Empirical process of long-range dependent sequences when parameters are estimated

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Abstract

In this paper we study the asymptotic behaviour of empirical processes when parameters are estimated, assuming that the underlying sequence of random variables is long-range dependent. We show completely different phenomena compared to i.i.d. situation, as well as compared to ordinary empirical processes of long range dependent sequences. Applications include Kolmogorov-Smirnov and Cramer-Smirnov-von Mises goodness-of-fit statistics.

Keywords: long range dependence, linear processes, goodness-of-fit
Short title: Estimated empirical processes and LRD

1 Introduction and statement of results

Let $\{\epsilon_i, i \geq 1\}$ be a centered sequence of i.i.d. random variables. Consider the class of stationary linear processes

$$X_i = \sum_{k=0}^{\infty} c_k \epsilon_{i-k}, \quad i \geq 1. \tag{1}$$

We assume that the sequence c_k, $k \geq 0$, is regularly varying with index $-\beta$, $\beta \in (1/2, 1)$ (written as $c_k \in RV_{-\beta}$). This means that $c_k \sim k^{-\beta} L_0(k)$ as $k \to \infty$, where L_0 is a slowly varying function at infinity. We shall refer to all such models as long range dependent (LRD) linear processes. In particular, if the variance exists, then the covariances $\rho_k := \mathrm{E} X_0 X_k$ decay at the hyperbolic

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rate, $\rho_k = L(k)k^{-(2\beta-1)} =: L(k)k^{-D}$, where $\lim_{k\to\infty} L(k)/L_0^2(k) = B(2\beta - 1, 1-\beta)$ and $B(\cdot,\cdot)$ is the beta-function. Consequently, the covariances are not summable (cf. [9]).

Assume that X_1 has a continuous distribution function F. Given $X_1, \ldots, X_n$, let $F_n(x) = n^{-1}\sum_{i=1}^n 1_{\{X_i \le x\}}$ be the empirical distribution function.

Assume that $E\epsilon_1^2 < \infty$. Let r be an integer and define

$$Y_{n,r} = \sum_{i=1}^n \sum_{1\le j_1 < \cdots \le j_r} \prod_{s=1}^r c_{j_s}\epsilon_{i-j_s}, \qquad n \ge 1,$$

so that $Y_{n,0} = n$, and $Y_{n,1} = \sum_{i=1}^n X_i$. If $p < (2\beta-1)^{-1}$, then

$$\sigma_{n,p}^2 := \mathrm{Var}(Y_{n,p}) \sim n^{2-p(2\beta-1)} L_0^{2p}(n). \tag{2}$$

From [10] we know that for $p < (2\beta-1)^{-1}$, as $n \to \infty$,

$$\sigma_{n,p}^{-1} Y_{n,p} \xrightarrow{\mathrm{d}} Z_p, \tag{3}$$

where Z_p is a random variable which can be represented by appropriate multiple Wiener-Itô integrals. In particular, Z_1 is standard normal.

In the present paper we study the asymptotic behaviour of empirical processes when unknown parameters of the underlying distribution function are estimated. The motivation to study such problems comes from Kolmogorov-Smirnov type statistics. From [10] we know that, as $n \to \infty$,

$$\sigma_{n,1}^{-1} n \sup_{x\in\mathbf{R}} |F_n(x) - F(x)| \xrightarrow{\mathrm{d}} |Z_1| \sup_{x\in\mathbf{R}} f(x), \tag{4}$$

where Z_1 is a standard normal random variable and f is the density function of F. The above result can be used, in principle, to test whether data $X_1, \ldots, X_n$ are consistent with a given distribution F. If however F belongs to a one-parameter family $\{F(\cdot,\theta), \theta \in \mathbb{R}\}$ say, then in order to use (4) one needs to know the value of the parameter θ. A straightforward procedure would be to estimate it and use the statistic

$$\sigma_{n,1}^{-1} n \sup_{x\in\mathbf{R}} |F_n(x) - F(x;\hat\theta_n)|,$$

where $F(x;\hat\theta_n)$ is the distribution function $F(x) = F(x;\theta)$ in which the parameter θ has been replaced with its estimator $\hat\theta_n$. However, in the i.i.d. case, it is known that such procedure changes a limiting process. To be more specific, assume for a while that $X_1, \ldots, X_n$ are i.i.d. random variables and consider

$$\sqrt{n} \sup_{x \in \mathbf{R}} |F_n(x) - F(x)|.$$

As it is well-known, the above supremum converges in distribution to the supremum of a Brownian bridge on $[0, 1]$. On the other hand, for a large class of estimators,

$$\sqrt{n}|F_n(x) - F(x; \hat{\theta}_n)|,$$

converges weakly to a Gaussian process, but no longer to a Brownian bridge. The corresponding comments apply to the Cramér-Smirnov-von Mises statistic

$$\sqrt{n} \int_{\mathbf{R}} (F_n(x) - F(x))^2 dF(x)$$

and its 'estimated' version

$$\sqrt{n} \int_{\mathbf{R}} (F_n(x) - F(x; \hat{\theta}_n))^2 dF(x; \hat{\theta}_n).$$

We refer to [5], [8], [11] and [1] for more details.

Coming back to LRD sequences, we will focus on a location-scale family of distributions. We shall assume that $Y_i = \sigma X_i + \mu$, where X_i is given by (1) and $\sigma \neq 0$. Clearly, if F is the distribution of X_1 and H is the distribution of Y_1, then $H(x) = F\left(\frac{x-\mu}{\sigma}\right)$. Moreover, the empirical processes

$$\beta_n(x) = \sigma_{n,1}^{-1} n(F_n(x) - F(x)), \qquad x \in \mathbb{R}$$

and

$$\gamma_n(x) = \sigma_{n,1}^{-1} n(H_n(x) - H(x)), \qquad x \in \mathbb{R}$$

associated with X_i and Y_i, respectively, are related by

$$\gamma_n(x) = \beta_n\left(\frac{x-\mu}{\sigma}\right). \tag{5}$$

From [10], $\beta_n(x) \Rightarrow f(x) Z_1$, so that $\gamma_n(x) \Rightarrow f(\frac{x-\mu}{\sigma}) Z_1$. Here and in the sequel, $\Rightarrow$ denotes weak convergence in $D((-\infty, \infty))$. On the contrary, if $\hat{\theta}_n$ is an appropriate sequence of estimators of the mean μ, we will show that, as $n \to \infty$,

$$\hat{\gamma}_n(x) = \sigma_{n,1}^{-1} n(H_n(x) - H(x; \hat{\theta}_n)), \qquad x \in \mathbb{R}$$

converges in probability to 0. Choosing a different scaling one can obtain weak convergence, however the limiting process depends on the choice of the estimator. In particular, using $\hat{\theta}_n = \bar{Y}_n$ (the sample mean of $Y_1, \dots, Y_n$) or $\hat{\theta}_n = M_n$ (M-estimator), we can obtain different limits, depending on the so-called *second-order M-rank* of the estimator M_n introduced in [12]. Also, the scaling and the limiting process depend on whether $\beta > 3/4$ or $\beta < 3/4$. In particular, if $\beta > 3/4$, then we obtain $\sqrt{n}$-consistency of a modified Kolmogorov-Smirnov type statistics. The appropriate results are stated in Theorems 1.2 and 1.4.

The proofs of our results will be based on a reduction principle for long-range dependent empirical processes (see Theorem 1.1 below), combined with approximation method as in [1]. The fact, that we were able to use the latter, Hungarian-like approach, shows its extreme power. The Hungarian construction approach was for example employed to obtain the Komlós-Major-Tusnády (KMT) strong approximation of empirical processes. Then, this approach was followed to establish a number of optimal or almost optimal results for functionals of empirical and quantile processes, including the one in [1] for empirical processes with parameters estimated (we refer to [2]). The KMT construction is tailored for the i.i.d. situation. However, a lot of further developments based on this kind of approach, can be applied to long-range dependent sequences. Very recent examples of such an approach include [3], [4], [14].

The reduction principle was obtained first in [6] in case of subordinated Gaussian processes. In more generality, it was obtained in the landmark paper [10]; see also [13] for related studies. The best available result along these lines is due to Wu [15]. To state a particular version of his result, we shall introduce the following assumptions, which will be valid throughout the paper. Let F_ϵ be the distribution function of the centered i.i.d. sequence $\{\epsilon_i, i \ge 1\}$. Assume that for a given integer p, the derivatives $F_\epsilon^{(1)}, \dots, F_\epsilon^{(p+3)}$ of F_ϵ are bounded and integrable. Note that these properties are inherited by the distribution F as well (cf. [10] or [15]).

Theorem 1.1 *Let p be a positive integer. Then, as $n \to \infty$,*

$$\mathrm{E} \sup_{x \in \mathbf{R}} \left| \sum_{i=1}^{n} (1_{\{X_i \le x\}} - F(x)) + \sum_{r=1}^{p} (-1)^{r-1} F^{(r)}(x) Y_{n,r} \right|^2 = O(\Xi_n + n(\log n)^2),$$

where

$$\Xi_n = \begin{cases} O(n), & (p+1)(2\beta - 1) > 1 \\ O(n^{2-(p+1)(2\beta-1)} L_0^{2(p+1)}(n)), & (p+1)(2\beta - 1) < 1 \end{cases} .$$

We will a require second-order expansion, thus in the above theorem, $p = 2$.

Let ψ be a real-valued function of bounded variation such that $\mathrm{E}\psi(Y_1-\mu)=0$. M-estimators are defined as

$$M=M_n=\arg\min\left\{\left|\sum_{j=1}^{n}\psi(Y_j-x)\right|, x\in\mathbb{R}\right\}.$$

For $k=1,2$, let

$$\lambda_k=\int_{\mathbf{R}}\psi(y)f^{(k)}(y)dy.$$

Let $k^*=k^*(\beta)=[1/(2\beta-1)]$, where $[\cdot]$ denotes the integer part. The second-order rank $r_M(2)$ of the M-estimator is: $r_M(2)=2$ if $k^*=1$ (so that $\beta>3/4$); $r_M(2)=2$ if $k^*>1$ and $\lambda_2\neq 0$; $r_M(2)>2$ if $k^*>1$ and $\lambda_2=0$. We refer to [12] for more details.

Let

$$a_n=\sigma_{n,2}\sigma_{n,1}^{-1}.$$

Now, we are ready to state our results. We start with the case $\beta<3/4$.

Theorem 1.2 *Assume that $\theta_0=\mu$ and $\beta<3/4$. Then, under the conditions of* Theorem 1.1, *as $n\to\infty$, we have*

- *If $\hat\theta_n=\bar Y_n$ or $\hat\theta_n=M_n$, then*

$$\sup_{x\in\mathbf{R}}|\hat\gamma_n(x)|=o_P(1). \tag{6}$$

- *If $\hat\theta_n=\bar Y_n$, then*

$$a_n^{-1}\hat\gamma_n(x)=\sigma_{n,2}^{-1}n(H_n(x)-H(x;\hat\theta_n))\Rightarrow f^{(1)}\left(\frac{x-\mu}{\sigma}\right)V, \tag{7}$$

where V is a linear combination of Z_2 and $\frac{1}{2}Z_1^2$.

- *If $\hat\theta_n=M_n$, $\mathrm{E}\epsilon_1^{4\vee 2k^*(\theta)}<\infty$ and $r_M(2)>2$, then (7) holds.*
- *If $\hat\theta_n=M_n$, $\mathrm{E}\epsilon_1^{4\vee 2k^*(\theta)}<\infty$ and $r_M(2)=2$*

$$a_n^{-1}\hat\gamma_n(x)=\sigma_{n,2}^{-1}n(H_n(x)-H(x;\hat\theta_n))\Rightarrow f^{(1)}\left(\frac{x-\mu}{\sigma}\right)V-\frac{\lambda_2}{2\lambda_1}\frac{1}{\sigma}f\left(\frac{x-\mu}{\sigma}\right)V_1, \tag{8}$$

where V is as in (7) and V_1 is a linear combination of Z_1^2 and Z_2.

Example 1.3 Assume that $\mu = 0$, f is symmetric and ψ is skew-symmetric. For $\beta < 3/4$, $r_M(2) \geq 3$ (cf. [12]) and the limiting behaviour is described by (7). If, however, f is not symmetric, then $\lambda_2 \neq 0$ and (8) holds.

As for the case $\beta > 3/4$ we have the following theorem.

Theorem 1.4 *Assume that $\theta_0 = \mu$ and $\beta > 3/4$. Then, under the conditions of* Theorem 1.1*, as $n \to \infty$, we have*

- *If $\hat{\theta}_n = \bar{Y}_n$ or $\hat{\theta}_n = M_n$, then*
$$\sup_{x \in \mathbf{R}} |\hat{\gamma}_n(x)| = o_P(1).$$
- *If $\hat{\theta}_n = \bar{Y}_n$, then*
$$\sqrt{n}\sigma_{n,1} n^{-1} \hat{\gamma}_n(x) = \sqrt{n}(H_n(x) - H(x; \hat{\theta}_n)) \Rightarrow W\left(\frac{x-\mu}{\sigma}\right), \tag{9}$$
where $W(\cdot)$ is a Gaussian process.
- *If $\hat{\theta}_n = M_n$, $\mathrm{E}\epsilon_1^{4 \vee 2k^*(\theta)} < \infty$, then*
$$\sqrt{n}\sigma_{n,1} n^{-1} \hat{\gamma}_n(x) = \sqrt{n}(H_n(x) - H(x; \hat{\theta}_n)) \Rightarrow W\left(\frac{x-\mu}{\sigma}\right) + \frac{\sigma_\psi^2}{\sigma} f\left(\frac{x-\mu}{\sigma}\right) Z_1, \tag{10}$$
σ_ψ^2 is given by the formula (1.18) *in* [12].

An immediate corollary to Theorem 1.2 is the following Cramér-Smirnov-von Mises test. An appropriate version can also be stated in terms of Theorem 1.4.

Corollary 1.5 *Let $\theta_0 = \mu$ and $\hat{\theta}_n = \bar{Y}_n$. Under the conditions of* Theorem 1.2*,*

$$\sigma_{n,2}^{-1} n \int_{\mathbf{R}} (H_n(x) - H(x; \hat{\theta}_n))^2 dH(x; \hat{\theta}_n) \xrightarrow{\mathrm{d}} \frac{1}{\sigma} V^2 \int_{\mathbf{R}} \left(f^{(1)}\left(\frac{x-\mu}{\sigma}\right)\right)^2 f\left(\frac{x-\mu}{\sigma}\right) dx.$$

The above result should be compared with a regular situation of non-estimated Cramer-Smirnov-von Mises statistics in [7]. The limiting distribution for the model (1) in case of Gaussian errors ϵ_i, is a random variable Z_1^2 multiplied by a deterministic function.

In what follows C will denote a generic constant which may be different at each of its appearance. Also, for any sequences a_n and b_n, we write $a_n \sim b_n$ if $\lim_{n\to\infty} a_n/b_n = 1$. Moreover, $f^{(k)}$ denotes the kth order derivative of f.

2 Proofs

Let p be a positive integer. Recall that

$$a_n = \sigma_{n,2}\sigma_{n,1}^{-1}L_0(n),$$

and let

$$d_{n,p} = \begin{cases} n^{-(1-\beta)}L_0^{-1}(n)(\log n)^{5/2}(\log\log n)^{3/4}, & (p+1)(2\beta-1) > 1 \\ n^{-p(\beta-\frac{1}{2})}L_0^{p}(n)(\log n)^{1/2}(\log\log n)^{3/4}, & (p+1)(2\beta-1) < 1 \end{cases}$$

Note that $d_{n,2} = o(a_n)$ provided $\beta < \frac{3}{4}$,

Put

$$\begin{aligned} S_{n,p}(x) &= \sum_{i=1}^{n}(1_{\{X_i\le x\}} - F(x)) + \sum_{r=1}^{p}(-1)^{r-1}F^{(r)}(x)Y_{n,r} \\ &=: \sum_{i=1}^{n}(1_{\{X_i\le x\}} - F(x)) + V_{n,p}(x). \end{aligned}$$

Using Theorem 1.1 we obtain

$$\sigma_{n,p}^{-1}\sup_{x\in\mathbf{R}}|S_{n,p}(x)| =$$
$$\begin{cases} O_{a.s.}(n^{-(\frac{1}{2}-p(\beta-\frac{1}{2}))}L_0^{-p}(n)(\log n)^{5/2}(\log\log n)^{3/4}), & (p+1)(2\beta-1) > 1 \\ O_{a.s.}(n^{-(\beta-\frac{1}{2})}L_0(n)(\log n)^{1/2}(\log\log n)^{3/4}), & (p+1)(2\beta-1) < 1 \end{cases}.$$

Since (see (2))

$$\frac{\sigma_{n,p}}{\sigma_{n,1}} \sim n^{-(\beta-\frac{1}{2})(p-1)}L_0^{p-1}(n), \tag{11}$$

we obtain

$$\begin{aligned} &\sup_{x\in\mathbf{R}}|\beta_n(x) + \sigma_{n,1}^{-1}V_{n,p}(x)| = \qquad (12) \\ &= \frac{\sigma_{n,p}}{\sigma_{n,1}}\sup_{x\in\mathbf{R}}\left|\sigma_{n,p}^{-1}\sum_{i=1}^{n}(1_{\{X_i\le x\}} - F(x)) + \sigma_{n,p}^{-1}V_{n,p}(x)\right| = o_{a.s.}(d_{n,p}). \end{aligned}$$

For a function $g(x;\theta)$ denote by $\nabla_\theta^r g(x;\theta_0)$ its rth order derivative with respect to θ, evaluated at $\theta = \theta_0$. In particular, $\nabla = \nabla^1$.

2.1 Proof of Theorem 1.2

Recall (5). For an arbitrary unknown parameter θ_0 and its estimator $\hat{\theta}_n$ we have by (12)

$$\begin{aligned}
\hat{\gamma}_n(x) &= \gamma_n(x) + \sigma_{n,1}^{-1} n(H(x;\theta_0) - H(x;\hat{\theta}_n)) \\
&= \beta_n\left(\frac{x-\mu}{\sigma}\right) + \sigma_{n,1}^{-1} n(H(x;\theta_0) - H(x;\hat{\theta}_n)) \\
&= o_p(d_{n,2}) - \sigma_{n,1}^{-1} V_{n,2}\left(\frac{x-\mu}{\sigma}\right) + \sigma_{n,1}^{-1} n(\theta_0 - \hat{\theta}_n)\nabla_\theta H(x;\theta_0) \\
&\quad + \frac{1}{2}\sigma_{n,1}^{-1} n(\theta_0 - \hat{\theta}_n)^2 \nabla_\theta^2 H(x;\theta_0) + \frac{1}{6}\sigma_{n,1}^{-1} n(\theta_0 - \hat{\theta}_n)^3 \nabla_\theta^3 H(x;\hat{\theta}_n^*) \\
&= o_p(d_{n,2}) - \sigma_{n,1}^{-1} f\left(\frac{x-\mu}{\sigma}\right)\sum_{i=1}^n X_i + \sigma_{n,1}^{-1} f^{(1)}\left(\frac{x-\mu}{\sigma}\right) Y_{n,2} \\
&\quad + \sigma_{n,1}^{-1} n(\theta_0 - \hat{\theta}_n)\nabla_\theta H(x;\theta_0) + \frac{1}{2}\sigma_{n,1}^{-1} n(\theta_0 - \hat{\theta}_n)^2 \nabla_\theta^2 H(x;\theta_0) \\
&\quad + \frac{1}{6}\sigma_{n,1}^{-1} n(\theta_0 - \hat{\theta}_n)^3 \nabla_\theta^3 H(x;\hat{\theta}_n^*), \qquad (13)
\end{aligned}$$

with some $\hat{\theta}_n^*$ such that $|\hat{\theta}_n^* - \hat{\theta}_n| \le |\theta_0 - \hat{\theta}_n^*|$.

If $\theta_0 = \mu$, then

$$\nabla_\theta^r H(x) = \nabla_\mu^r F\left(\frac{x-\mu}{\sigma}\right) = (-1)^r \frac{1}{\sigma^r} f^{(r-1)}\left(\frac{x-\mu}{\sigma}\right). \qquad (14)$$

Also, if $\hat{\theta}_n = \bar{Y}_n$, then

$$\hat{\theta}_n - \theta_0 = \sigma \bar{X}_n \qquad (15)$$

Hence, using uniform boundness of $f^{(2)}$,

$$\begin{aligned}
\hat{\gamma}_n(x) &= o_p(d_{n,2}) - \sigma_{n,1}^{-1} f\left(\frac{x-\mu}{\sigma}\right)\sum_{i=1}^n X_i + \sigma_{n,1}^{-1} f^{(1)}\left(\frac{x-\mu}{\sigma}\right) Y_{n,2} + \\
&\quad \sigma_{n,1}^{-1} f\left(\frac{x-\mu}{\sigma}\right)\sum_{i=1}^n X_i + \frac{1}{2}\sigma_{n,1}^{-1} n f^{(1)}\left(\frac{x-\mu}{\sigma}\right)\bar{X}_n^2 + O_P\left(\sigma_{n,1}^{-1} n \bar{X}_n^3\right).
\end{aligned}$$

Since $\beta < 3/4$, note that $\sigma_{n,1} Y_{n,2} = o_p(1)$ (cf. (3)), $\sigma_{n,1}^{-1} n \bar{X}_n^2 = o_P(1)$ and $\sigma_{n,1}^{-1} n \bar{X}_n^3 = o_P(1)$. Thus, we conclude that $\sup_x |\hat{\gamma}_n(x)| \xrightarrow{p} 0$ for $\hat{\theta}_n = \bar{Y}_n$.

Further,

$$\begin{aligned}
& a_n^{-1} \sup_x \left|\hat{\gamma}_n(x) - f^{(1)}\left(\frac{x-\mu}{\sigma}\right)\left[\sigma_{n,1}^{-1} Y_{n,2} + \frac{1}{2}\sigma_{n,1}^{-1} n \bar{X}_n^2\right]\right| \\
&= o_p(d_{n,2} a_n^{-1}) + O_P(a_n^{-1}\sigma_{n,1}^{-1} n \bar{X}_n^3) = o_p(1) + O_P(a_n^{-1}\sigma_{n,1}^{-1} n n^{-3} \sigma_{n,1}^3) \\
&= o_P(1).
\end{aligned}$$

Thus, (7) follows.

If $\hat{\theta}_n = M_n$ then, as in (13) and (14),

$$\begin{aligned}
\hat{\gamma}_n(x) &= o_p(d_{n,2}) - \sigma_{n,1}^{-1} f\left(\frac{x-\mu}{\sigma}\right) \sum_{i=1}^{n} X_i + \sigma_{n,1}^{-1} f^{(1)}\left(\frac{x-\mu}{\sigma}\right) Y_{n,2} + \\
&\quad -\frac{1}{\sigma}\sigma_{n,1}^{-1} n(\mu - \bar{Y}_n) f\left(\frac{x-\mu}{\sigma}\right) - \frac{1}{\sigma}\sigma_{n,1}^{-1} n(\bar{Y}_n - M_n) f\left(\frac{x-\mu}{\sigma}\right) + \\
&\quad \frac{1}{2\sigma^2}\sigma_{n,1}^{-1} n f^{(1)}\left(\frac{x-\mu}{\sigma}\right)(\mu - M_n)^2 + O_P(\sigma_{n,1}^{-1} n(\mu - M_n)^3) \\
&= o_p(d_{n,2}) + \sigma_{n,1}^{-1} f^{(1)}\left(\frac{x-\mu}{\sigma}\right) Y_{n,2} - \frac{1}{\sigma}\sigma_{n,1}^{-1} n(\bar{Y}_n - M_n) f\left(\frac{x-\mu}{\sigma}\right) \\
&\quad + \frac{1}{2\sigma^2}\sigma_{n,1}^{-1} n f^{(1)}\left(\frac{x-\mu}{\sigma}\right)(\mu - M_n)^2 + O_P(\sigma_{n,1}^{-1} n(\mu - M_n)^3).
\end{aligned}$$

From [12],

$$\sigma_{n,1}^{-1} n(M_n - \mu) = \sigma_{n,1}^{-1} n(\bar{Y}_n - \mu) + o_P(1) \xrightarrow{\mathrm{d}} \sigma^2 Z_1 \tag{16}$$

and $\sigma_{n,1}^{-1} n(\bar{Y}_n - M_n) = o_P(1)$. Thus, $\sup_x |\hat{\gamma}_n(x)| \xrightarrow{p} 0$ for $\hat{\theta}_n = M_n$.

If $r_M(2) > 2$, then from [12, Theorem 1.1],

$$a_n^{-1}\sigma_{n,1}^{-1} n(\bar{Y}_n - M_n) = o_P(1),$$

thus in this case

$$\begin{aligned}
& a_n^{-1} \sup_x \left| \hat{\gamma}_n(x) - f^{(1)}\left(\frac{x-\mu}{\sigma}\right)\left[\sigma_{n,1}^{-1} Y_{n,2} + \frac{1}{2\sigma^2}\sigma_{n,1}^{-1} n(\mu - M_n)^2\right]\right| \\
&= o_p(d_{n,2} a_n^{-1}) + o_P(1) + O_P(a_n^{-1}\sigma_{n,1}^{-1} n(\mu - M_n)^3) = o_P(1).
\end{aligned}$$

Therefore, in view of (16), (7) follows.

If $r_M(2) = 2$, then $a_n^{-1}\sigma_{n,1}^{-1} n$ is the proper scaling for $(\bar{Y}_n - M_n)$ and thus

$$\begin{aligned}
& a_n^{-1} \sup_x \left| \hat{\gamma}_n(x) - f^{(1)}\left(\frac{x-\mu}{\sigma}\right)\left[\sigma_{n,1}^{-1} Y_{n,2} + \frac{n(\mu - M_n)^2}{2\sigma^2\sigma_{n,1}}\right] \right. \\
&\qquad \left. + \frac{n}{\sigma\sigma_{n,1}} f\left(\frac{x-\mu}{\sigma}\right)(\bar{Y}_n - M_n)\right| \\
&= o_p(d_{n,2} a_n^{-1}) + O_P(a_n^{-1}\sigma_{n,1}^{-1} n(\mu - M_n)^3) = o_P(1),
\end{aligned}$$

and hence (8) follows using (16) and Corollary 1.1 in [12].

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2.2 Proof of Corollary 1.5

Write

$$\int \hat{\gamma}_n(x)^2 dH(x;\hat{\theta}_n) = \int \hat{\gamma}_n(x)^2 h(x;\theta_0)dx$$
$$+ \int \hat{\gamma}_n(x)^2 (h(x;\hat{\theta}_n - h(x;\theta_0))dx.$$

As for the second term, we have

$$\int \hat{\gamma}_n(x)^2 \nabla_\theta h(x;\theta_0)(\hat{\theta}_n) - \theta_0)dx + R_n,$$

where $R_n = O_P((\hat{\theta}_n - \theta_0)^2) = o_P(\hat{\theta}_n - \theta_0)$. Thus, the second term is of a smaller rate than the first one and the limiting behaviour of $a_n^{-1} \int \hat{\gamma}_n(x)^2 dH(x;\hat{\theta}_n)$ is the same as that of $\int \hat{\gamma}_n(x)^2 h(x;\theta_0)dx$. Thus, Corollary 1.5 follows from Theorem 1.2.

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2.3 Proof of Theorem 1.4

Recall that $\beta > 3/4$. Then

$$\begin{aligned}
\sqrt{n}\sigma_{n,1}n^{-1}\hat{\gamma}_n(x) &= \sqrt{n}\sigma_{n,1}n^{-1}\beta_n\left(\frac{x-\mu}{\sigma}\right) + \sqrt{n}\left(F\left(\frac{x-\mu}{\sigma}\right) - F\left(\frac{x-\mu}{\sigma},\hat{\theta}_n\right)\right) \\
&= \sqrt{n}\left(F_n\left(\frac{x-\mu}{\sigma}\right) - F\left(\frac{x-\mu}{\sigma}\right) + f\left(\frac{x-\mu}{\sigma}\right)\sum_{i=1}^n X_i/n\right) \\
&\quad -f\left(\frac{x-\mu}{\sigma}\right)\frac{\sum_{i=1}^n X_i}{\sqrt{n}} - \frac{1}{\sigma}\sqrt{n}(\theta_0 - \hat{\theta}_n)f\left(\frac{x-\mu}{\sigma}\right) + O(\sqrt{n}(\theta_0 - \hat{\theta}_n)^2) \\
&:= W_n\left(\frac{x-\mu}{\sigma}\right) - f\left(\frac{x-\mu}{\sigma}\right)\frac{\sum_{i=1}^n X_i}{\sqrt{n}} - \frac{1}{\sigma}\sqrt{n}(\theta_0 - \hat{\theta}_n)f\left(\frac{x-\mu}{\sigma}\right) \\
&\quad +O(\sqrt{n}(\theta_0 - \hat{\theta}_n)^2).
\end{aligned}$$

If $\theta_0 = \mu$ and $\hat{\theta}_n = \bar{Y}_n$, then via (15),

$$\sup_{x\in\mathbf{R}}\left|\sqrt{n}\sigma_{n,1}n^{-1}\hat{\gamma}_n(x) - W_n\left(\frac{x-\mu}{\sigma}\right)\right| = O_P(\sqrt{n}(\mu - \hat{\theta}_n)^2) = o_P(1).$$

Thus, using [15, Theorem 3], we obtain (9).

If $\theta_0 = \mu$ and $\hat{\theta}_n = M_n$, then

$$\sup_{x\in\mathbf{R}}\left|\sqrt{n}\sigma_{n,1}n^{-1}\hat{\gamma}_n(x) - W_n(x) + \frac{1}{\sigma}f\left(\frac{x-\mu}{\sigma}\right)\sqrt{n}(M_n - \bar{Y}_n)\right| = o_P(1).$$

If $\beta > 3/4$, then from [12, Theorem 1.1], $\sqrt{n}(M_n - \bar{Y}_n) \xrightarrow{\mathrm{d}} N(0, \sigma_\phi^2)$. Thus, (10) follows.

$\odot$

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