dots+(-1)^s\int_D vu_{x_1\dots x_s}dx.$$

Substituting here $u=p(x)$ and $v=I_x(t)$, passing to moduli, and applying (3), we complete the proof. □

Proof of Proposition 3. By the change of variables $x_j=\arccos\pi y_j$, $j=1,\dots,s$, we obtain
$$I(t;\varphi_1^{(s)}(x),\mathbb{1}_{(0,1)^s}(x))=I(t;\widetilde{\varphi}_0^{(s)}(y),q(y)),\tag{4}$$
where
$$q(y)=\pi^{-s}\prod_{j=1}^s(1-y_j^2)^{-1/2}\mathbb{1}_{(-1,1)^s}(y),$$
$$\widetilde{\varphi}_0^{(s)}(y)=(T_{j_1}(y_1)\cdots T_{j_s}(y_s),\ \mathbf{j}\in J_{k,s}).$$

Apply Proposition 2 for a cube $[-(1-\varepsilon),1-\varepsilon]^s$ with $0<\varepsilon<1$. Since $(1-(1-\varepsilon)^2)^{1/2}<\varepsilon^{-1/2}$ and $\int\limits_0^{1-\varepsilon}x(1-x^2)^{-3/2}dx<\varepsilon^{-1/2}$, we have
$$C_r<(2/\pi)^s\binom{s}{r}\varepsilon^{-s/2},\quad 0\le r\le s,\quad \text{i.e.,}\quad C<(4/\pi)^s\varepsilon^{-s/2}.$$

The remaining part of $|I(t;\varphi_0^{(s)}(y),q(y)|$ is less than $1-(1-z)^s < sz$ with $z=\frac{2}{\pi}(\frac{\pi}{2}-\arcsin(1-\varepsilon))\le\frac{4}{\pi}\sqrt{\varepsilon}$. Finally, we have

$$|I(t;\varphi_0^{(y)}(s),q(y))|\le\Big(\frac{4}{\pi}\Big)^s 32^s(2\pi)^{1/k}\tau^{-1/k}\ln^{s-1}(2+\tau/2\pi)\varepsilon^{-s/2}+\frac{4s}{\pi}\sqrt{\varepsilon},$$

whence, minimizing with respect to ε, we get

$$|I(t;\varphi_0^{(s)}(y),q(y))|\le 2^{\frac{9ks+1}{k(s+1)}}\pi^{-\frac{2ks-1}{k(s+1)}}s^{\frac{1}{s+1}}\tau^{-\frac{1}{k(s+1)}}\ln^{\frac{s-1}{s+1}}(2+\tau/2\pi). \quad (5)$$

Further,

$$(t,\widetilde{\varphi}_0^{(s)}(y))=\sum_{\mathbf{j}\in J_{k,s}}t_{\mathbf{j}}T_{j_1}(y_1)\cdots T_{j_s}(y_s)=(t^0)'A_k^{(s)}(1,\varphi_0^{(s)}(y))$$

with $A_k^{(s)}=\underbrace{A_k\otimes\cdots\otimes A_k}_{s\text{ times}}$, $A_k^{(1)}=A_k$, where $\otimes$ denotes the Kronecker product, $t^0=(0,t)$ and $\varphi_0^{(s)}(y)$ and t are understood as row vectors with lexicographically arranged components.

From (4) we now obtain

$$I(t;\varphi_1^{(s)}(x),1\!\!1_{(0,1)^s}(x))=I(A_k^{(s)'}t^0;(1,\varphi_0^{(s)}(y)),q(y)). \quad (6)$$

Since $\rho(B_1\otimes B_2)=\rho(B_1)\rho(B_2)$ for matrices B_1 and B_2, according to [9, Theorem 6.5.1], $\tau((A_k^{(s)})'t^0)\ge\tau/\rho((A_k^{(s)'})^{-1})\ge\tau/\rho_k^s$, which by virtue of (5) and (6) leads to (a).

To prove (b), note that since $A_k^{(s)}(A_k^{(s)})'=(A_kA_k')^{(s)}$ (see [10]) and for two positive definite matrices $\lambda_{\min}(B_1\otimes B_2)=\lambda_{\min}(B_1)\lambda_{\min}(B_2)$ (see, e.g., Supplement to [11]), we obtain $|A_k^{(s)'}t^0|=((t^0)'A_k^{(s)}(A_k^{(s)})'(t^0))^{1/2}\ge\lambda_k^{s/2}|t|$ and $\tau(A_k^{(s)'}t^0)\ge[(k+1)^s-1]^{-1/2}\lambda_k^{s/2}|t|$. $\square$

Other applications of (2) to obtain bounds for c.f. can be found in [12]. Inequalities similar to the general ones from [2] can be found in [13].

Based on the theory of singularities and asymptotic expansions of oscillating integrals [14] one can study the exactness properties of bounds (a) and (b) with respect to $|t|$ and τ for the case $s>1$, too.

Acknowledgements

The results presented here were reported at the Japan–Russia Symposium on Probability Theory and Mathematical Statistics (Tokyo, 1995). Having received the invitation from the Japanese and Russian Organizing Committees, the author expresses his thanks to both, the first of which funded his travel and participation.

Professors V. V. Yurinskii and S. A. Molchanov and Dr. M. Jibladze have given the author useful references.

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(Received 09.06.1995; revised 10.04.1996)

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