IDENTICALLY DISTRIBUTED UNCORRELATED RANDOM VARIABLES NOT FULFILLING THE WLLN

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Abstract. It is shown that for each $1 < p < 2$ there exist identically distributed uncorrelated random variables $X_n$ with $E(|X_1|^p) < \infty$, not fulfilling the weak law of large numbers (WLLN). If, however, the random variables are moreover non-negative, the weaker integrability condition $E(X_1 \log X_1) < \infty$ already guarantees the strong law of large numbers.

Let $X_n$, $n \in \mathbb{N}$, be a sequence of identically distributed uncorrelated random variables. If $E(X_1^2) < \infty$ then it is well known that $X_n$, $n \in \mathbb{N}$, fulfills the strong law of large numbers (SLLN). Hence the question arises what happens if $E(X_1^2) < \infty$ is weakened to $E(|X_1|^p) < \infty$ for some $p < 2$.

For pairwise independent instead of uncorrelated random variables the SLLN holds according to the fundamental theorem of Etemadi (1981) even for $p = 1$. Interesting generalizations of this result were given by Soo Hak Sung [5]. He considered general strong laws of large numbers for pairwise independent identically distributed random variables. Moreover he obtained necessary and sufficient conditions for the strong law of large numbers. The following theorem shows that for uncorrelated random variables, however, for each $p < 2$ even the WLLN may fail.

Theorem 1. Let $1 \leq p < 2$. Then there exist identically distributed uncorrelated random variables $X_n$ with $E(|X_1|^p) < \infty$, not fulfilling the weak law of large numbers.

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Proof. According to Lemma 4 it suffices to construct identically distributed random variables $Y_n$ with

$$E(|Y_1|^p) < \infty, \quad E(Y_nY_m) = -1 \quad \text{for} \quad n \neq m.$$  

Since $1 \leq p < 2$ there exist $s \in \mathbb{N}$ with

$$s(2-p)/p > 1.$$  

Let $X_{n,j}, \ n, j \in \mathbb{N}$, be independent random variables with

$$P\{X_{n,j} = j^s\} = P\{X_{n,j} = -j^s\} = \frac{1}{2 \cdot j^{2s}};$$

$$P\{X_{n,j} = 0\} = 1 - \frac{1}{j^{2s}}.$$  

Then

$$E(X_{n,j}) = 0, \ E(X_{n,j}^2) = 1, \ E(|X_{n,j}|^p) = \frac{1}{j^{s(2-p)}};$$

$$X_{n,j} \quad \text{and} \quad -X_{n,j} \quad \text{have the same distribution;}$$

$$\sum_{j=1}^{\infty} (E(|X_{n,j}|^p))^\frac{1}{p} \overset{(2),(3)}{<} \infty.$$  

Put

$$Z_{n,j} := \begin{cases} X_{n,j} & \text{for } j \leq n^2 \quad \text{or} \quad j \geq n^2 + n; \\ -X_{n,j} & \text{for } j = n^2 + i \quad \text{with} \quad i < n \end{cases}$$

and

$$Y_n := \sum_{j=1}^{\infty} Z_{n,j}, \quad n \in \mathbb{N}.$$  

Using (5) we obtain $E(|Y_n|^p) < \infty$. As $(Z_{n,j})_{j \in \mathbb{N}}$ has the same distribution for all $n \in \mathbb{N}$ (use (4)), the $Y_n, n \in \mathbb{N}$, are identically distributed. Now let $m, n \in \mathbb{N}$ with $m < n$ be given.

For (1) it remains to prove that $Y_n \cdot Y_m$ is integrable with $E(Y_nY_m) = -1$. By definition of $Z_{n,j}$ we obtain for $j_0 = n^2 + m$ that

$$Z_{m,j_0} = -Z_{n,j_0};$$

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Random variables not fulfilling the WLLN

(7) \( Z_{m,j}, Z_{n,k} \) are independent if \( j \neq j_0 \) or \( k \neq j_0 \).

Since \( |Y_n Y_m| \leq \sum_{j,k} |Z_{n,j}| |Z_{m,k}| \) and \( E(|Z_{n,j}|) = \frac{1}{j} \) we obtain the integrability of \( Y_n Y_m \) by (6) and (7).

Using the theorem of Lebesgue we finally have

\[
E(Y_n Y_m) = \lim_{l \to \infty} E(\sum_{j,k \leq l} Z_{n,j} Z_{m,k}) \\
= \tag{3),(7} E(Z_{n,j_0} Z_{m,j_0}) \\
= \tag{3),(6} 1.
\]

The following considerations, Example 2 and Theorem 3 show that for nonnegative random variables we face a different situation; it is possible to obtain better results than suggested by Theorem 1.

If \( X_n \geq 0, n \in \mathbb{N} \), are identically distributed uncorrelated random variables, then \( E(X_1) < \infty \) implies the WLLN and \( E(X_1^p) < \infty \) for some \( p > 1 \) implies the SLLN. There even holds a better result:

If \( X_n \geq 0, n \in \mathbb{N} \), are uncorrelated—not necessarily identically distributed random variables then

\[
\sup_{n \in \mathbb{N}} E(X_n (\log X_n)^{1+\varepsilon}) < \infty \quad \text{for some} \quad \varepsilon > 0
\]

implies the SLLN (Landers-Rogge [3]). The following example shows that even for independent random variables \( X_n \geq 0 \) we cannot replace \( \varepsilon > 0 \) by \( \varepsilon = 0 \) in the condition above. Theorem 3 shows that for identically distributed uncorrelated random variables \( X_n \geq 0 \) we can replace \( \varepsilon > 0 \) by \( \varepsilon = 0 \), however.

**Example 2.** There exist independent random variables \( X_n \geq 0, n \in \mathbb{N} \) with \( \sum_{n \in \mathbb{N}} E(X_n \log X_n) < \infty \), not fulfilling the SLLN.

**Proof.** Let \( X_n, n \in \mathbb{N} \), be independent random variables with \( P\{X_n = n\} = \frac{1}{n \log(n+2)} \) and \( P\{X_n = 0\} = 1 - P\{X_n = n\} \). Then \( \sup_{n \in \mathbb{N}} E(X_n \log X_n) \leq 1 \) and \( E(X_n) = \frac{1}{\log(n+2)} \). As \( \sum_{n \in \mathbb{N}} P\{X_n \geq n\} = \infty \), the 0,1 law of Borel-Cantelli implies that

(1) \( X_n(\omega) \geq n \) infinitely often for \( P\)-a.a. \( \omega \).
The SLLN would imply (with \( a_n := \frac{1}{n} \sum_{i=1}^{n} (X_i - E(X_i)) \)) that

\[
a_n - \frac{n-1}{n} a_{n-1} = \frac{1}{n} (X_n - E(X_n)) \rightarrow 0 \quad P\text{-a.e.}
\]

As \( E(X_n)/n \rightarrow 0 \) this contradicts (1). Hence the SLLN cannot hold. \( \square \)

**Theorem 3.** Let \( X_n, \ n \in \mathbb{N}, \) be non-negative, identically distributed random variables with \( E(X_i X_j) \leq E(X_i)E(X_j) \) for \( i \neq j \) and \( E(X_1 \log X_1) < \infty. \) Then

\[
\frac{1}{n} \sum_{i=1}^{n} (X_i - E(X_i)) \rightarrow 0 \quad P\text{-a.e.}
\]

**Proof.** Let \( X_{i,i} := X_i \cdot 1\{X_i \leq i\}. \) According to the proof of Theorem 2(1) of Landers-Röge (1997) it suffices to show

\[
(1) \quad \sum_{i=1}^{\infty} \frac{1}{i^2} E(X_{i,i}^2) < \infty;
\]

\[
(2) \quad \sum_{i=1}^{\infty} \frac{1}{i} E(X_i 1\{X_i > i\}) < \infty.
\]

As \( X_n, \ n \in \mathbb{N}, \) are identically distributed integrable random variables, (1) follows from the Lemma of Bose-Chandra [1].

Ad (2): As \( X_n, \ n \in \mathbb{N}, \) are identically distributed, we have

\[
\sum_{i=1}^{\infty} \frac{1}{i} E(X_i 1\{X_i > i\}) \leq \sum_{i=1}^{\infty} \frac{1}{i} \sum_{k=i}^{\infty} (k + 1) P\{k < X_1 \leq k + 1\}
\]

\[
= \sum_{k=1}^{\infty} (k + 1) P\{k < X_1 \leq k + 1\} \sum_{i=1}^{k} \frac{1}{i}
\]

\[
\leq c \sum_{k=1}^{\infty} (k + 1) \log(k + 1) P\{k < X_1 \leq k + 1\}
\]

\[
< \infty,
\]
where the finiteness of the series follows from $E(X_1 \log X_1) < \infty$. □

Schlömer [4] showed that $E(X_1 \log X_1) < \infty$ in Theorem 3 cannot be weakened to $E(X_1(\log X_1)^{1- \varepsilon}) < \infty$ for some $\varepsilon > 0$.

**Lemma 4.** Let $1 \leq p < 2$. If there exist identically distributed random variables $Y_n$ with $E(|Y_1|^p) < \infty$ and $E(Y_n Y_m) = -1$ for $n \neq m$, then there exist identically distributed uncorrelated random variables $X_n$ with $E(|X_1|^p) < \infty$ not fulfilling the weak law of large numbers.

**Proof.** Let $(\Omega, \mathcal{A}, P)$ be the original probability space on which the $Y_n$ live. Let $\bar{\omega}, \bar{\omega}$ be different points not belonging to $\Omega$. Put $\hat{\Omega} := \Omega \cup \{\bar{\omega}, \bar{\omega}\}$ and let $\hat{\mathcal{A}}$ be the $\sigma$-algebra on $\hat{\Omega}$ generated by $\mathcal{A} \cup \{{\bar{\omega}}\}$. Put

$$P(\hat{\mathcal{A}}) := \frac{1}{2} P(\hat{\mathcal{A}} \cap \Omega) + \frac{1}{4} [\varepsilon_{\bar{\omega}}(\hat{\mathcal{A}}) + \varepsilon_{\bar{\omega}}(\hat{\mathcal{A}})] \quad \text{for} \quad \hat{\mathcal{A}} \in \hat{\mathcal{A}}.$$

Let $X_n$ on $\hat{\Omega}$ be defined by

$$X_n(\omega) := \begin{cases} 
-1 & \text{for} \quad \omega = \omega; \\
Y_n(\omega) & \text{for} \quad \omega \in \Omega; \\
1 & \text{for} \quad \omega = \bar{\omega}.
\end{cases}$$

Then $X_n$ are identically distributed uncorrelated random variables $X_n$ with $E(|X_1|^p) < \infty$. Since

$$\frac{1}{n} \sum_{i=1}^{n} X_i(\omega) = -1 \quad \text{and} \quad \frac{1}{n} \sum_{i=1}^{n} X_i(\bar{\omega}) = 1,$$

$X_n$ do not fulfill the weak law of large numbers. □

Let us remark that Theorem 1 also shows that the results of Soo Hak Sung [5] for pairwise independent random variables with $E(|X_1|^p) < \infty$ cannot be obtained for uncorrelated, identically distributed random variables.

**References**


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