RATE OF CONVERGENCE OF PREDICTIVE DISTRIBUTIONS FOR DEPENDENT DATA

PATRIZIA BERTI, IRENE CRIMALDI, LUCA PRATELLI, AND PIETRO RIGO

Abstract. This paper deals with empirical processes of the type

$$C_n(B) = \sqrt{n}\,\{\,\mu_n(B) - P(X_{n+1} \in B \mid X_1, \ldots, X_n)\,\},$$

where (X_n) is a sequence of random variables and $\mu_n = (1/n)\sum_{i=1}^n \delta_{X_i}$ the empirical measure. Conditions for $\sup_B |C_n(B)|$ to converge stably (in particular, in distribution) are given, where B ranges over a suitable class of measurable sets. These conditions apply when (X_n) is exchangeable, or, more generally, conditionally identically distributed (in the sense of [6]). By such conditions, in some relevant situations, one obtains that $\sup_B |C_n(B)| \overset{P}{\to} 0$, or even that $\sqrt{n}\,\sup_B |C_n(B)|$ converges a.s.. Results of this type are useful in Bayesian statistics.

1. Introduction and motivations

A number of real problems reduce to evaluate the *predictive distribution*

$$a_n(\cdot) = P\big(X_{n+1} \in \cdot \mid X_1, \ldots, X_n\big)$$

for a sequence $X_1, X_2, \ldots$ of random variables. Here, we focus on those situations where a_n can not be calculated in closed form, and one decides to estimate it basing on the available data $X_1, \ldots, X_n$. Related references are [1], [2], [3], [5], [6], [7], [9], [14], [17], [19].

For notational reasons, it is convenient to work in the coordinate probability space. Accordingly, we fix a measurable space $(S, \mathcal{B})$, a probability P on $(S^\infty, \mathcal{B}^\infty)$, and we let X_n be the n-th canonical projection on $(S^\infty, \mathcal{B}^\infty, P)$, $n \geq 1$. We also let

$$\mathcal{G}_n = \sigma(X_1, \ldots, X_n) \quad \text{and} \quad X = (X_1, X_2, \ldots).$$

Since we are concerned with predictive distributions, it is reasonable to make some (qualitative) assumptions on them. In [6], X is said to be *conditionally identically distributed* (c.i.d.) in case

$$E\big(I_B(X_k) \mid \mathcal{G}_n\big) = E\big(I_B(X_{n+1}) \mid \mathcal{G}_n\big), \text{ a.s.,}$$
$$\text{for all } B \in \mathcal{B} \text{ and } k > n \geq 0,$$

where $\mathcal{G}_0$ is the trivial σ-field. Thus, at each time $n \geq 0$, the future observations $(X_k : k > n)$ are identically distributed given the past $\mathcal{G}_n$. In a sense, this is a weak form of exchangeability. In fact, X is exchangeable if and only if it is stationary and c.i.d., and various examples of non exchangeable c.i.d. sequences are available.

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In the sequel, $X = (X_1, X_2, \ldots)$ is a c.i.d. sequence of random variables.

In that case, a sound estimate of a_n is the *empirical distribution*

$$\mu_n = \frac{1}{n} \sum_{i=1}^{n} \delta_{X_i}.$$

The choice of μ_n can be defended as follows. Let $\mathcal{D} \subset \mathcal{B}$ and let $\|\cdot\|$ denote the sup-norm on $\mathcal{D}$. Suppose also that $\mathcal{D}$ is countably determined, as defined in Section 2. (The latter is a mild condition, only needed to handle measurability issues). Then,

$$\|\mu_n - a_n\| = \sup_{B \in \mathcal{D}} |\, \mu_n(B) - a_n(B)\, | \overset{a.s.}{\longrightarrow} 0 \tag{1}$$

provided (X is c.i.d. and) μ_n converges uniformly on $\mathcal{D}$ with probability 1; see [5]. For instance, $\|\mu_n - a_n\| \overset{a.s.}{\to} 0$ whenever X is exchangeable and $\mathcal{D}$ a Glivenko-Cantelli class. Or else, $\|\mu_n - a_n\| \overset{a.s.}{\to} 0$ if $S = \mathbb{R}$, $\mathcal{D} = \{(-\infty, t] : t \in \mathbb{R}\}$, and X_1 has a discrete distribution or $\inf_{\epsilon > 0} \liminf_n P\big(|X_{n+1} - X_n| < \epsilon\big) = 0$; see [4].

To sum up, under mild assumptions, μ_n is a consistent estimate of a_n (with respect to uniform distance) for c.i.d. data. This is in line with de Finetti [9] in the particular case of exchangeable indicators.

Taking (1) as a starting point, the next step is to investigate the convergence rate. That is, to investigate whether $\alpha_n \,\|\mu_n - a_n\|$ converges in distribution, possibly to a null limit, for suitable constants $\alpha_n > 0$. This is precisely the purpose of this paper.

A first piece of information on the convergence rate of $\|\mu_n - a_n\|$ can be gained as follows. For $B \in \mathcal{B}$, define

$$\mu(B) = \limsup_n \mu_n(B),$$
$$W_n(B) = \sqrt{n}\,\{\mu_n(B) - \mu(B)\}.$$

By the SLLN for c.i.d. sequences, $\mu_n(B) \overset{a.s.}{\to} \mu(B)$; see [6]. Hence, for fixed $n \geq 0$ and $B \in \mathcal{B}$, one obtains

$$\begin{aligned} E\big(\mu(B) \mid \mathcal{G}_n\big) &= \lim_k E\big(\mu_k(B) \mid \mathcal{G}_n\big) = \lim_k \frac{1}{k} \sum_{i=n+1}^{k} E\big(I_B(X_i) \mid \mathcal{G}_n\big) \\ &= E\big(I_B(X_{n+1}) \mid \mathcal{G}_n\big) = a_n(B) \quad \text{a.s..} \end{aligned}$$

In turn, this implies $\sqrt{n}\,\big\{\mu_n(B) - a_n(B)\big\} = E(W_n(B) \mid \mathcal{G}_n)$ a.s., so that

$$\|\mu_n - a_n\| \leq \frac{1}{\sqrt{n}} \sup_{B \in \mathcal{D}} E\big(\,|W_n(B)| \mid \mathcal{G}_n\big) \leq \frac{1}{\sqrt{n}} E\big(\|W_n\| \mid \mathcal{G}_n\big) \text{ a.s..}$$

If $\sup_n E\|W_n\|^k < \infty$ for some $k \geq 1$, it follows that

$$E\big\{(\alpha_n \,\|\mu_n - a_n\|)^k\big\} \leq (\frac{\alpha_n}{\sqrt{n}})^k E\|W_n\|^k \longrightarrow 0 \quad \text{whenever } \frac{\alpha_n}{\sqrt{n}} \to 0.$$

Even if obvious, this fact is potentially useful, as

$$\sup_n E\|W_n\|^k < \infty \; \text{ for all } k \geq 1, \; \text{ if } X \text{ is exchangeable,} \tag{2}$$

for various choices of $\mathcal{D}$; see Remark 3. In particular, (2) holds if $\mathcal{D}$ is finite.

The intriguing case, however, is $\alpha_n = \sqrt{n}$. For each $B \in \mathcal{B}$ and probability Q on $(S^\infty, \mathcal{B}^\infty)$, write

$$C_n^Q(B) = E_Q\big(W_n(B) \mid \mathcal{G}_n\big) \quad \text{and}$$
$$C_n(B) = C_n^P(B) = \sqrt{n}\,\big\{\mu_n(B) - a_n(B)\big\}.$$

In Theorem 3.3 of [6], the asymptotic behaviour of $C_n(B)$ is investigated for *fixed* B. Here, instead, we are interested in

$$\|C_n\| = \sup_{B \in \mathcal{D}} |C_n(B)| = \sqrt{n}\,\|\mu_n - a_n\|.$$

Our main result (Theorem 1) is the following. Fix a random probability measure N on $\mathbb{R}$ and a probability Q on $(S^\infty, \mathcal{B}^\infty)$ such that

$$\|C_n^Q\| \to N \text{ stably under } Q \text{ and}$$
$$\|W_n\| \text{ is uniformly integrable under both } P \text{ and } Q.$$

Then,

$$\|C_n\| \to N \text{ stably whenever } P \ll Q. \tag{3}$$

A remarkable particular case is $N = \delta_0$. Suppose in fact that, for some Q, one has $\|C_n^Q\| \xrightarrow{Q} 0$ and $\|W_n\|$ uniformly integrable under P and Q. Then,

$$\|C_n\| \xrightarrow{P} 0 \quad \text{whenever } P \ll Q.$$

Stable convergence (in the sense of Renyi) is a stronger form of convergence in distribution. The definition is recalled in Section 2.

In general, one cannot dispense with the uniform integrability condition. However, the latter is often true. For instance, $\|W_n\|$ is uniformly integrable (under P and Q) provided $\mathcal{D}$ meets (2) and X is exchangeable (under P and Q).

To make (3) concrete, a large list of reference probabilities Q is needed. Various examples are available in the Bayesian nonparametrics framework; see e.g. [15] and references therein. The most popular is perhaps the Ferguson-Dirichlet law, denoted by Q_0. If $P = Q_0$, then X is exchangeable and

$$a_n(B) = \frac{\alpha\,P(X_1 \in B) + n\,\mu_n(B)}{\alpha + n} \quad \text{a.s. for some constant } \alpha > 0.$$

Since $\|\mu_n - a_n\| \le (\alpha/n)$ when $P = Q_0$, something more than $\|C_n\| \xrightarrow{P} 0$ can be expected in case $P \ll Q_0$. Indeed, we prove that

$$n\,\|\mu_n - a_n\| = \sqrt{n}\,\|C_n\| \text{ converges a.s.}$$

whenever $P \ll Q_0$ with a density satisfying a certain condition; see Theorem 2 and Corollary 5.

One more example should be mentioned. Let $X_n = (Y_n, Z_n)$, where $Z_n > 0$ and

$$P\big(Y_{n+1} \in B \mid \mathcal{G}_n\big) = \frac{\alpha\,P(Y_1 \in B) + \sum_{i=1}^n Z_i\,I_B(Y_i)}{\alpha + \sum_{i=1}^n Z_i} \quad \text{a.s.}$$

for some constant $\alpha > 0$. Under some conditions, X is c.i.d. (but not necessarily exchangeable), $\|W_n\|$ is uniformly integrable and $\|C_n\|$ converges stably. See Section 4.

The above material takes a nicer form when the condition $P \ll Q$ can be given a simple characterization. This happens, for instance, if $S = \{x_1, \ldots, x_k, x_{k+1}\}$ is finite, X exchangeable and $P(X_1 = x) > 0$ for all $x \in S$. Then, $P \ll Q_0$ (for some choice of Q_0) if and only if

$$\big(\mu\{x_1\}, \ldots, \mu\{x_k\}\big)$$

has an absolutely continuous distribution with respect to Lebesgue measure. In this particular case, however, a part of our results can also be obtained through Bernstein - von Mises theorem; see Section 3.

Finally, we make two remarks.

(i) If X is exchangeable, our results apply to Bayesian predictive inference. Suppose in fact S is Polish and $\mathcal{B}$ the Borel σ-field, so that de Finetti's theorem applies. Then, P is a unique mixture of product probabilities on $\mathcal{B}^\infty$ and the mixing measure is called *prior distribution* in a Bayesian framework. Now, given Q, $P \ll Q$ is just an assumption on the prior distribution. This is plain in the last example where $S = \{x_1, \ldots, x_k, x_{k+1}\}$. In Bayesian terms, such an example can be summarized as follows. For a multinomial statistical model, $\|C_n\| \overset{P}{\to} 0$ if the prior is absolutely continuous with respect to Lebesgue measure, and $\sqrt{n}\,\|C_n\|$ converges a.s. if the prior density satisfies a certain condition.

(ii) To our knowledge, there is no general representation for the predictive distributions of an exchangeable sequence. Such a representation would be very useful. Even if partially, results like (3) contribute to fill the gap. As an example, for fixed $B \in \mathcal{B}$, one obtains $a_n(B) = \mu_n(B) + o_P(\frac{1}{\sqrt{n}})$ as far as X is exchangeable and $P \ll Q$ for some Q such that $C_n^Q(B) \overset{Q}{\to} 0$ and $W_n(B)$ is uniformly integrable.

2. Main results

A few definitions need to be recalled. Let T be a metric space, $\mathcal{B}_T$ the Borel σ-field on T and $(\Omega, \mathcal{A}, P)$ a probability space. A *random probability measure on* T is a mapping N on $\Omega \times \mathcal{B}_T$ such that: (i) $N(\omega, \cdot)$ is a probability on $\mathcal{B}_T$ for each $\omega \in \Omega$; (ii) $N(\cdot, B)$ is $\mathcal{A}$-measurable for each $B \in \mathcal{B}_T$. Let (Z_n) be a sequence of T-valued random variables and N a random probability measure on T. Both (Z_n) and N are defined on $(\Omega, \mathcal{A}, P)$. Say that Z_n *converges stably* to N in case

$$P\big(Z_n \in \cdot \mid H\big) \to E\big(N(\cdot) \mid H\big) \quad \text{weakly}$$
$$\text{for all } H \in \mathcal{A} \text{ such that } P(H) > 0.$$

Clearly, if $Z_n \to N$ stably, then Z_n converges in distribution to the probability law $E\big(N(\cdot)\big)$ (just let $H = \Omega$). Stable convergence has been introduced by Renyi in [16] and subsequently investigated by various authors. See [8] for more information.

Next, say that $\mathcal{D} \subset \mathcal{B}$ is *countably determined* in case, for some fixed countable subclass $\mathcal{D}_0 \subset \mathcal{D}$, one obtains $\sup_{B \in \mathcal{D}_0} |\nu_1(B) - \nu_2(B)| = \sup_{B \in \mathcal{D}} |\nu_1(B) - \nu_2(B)|$ for every couple ν_1, ν_2 of probabilities on $\mathcal{B}$. A sufficient condition is that, for some countable $\mathcal{D}_0 \subset \mathcal{D}$, and for every $\epsilon > 0$, $B \in \mathcal{D}$ and probability ν on $\mathcal{B}$, there is $B_0 \in \mathcal{D}_0$ satisfying $\nu\big(B \Delta B_0\big) < \epsilon$. Most classes $\mathcal{D}$ involved in applications are countably determined. For instance, $\mathcal{D} = \{(-\infty, t] : t \in \mathbb{R}^k\}$ and $\mathcal{D} = \{$closed balls$\}$ are countably determined if $S = \mathbb{R}^k$ and $\mathcal{B}$ the Borel σ-field. Or else, $\mathcal{D} = \mathcal{B}$ is countably determined if $\mathcal{B}$ is countably generated.

We are now in a position to state our main result. Let N be a random probability measure on $\mathbb{R}$, defined on the measurable space $(S^\infty, \mathcal{B}^\infty)$, and let Q be a probability on $(S^\infty, \mathcal{B}^\infty)$.

Theorem 1. *Let $\mathcal{D}$ be countably determined. Suppose $\|C_n^Q\| \to N$ stably under Q, and $\big(\|W_n\| : n \geq 1\big)$ is uniformly integrable under P and Q. Then,*

$$\|C_n\| = \sqrt{n}\,\|\mu_n - a_n\| \to N \text{ stably whenever } P \ll Q.$$

Proof. Since $\mathcal{D}$ is countably determined, there are no measurability problems in taking $\sup_{B\in\mathcal{D}}$. In particular, $\|W_n\|$ and $\|C_n\|$ are random variables and $\|C_n\|$ is $\mathcal{G}_n$-measurable. Let f be a version of $\frac{dP}{dQ}$ and $U_n = f - E_Q\big(f \mid \mathcal{G}_n\big)$. Then,

$$\begin{aligned} C_n(B) = E\big(W_n(B) \mid \mathcal{G}_n\big) &= \frac{E_Q\big(f\,W_n(B) \mid \mathcal{G}_n\big)}{E_Q(f \mid \mathcal{G}_n)} \\ = C_n^Q(B) + \frac{E_Q\big(U_n\,W_n(B) \mid \mathcal{G}_n\big)}{E_Q\big(f \mid \mathcal{G}_n\big)}, &\quad P\text{-a.s., for each } B \in \mathcal{B}. \end{aligned}$$

Letting $M_n = \frac{E_Q\big(|U_n|\,\|W_n\| | \mathcal{G}_n\big)}{E_Q\big(f | \mathcal{G}_n\big)}$ and taking $\sup_{B\in\mathcal{D}}$, it follows that

$$\|C_n^Q\| - M_n \leq \|C_n\| \leq \|C_n^Q\| + M_n, \quad P\text{-a.s..}$$

We first assume f bounded. Since $\|C_n^Q\| \to N$ stably under Q, given a bounded random variable Z on $(S^\infty, \mathcal{B}^\infty)$, one obtains

$$\int \phi\big(\|C_n^Q\|\big)\,Z\,dQ \longrightarrow \int N(\phi)\,Z\,dQ,$$

$$\text{for each bounded continuous } \phi : \mathbb{R} \to \mathbb{R}, \text{ where } N(\phi) = \int \phi(x)\,N(\cdot, dx).$$

Letting $Z = f\,I_H/P(H)$, with $H \in \mathcal{B}^\infty$ and $P(H) > 0$, it follows that $\|C_n^Q\| \to N$ stably under P. Therefore, it suffices to prove $EM_n \to 0$. Given $\epsilon > 0$, since $\|W_n\|$ is uniformly integrable under Q, there is $c > 0$ such that

$$E_Q\big\{\|W_n\|\,I_{\{\|W_n\|>c\}}\big\} < \frac{\epsilon}{\sup f} \quad \text{for all } n.$$

Since M_n is $\mathcal{G}_n$-measurable,

$$\begin{aligned} EM_n = E_Q\big(f\,M_n\big) &= E_Q\big(E_Q(f \mid \mathcal{G}_n)\,M_n\big) = E_Q\big(|U_n|\,\|W_n\|\big) \\ &\leq c\,E_Q|U_n| + (\sup f)\,E_Q\big(\|W_n\|\,I_{\{\|W_n\|>c\}}\big) \\ &< c\,E_Q|U_n| + \epsilon \quad \text{for all } n. \end{aligned}$$

Therefore, the martingale convergence theorem implies

$$\limsup_n EM_n \leq c\,\limsup_n E_Q|U_n| + \epsilon = \epsilon.$$

This concludes the proof when f is bounded.

Next, let f be any density. Fix $k > 0$ such that $P(f \leq k) > 0$ and define $K = \{f \leq k\}$ and $P_K(\cdot) = P(\cdot \mid K)$. Then, P_K has the bounded density $f\,I_K/P(K)$ with respect to Q. By what already proved, $\|C_n^{P_k}\| \to N$ stably under P_K, where

$$C_n^{P_k}(B) = E_{P_K}\big(W_n(B) \mid \mathcal{G}_n\big) = \frac{E\big\{I_K\,W_n(B) \mid \mathcal{G}_n\big\}}{E(I_K \mid \mathcal{G}_n)}, \quad P_K\text{-a.s..}$$

Letting $R_n = I_K - E(I_K \mid \mathcal{G}_n)$, it follows that

$$E\{I_K \|C_n - C_n^{P_k}\|\} = E\{I_K \sup_{B\in\mathcal{D}} \Big| \frac{E\{R_n W_n(B) \mid \mathcal{G}_n\}}{E(I_K \mid \mathcal{G}_n)} \Big|\}$$
$$\leq E\{I_K \frac{E\{|R_n| \|W_n\| \mid \mathcal{G}_n\}}{E(I_K \mid \mathcal{G}_n)}\} = E\{|R_n| \|W_n\|\}$$
$$\leq c\, E|R_n| + E\{\|W_n\| I_{\{\|W_n\|>c\}}\} \quad \text{for all } c > 0.$$

Since $E|R_n| \to 0$ and $\|W_n\|$ is uniformly integrable under P, arguing as above implies

$$E_{P_K}\Big| \|C_n\| - \|C_n^{P_k}\| \Big| \leq \frac{E\{I_K \|C_n - C_n^{P_k}\|\}}{P(K)} \longrightarrow 0.$$

Therefore, $\|C_n\| \to N$ stably under P_K. Finally, fix $H \in \mathcal{B}^\infty$, $P(H) > 0$, and a bounded continuous function $\phi : \mathbb{R} \to \mathbb{R}$. Then $P(H \cap K) = P\big(H \cap \{f \leq k\}\big) > 0$, for k large enough, and

$$P(H) \Big| E\big(\phi(\|C_n\|) \mid H\big) - E\big(N(\phi) \mid H\big) \Big|$$
$$\leq 2 \sup|\phi|\, P(f > k) + \Big| E\big(\phi(\|C_n\|) \mid H \cap K\big) - E\big(N(\phi) \mid H \cap K\big) \Big|.$$

Since $E\big(\phi(\|C_n\|) \mid H \cap K\big) \to E\big(N(\phi) \mid H \cap K\big)$ as $n \to \infty$, and $P(f > k) \to 0$ as $k \to \infty$, this concludes the proof.

□

We next deal with the particular case $Q = Q_0$, where Q_0 is a Ferguson-Dirichlet law on $(S^\infty, \mathcal{B}^\infty)$. If $P \ll Q_0$ with a density satisfying a certain condition, the convergence rate of $\|\mu_n - a_n\|$ can be remarkably improved.

Theorem 2. *Suppose $\mathcal{D}$ is countably determined and* $\sup_n E_{Q_0}\|W_n\|^2 < \infty$. *Then,* $\sqrt{n}\, \|C_n\| = n\, \|\mu_n - a_n\|$ *converges a.s. provided $P \ll Q_0$ and*

$$E_{Q_0}(f^2) - E_{Q_0}\{ E_{Q_0}(f \mid \mathcal{G}_n)^2\} = O(\frac{1}{n}), \quad \textit{for some version } f \textit{ of } \frac{dP}{dQ_0}.$$

Proof. Let $D_n(B) = \sqrt{n}\, C_n(B)$. Then, $\|D_n\|$ is $\mathcal{G}_n$-measurable (as $\mathcal{D}$ is countably determined) and

$$E\big(\|D_{n+1}\| \mid \mathcal{G}_n\big) = E\big(\sup_{B\in\mathcal{D}} \Big| \sum_{i=1}^{n+1} I_B(X_i) - (n+1)E(\mu(B) \mid \mathcal{G}_{n+1})\Big| \mid \mathcal{G}_n\big)$$
$$\geq \sup_{B\in\mathcal{D}} \Big| E\big(\sum_{i=1}^{n+1} I_B(X_i) \mid \mathcal{G}_n\big) - (n+1)E\big(\mu(B) \mid \mathcal{G}_n\big)\Big|$$
$$= \sup_{B\in\mathcal{D}} \Big| \sum_{i=1}^{n} I_B(X_i) - n\, E(\mu(B) \mid \mathcal{G}_n)\Big| = \|D_n\| \quad \text{a.s..}$$

Since $\|D_n\|$ is a $\mathcal{G}_n$-submartingale, it suffices to prove that $\sup_n E\|D_n\| < \infty$.

Let $U_n = f - E_0(f \mid \mathcal{G}_n)$, where E_0 stands for E_{Q_0}. By assumption, there are c_1, $c_2 > 0$ such that

$$E_0\|W_n\|^2 \leq c_1, \quad n\, E_0 U_n^2 = n\,\big\{E_0(f^2) - E_0(E_0(f \mid \mathcal{G}_n)^2)\big\} \leq c_2 \quad \text{for all } n.$$

As noted in Section 1, since Q_0 is a Ferguson-Dirichlet law, there is $\alpha > 0$ such that

$$\sqrt{n}\,\|C_n^{Q_0}\| = \sqrt{n}\,\sup_{B\in\mathcal{D}}\Big|\,E_0(W_n(B)\mid\mathcal{G}_n)\,\Big| \le \alpha \quad \text{for all } n.$$

Define $M_n = \frac{E_0\big(|U_n|\,\|W_n\|\mid\mathcal{G}_n\big)}{E_0\big(f\mid\mathcal{G}_n\big)}$ and recall that $\|C_n\| \le \|C_n^{Q_0}\| + M_n$, P-a.s.; see the proof of Theorem 1. Then, for all n, one obtains

$$\begin{aligned} E\|D_n\| &= \sqrt{n}\,E\|C_n\| \le \sqrt{n}\,\big(E\|C_n^{Q_0}\| + EM_n\big) \le \alpha + \sqrt{n}\,E_0\big(f\,M_n\big) \\ &= \alpha + \sqrt{n}\,E_0\big(|U_n|\,\|W_n\|\big) \le \alpha + \sqrt{n}\,\sqrt{E_0U_n^2\,E_0\|W_n\|^2} \\ &\le \alpha + \sqrt{c_1\,n\,E_0U_n^2} \le \alpha + \sqrt{c_1\,c_2}. \end{aligned}$$

□

Finally, we specify a point raised in Section 1.

Remark 3. There is a long list of (countably determined) choices of $\mathcal{D}$ such that

$$\sup_n E\|W_n\|^k \le c(k), \quad \text{for all } k \ge 1, \text{ if } X \text{ is i.i.d.},$$

where $c(k)$ is some universal constant; see e.g. Subsections 2.14.1 and 2.14.2 of [20]. Fix one such $\mathcal{D}$, $k \ge 1$, and suppose S is Polish and $\mathcal{B}$ the Borel σ-field. If X is exchangeable, de Finetti's theorem yields $E(\|W_n\|^k \mid \mathcal{T}) \le c(k)$ a.s. for all n, where $\mathcal{T}$ is the tail σ-field of X. Hence, $E\|W_n\|^k = E\big\{\,E(\|W_n\|^k \mid \mathcal{T})\,\big\} \le c(k)$ for all n. This proves inequality (2).

3. Exchangeable data with finite state space

When X is exchangeable and S finite, there is some overlapping between Theorem 1 and a result of Bernstein and von Mises.

3.1. Connections with Bernstein - von Mises theorem.

For each θ in an open set $\Theta \subset \mathbb{R}^k$, let P_θ be a product probability on $(S^\infty, \mathcal{B}^\infty)$ (that is, X is i.i.d. under P_θ). Suppose the map $\theta \mapsto P_\theta(B)$ is Borel measurable for fixed $B \in \mathcal{B}^\infty$. Given a (prior) probability π on the Borel subsets of Θ, define

$$P(B) = \int P_\theta(B)\,\pi(d\theta), \quad B \in \mathcal{B}^\infty.$$

Roughly speaking, Bernstein - von Mises (BVM) theorem can be stated as follows. Suppose π is absolutely continuous with respect to Lebesgue measure and the statistical model $(P_\theta : \theta \in \Theta)$ is suitably "smooth" (we refer to [12] for a detailed exposition of what "smooth" means). For each n, suppose θ admits a (consistent) maximum likelihood estimator $\widehat{\theta}_n$. Further, suppose the prior π possesses the first moment and denote θ_n^* the posterior mean of θ. Then,

$$\sqrt{n}\,\big(\widehat{\theta}_n - \theta_n^*\big) \xrightarrow{P_{\theta_0}} 0$$

for each $\theta_0 \in \Theta$ such that the density of π is strictly positive and continuous at θ_0.

Actually, BVM-theorem yields much more than asserted, what reported above being just the corollary connected to this paper. We refer to [12] and [13] for more information and historical notes. See also [17].

Assuming a smooth, finite-dimensional statistical model is fundamental; see e.g. [10]. Indeed, BVM-theorem does not apply when the only information is X exchangeable (or even c.i.d.) and $P \ll Q$ for some reference probability Q. One exception, however, is S finite.

Let us suppose

$$S = \{x_1, \ldots, x_k, x_{k+1}\},\ X \text{ exchangeable},\ P(X_1 = x) > 0$$
$$\text{for all } x \in S,\ \text{and } \mathcal{D} = \mathcal{B} = \text{ power set of } S.$$

Also, let λ denote Lebesgue measure on $\mathbb{R}^k$ and π the probability distribution of

$$\theta = \big(\mu\{x_1\}, \ldots, \mu\{x_k\}\big).$$

As noted in Section 1, $\pi \ll \lambda$ if and only if $P \ll Q_0$ for some choice of Q_0. Since $\mathcal{D}$ is finite and X exchangeable under P and Q_0, then $\|W_n\|$ is uniformly integrable under P and Q_0. Thus, Theorem 1 yields $\|C_n\| \xrightarrow{P} 0$ whenever $\pi \ll \lambda$. On the other hand, π is the prior distribution for this problem. The underlying statistical model is smooth and finite-dimensional (it is just a multinomial model). Further, for each n, the maximum likelihood estimator and the posterior mean of θ are, respectively,

$$\widehat{\theta}_n = \big(\mu_n\{x_1\}, \ldots, \mu_n\{x_k\}\big), \quad \theta_n^* = \big(a_n\{x_1\}, \ldots, a_n\{x_k\}\big).$$

Thus, BVM-theorem implies $\|C_n\| \xrightarrow{P} 0$ as far as $\pi \ll \lambda$ and the density of π is continuous on the complement of a π-null set.

To sum up, in this particular case, the same conclusions as Theorem 1 can be drawn from BVM-theorem. Unlike the latter, however, Theorem 1 does not require any condition on the density of π.

3.2. **Some consequences of Theorems 1 and 2.** In this subsection, we focus on $S = \{0, 1\}$. Thus, $\mathcal{D} = \mathcal{B} =$ power set of S and λ is Lebesgue measure on $\mathbb{R}$. Let $\mathcal{N}(0, a)$ denote the one-dimensional Gaussian law with mean 0 and variance $a \geq 0$ (where $\mathcal{N}(0, 0) = \delta_0$). Our first result allows π to have a discrete part.

Corollary 4. *With $S = \{0, 1\}$, let π be the probability distribution of $\mu\{1\}$ and*

$$\Delta = \{\theta \in [0, 1] : \pi\{\theta\} > 0\}, \quad A = \{\omega \in S^\infty : \mu(\omega,\ \{1\}) \in \Delta\}.$$

Define the random probability measure N on $\mathbb{R}$ as

$$N = (1 - I_A)\,\delta_0 + I_A\,\mathcal{N}\big(0,\ \mu\{1\}(1 - \mu\{1\})\big).$$

If X is exchangeable and π does not have a singular continuous part, then

$$C_n\{1\} \to N \text{ stably and } \|C_n\| \to N \circ h^{-1} \text{ stably}$$

where $h(x) = |x|$, $x \in \mathbb{R}$, is the modulus function.

Proof. By standard arguments, the Corollary holds when $\pi(\Delta) \in (0, 1)$ provided it holds when $\pi(\Delta) = 0$ and $\pi(\Delta) = 1$. Let $\pi(\Delta) = 0$. Then $\pi \ll \lambda$, as π does not have a singular continuous part, and the Corollary follows from Theorem 1. Thus, it can be assumed $\pi(\Delta) = 1$. Since $C_n\{0\} = -C_n\{1\}$, $\|C_n\| = |C_n\{1\}|$ and the modulus function is continuous, it suffices to prove that $C_n\{1\} \to N$ stably.

Next, exchangeability of X implies $W_n\{1\} \to \mathcal{N}\big(0,\ \mu\{1\}(1 - \mu\{1\})\big)$ stably; see e.g. Theorem 3.1 of [6]. Since $\pi(\Delta) = 1$, then $N = \mathcal{N}\big(0,\ \mu\{1\}(1 - \mu\{1\})\big)$ a.s.. Hence, it is enough to show that $E|\,C_n\{1\} - W_n\{1\}\,| \to 0$.

Fix $\epsilon > 0$ and let $M_n = W_n\{1\}$. Since X is exchangeable, M_n is uniformly integrable. Therefore, there is $c > 0$ such that

$$\sup_n E\left(|M_n|\, I_{\{|M_n|>c\}}\right) < \frac{\epsilon}{4}.$$

Define $\phi(x) = x$ if $|x| \le c$, $\phi(x) = c$ if $x > c$, and $\phi(x) = -c$ if $x < -c$. Since $C_n\{1\} = E(M_n \mid \mathcal{G}_n)$ a.s., it follows that

$$\begin{aligned} E|\, C_n\{1\} - W_n\{1\}\,| &\le E\Big|\, E(M_n \mid \mathcal{G}_n) - E(\phi(M_n) \mid \mathcal{G}_n)\,\Big| + \\ &+ E\Big|\, E(\phi(M_n) \mid \mathcal{G}_n) - \phi(M_n)\,\Big| \;+\; E|\, \phi(M_n) - M_n\,| \\ &\le E\Big|\, E(\phi(M_n) \mid \mathcal{G}_n) - \phi(M_n)\,\Big| \;+\; 4\, E\left(|M_n|\, I_{\{|M_n|>c\}}\right) \\ &< E\Big|\, E(\phi(M_n) \mid \mathcal{G}_n) - \phi(M_n)\,\Big| \;+\; \epsilon \quad \text{for all } n. \end{aligned}$$

Write $\Delta = \{a_1, a_2, \ldots\}$ and $M_{n,j} = \sqrt{n}\,(\mu_n\{1\} - a_j)$. Since $\sigma(M_{n,j}) \subset \mathcal{G}_n$ and $P(\mu\{1\} \in \Delta) = \pi(\Delta) = 1$, one also obtains

$$\begin{aligned} E\Big|\, E(\phi(M_n) \mid \mathcal{G}_n) - \phi(M_n)\,\Big| &= \sum_j E\Big|\, E\big(\phi(M_{n,j})\, I_{\{\mu\{1\}=a_j\}} \mid \mathcal{G}_n\big) - \phi(M_{n,j})\, I_{\{\mu\{1\}=a_j\}}\,\Big| \\ &= \sum_j E\Big|\, \phi(M_{n,j})\, \big\{\, P(\mu\{1\} = a_j \mid \mathcal{G}_n) - I_{\{\mu\{1\}=a_j\}}\,\big\}\,\Big| \\ &\le c \sum_{j=1}^m E\Big|\, P(\mu\{1\} = a_j \mid \mathcal{G}_n) - I_{\{\mu\{1\}=a_j\}}\,\Big| \;+\; 2\, c \sum_{j>m} \pi\{a_j\} \quad \text{for all } m, n. \end{aligned}$$

By the martingale convergence theorem, $E\Big|\, P(\mu\{1\} = a_j \mid \mathcal{G}_n) - I_{\{\mu\{1\}=a_j\}}\,\Big| \to 0$, as $n \to \infty$, for each j. Thus,

$$\limsup_n E|\, C_n\{1\} - W_n\{1\}\,| \le \epsilon \,+\, 2\, c \sum_{j>m} \pi\{a_j\} \quad \text{for all } m.$$

Taking the limit as $m \to \infty$ concludes the proof. □

If π is singular continuous, we conjecture that $C_n\{1\}$ converges stably to a non null limit. But we have not a proof.

In the next result, a real function g on $(0,1)$ is said to be *almost Lipschitz* in case $x \mapsto g(x)x^a(1-x)^b$ is Lipschitz on $(0,1)$ for some reals a, $b < 1$.

Corollary 5. *Suppose $S = \{0,1\}$, X is exchangeable and π is the probability distribution of $\mu\{1\}$. If π admits an almost Lipschitz density with respect to λ, then $\sqrt{n}\,\|C_n\|$ converges a.s. to a real random variable.*

Proof. Let $V = \mu\{1\}$. By assumption, there are a, $b < 1$ and a version g of $\frac{d\pi}{d\lambda}$ such that $\phi(\theta) = g(\theta)\theta^a(1-\theta)^b$ is Lipschitz on $(0,1)$. For each u_1, $u_2 > 0$, we can take Q_0 such that V has a beta-distribution with parameters u_1, u_2 under Q_0. Let Q_0 be such that V has a beta-distribution with parameters $u_1 = 1 - a$ and $u_2 = 1 - b$ under Q_0. Then, for any $n \ge 1$ and $x_1, \ldots, x_n \in \{0,1\}$, one obtains

$$\begin{aligned} P\big(X_1 = x_1, \ldots, X_n = x_n\big) &= \int_0^1 \theta^r (1-\theta)^{n-r}\, \pi(d\theta) = \int_0^1 \theta^{r-a}(1-\theta)^{n-r-b}\, \phi(\theta)\; d\theta \\ &= c \int V^r (1-V)^{n-r}\, \phi(V)\; dQ_0 \quad \text{where } r = \sum_{i=1}^n x_i \text{ and } c > 0 \text{ is a constant.} \end{aligned}$$

Let $h = c\,\phi$. Then, h is Lipschitz and $f = h(V)$ is a version of $\frac{dP}{dQ_0}$.

Let $V_n = E_0(V \mid \mathcal{G}_n)$, where E_0 stands for E_{Q_0}. Since h is Lipschitz,

$$\begin{aligned} |\, f - E_0(f \mid \mathcal{G}_n)\,| &\leq |h(V) - h(V_n)| \,+\, E_0\big(|h(V) - h(V_n)| \mid \mathcal{G}_n\big) \\ &\leq d\,|V - V_n| \,+\, d\,E_0\big(|V - V_n| \mid \mathcal{G}_n\big) \end{aligned}$$

where d is the Lipschitz constant of h. Since $E_0\|C_n^{Q_0}\|^2 \leq E_0\|W_n\|^2$ and

$$\sqrt{n}\,|V - V_n| = |\,C_n^{Q_0}\{1\} - W_n\{1\}\,| \leq \|C_n^{Q_0}\| + \|W_n\|,$$

it follows that

$$\begin{aligned} E_0(f^2) - E_0\big(E_0(f \mid \mathcal{G}_n)^2\big) &= E_0\big\{\,(f - E_0(f \mid \mathcal{G}_n))^2\big\} \leq 4\,d^2\,E_0\big\{(V - V_n)^2\big\} \\ &\leq \frac{4\,d^2}{n}\,E_0\big\{\,(\,\|C_n^{Q_0}\| + \|W_n\|\,)^2\,\big\} \leq \frac{16\,d^2}{n}\,E_0\|W_n\|^2. \end{aligned}$$

Since $\sup_n E_0\,\|W_n\|^2 < \infty$, then $E_0(f^2) - E_0\big(E_0(f \mid \mathcal{G}_n)^2\big) = \mathrm{O}(1/n)$. An application of Theorem 2 concludes the proof. □

Corollaries 4 and 5 deal with $S = \{0, 1\}$ but similar results can be proved for any finite S. See also [11] and [18].

4. Generalized Polya urns

In this section, basing on Examples 1.3 and 3.5 of [6], the asymptotic behaviour of $\|C_n\|$ is investigated for a certain c.i.d. sequence.

Let $(\mathcal{Y}, \mathcal{B}_{\mathcal{Y}})$ be a measurable space, $\mathcal{B}_+$ the Borel σ-field on $(0, \infty)$ and

$$S = \mathcal{Y} \times (0, \infty), \quad \mathcal{B} = \mathcal{B}_{\mathcal{Y}} \otimes \mathcal{B}_+, \quad X_n = (Y_n, Z_n), \text{ where}$$
$$Y_n(\omega) = y_n,\ Z_n(\omega) = z_n \text{ for all } \omega = (y_1, z_1, y_2, z_2, \ldots) \in S^\infty.$$

Given a law P on $\mathcal{B}^\infty$, it is assumed that

$$P\big(Y_{n+1} \in B \mid \mathcal{G}_n\big) = \frac{\alpha\,P(Y_1 \in B) \,+\, \sum_{i=1}^n Z_i\,I_B(Y_i)}{\alpha \,+\, \sum_{i=1}^n Z_i} \quad \text{a.s., } n \geq 1, \tag{4}$$

$$P\big(Z_{n+1} \in C \mid X_1, \ldots, X_n, Y_{n+1}\big) = P(Z_1 \in C) \quad \text{a.s., } n \geq 0, \tag{5}$$

for some constant $\alpha > 0$ and all $B \in \mathcal{B}_{\mathcal{Y}}$ and $C \in \mathcal{B}_+$. Note that (Z_n) is i.i.d. and Z_{n+1} is independent of $(Y_1, Z_1, \ldots, Y_n, Z_n, Y_{n+1})$ for all $n \geq 0$.

In real problems, the Z_n should be viewed as weights while the Y_n describe the phenomenon of interest. As an example, consider an urn containing white and black balls. At each time $n \geq 1$, a ball is drawn and then replaced together with Z_n more balls of the same colour. Let Y_n be the indicator of the event {white ball at time n} and suppose Z_n is chosen according to a fixed distribution on the integers, independently of $(Y_1, Z_1, \ldots, Y_{n-1}, Z_{n-1}, Y_n)$. Then, the predictive distributions of X are given by (4)-(5). Note also that the probability law of (Y_n) is Ferguson-Dirichlet in case $Z_n = 1$ for all n.

It is not hard to prove that X is c.i.d.. We state this fact as a lemma.

Lemma 6. *The sequence X assessed according to* (4)-(5) *is c.i.d..*

Proof. Fix $k > n \geq 0$ and $A \in \mathcal{B}_{\mathcal{Y}} \otimes \mathcal{B}_+$. By a monotone class argument, it can be assumed $A = B \times C$ where $B \in \mathcal{B}_{\mathcal{Y}}$ and $C \in \mathcal{B}_+$. Further, it can be assumed

$k = n+2$. Let $n = 0$ and $\mathcal{G}_0$ the trivial σ-field. Since $X_2 \sim X_1$ (as it is easily seen), $E\big(I_B(Y_2)\, I_C(Z_2) \mid \mathcal{G}_0\big) = E\big(I_B(Y_1)\, I_C(Z_1) \mid \mathcal{G}_0\big)$ a.s.. If $n \geq 1$, define

$$\mathcal{G}_n^* = \sigma(X_1, \ldots, X_n, Z_{n+1}).$$

On noting that $E\big(I_B(Y_{n+1}) \mid \mathcal{G}_n^*\big) = E\big(I_B(Y_{n+1}) \mid \mathcal{G}_n\big)$ a.s., one obtains

$$\begin{aligned} E\big(I_B(Y_{n+2}) \mid \mathcal{G}_n^*\big) &= E\big\{\, E(I_B(Y_{n+2}) \mid \mathcal{G}_{n+1}) \mid \mathcal{G}_n^*\big\} \\ &= \frac{\alpha\, P(Y_1 \in B) \,+\, \sum_{i=1}^n Z_i\, I_B(Y_i) \,+\, Z_{n+1} E(I_B(Y_{n+1}) \mid \mathcal{G}_n^*)}{\alpha \,+\, \sum_{i=1}^{n+1} Z_i} \\ &= \frac{(\alpha \,+\, \sum_{i=1}^n Z_i)\, E(I_B(Y_{n+1}) \mid \mathcal{G}_n) \,+\, Z_{n+1} E(I_B(Y_{n+1}) \mid \mathcal{G}_n)}{\alpha \,+\, \sum_{i=1}^{n+1} Z_i}. \\ &= E(I_B(Y_{n+1}) \mid \mathcal{G}_n) = E(I_B(Y_{n+1}) \mid \mathcal{G}_n^*) \quad \text{a.s..} \end{aligned}$$

Finally, since $\mathcal{G}_n \subset \mathcal{G}_n^*$, the previous equality implies

$$\begin{aligned} &E\big(I_B(Y_{n+2})\, I_C(Z_{n+2}) \mid \mathcal{G}_n\big) = P(Z_1 \in C)\; E\big\{\, E(I_B(Y_{n+2}) \mid \mathcal{G}_n^*) \;\mid \mathcal{G}_n\big\} \\ &= P(Z_1 \in C)\; E\big\{\, E(I_B(Y_{n+1}) \mid \mathcal{G}_n^*) \;\mid \mathcal{G}_n\big\} = E\big(I_B(Y_{n+1})\, I_C(Z_{n+1}) \mid \mathcal{G}_n\big) \quad \text{a.s..} \end{aligned}$$

Therefore, X is c.i.d.. □

Usually, one is interested in predicting Y_n more than Z_n. Thus, in the sequel, we focus on $P(Y_{n+1} \in B \mid \mathcal{G}_n)$. For each $B \in \mathcal{B}_\mathcal{Y}$, we write

$$C_n(B) = C_n\big(B \times (0,\infty)\big), \quad a_n(B) = a_n\big(B \times (0,\infty)\big) = P(Y_{n+1} \in B \mid \mathcal{G}_n),$$

and so on.

In Example 3.5 of [6], assuming $EZ_1^2 < \infty$, it is shown that

$$C_n(B) \to \mathcal{N}(0, \sigma_B^2) \quad \text{stably, where } \sigma_B^2 = \frac{\operatorname{var}(Z_1)}{(EZ_1)^2}\; \mu(B)\,(1 - \mu(B)).$$

Here, we prove that C_n converges stably when regarded as a map $C_n : S^\infty \to l^\infty(\mathcal{D})$, where $l^\infty(\mathcal{D})$ is the space of real bounded functions on $\mathcal{D}$ equipped with uniform distance; see Section 1.5 of [20]. In particular, stable convergence of C_n as a random element of $l^\infty(\mathcal{D})$ implies stable convergence of $\|C_n\| = \sup_{B \in \mathcal{D}} |C_n(B)|$.

Intuitively, the stable limit of C_n (when it exists) is connected to Brownian bridge. Let $B_1, B_2, \ldots$ be pairwise disjoint elements of $\mathcal{B}_\mathcal{Y}$ and

$$\mathcal{D} = \{B_k \times (0,\infty) : k \geq 1\}, \quad T_0 = 0, \quad T_k = \sum_{i=1}^k \mu(B_i).$$

Also, let G be a standard Brownian bridge process on some probability space $(\Omega_0, \mathcal{A}_0, P_0)$. For fixed $\omega \in S^\infty$,

$$L(\omega, B_k) = \frac{\sqrt{\operatorname{var}(Z_1)}}{EZ_1}\; \big\{G(T_k(\omega)) - G(T_{k-1}(\omega))\big\}$$

is a real random variable on $(\Omega_0, \mathcal{A}_0, P_0)$. Since the B_k are pairwise disjoint and G has continuous paths, $L(\omega, B_k) \to 0$ as $k \to \infty$. So, it makes sense to define $M(\omega, \cdot)$ as the probability distribution of $L(\omega) = (L(\omega, B_1), L(\omega, B_2), \ldots)$, that is,

$$M(\omega, A) = P_0\big(L(\omega) \in A\big) \quad \text{for each Borel set } A \subset l^\infty(\mathcal{D}).$$

Similarly, let $N(\omega, \cdot)$ be the probability distribution of $\sup_{k \geq 1} |L(\omega, B_k)|$, i.e.,

$$N(\omega, A) = P_0\big(\sup_{k \geq 1} |L(\omega, B_k)| \in A\big) \quad \text{for each Borel set } A \subset \mathbb{R}.$$

Theorem 7. *Suppose $B_1, B_2, \ldots \in \mathcal{B}_{\mathcal{Y}}$ are pairwise disjoint and $\mathcal{D}$, M, N are defined as above. Let X be assessed according to* (4)-(5) *with $a \leq Z_1 \leq b$ a.s. for some constants $0 < a < b$. Then*

$$\sup_n E\|W_n\|^2 \leq c\sqrt{P\big(Y_1 \in \cup_k B_k\big)}, \tag{6}$$

for some constant c independent of the B_k, and $C_n \to M$ stably (in the metric space $l^\infty(\mathcal{D})$). In particular, $\|C_n\| \to N$ stably.

Let Q_1 denote the probability law of a sequence X satisfying (4)-(5) and $a \leq Z_1 \leq b$ a.s.. In view of Theorem 7, Q_1 can play the role of Q in Theorem 1. That is, for an arbitrary c.i.d. sequence X with distribution P, one has $\|C_n\| \to N$ stably provided $P \ll Q_1$ and $\|W_n\|$ is uniformly integrable under P. The condition of pairwise disjoint B_k is actually rather strong. However, it holds in at least two relevant situations: when a single set B is involved and when $S = \{x_1, x_2, \ldots\}$ is countable and $B_k = \{x_k\}$ for all k.

Proof of Theorem 7. Since X is c.i.d., for fixed $B \in \mathcal{B}_{\mathcal{Y}}$ one has $a_n(B) = E\big(\mu(B) \mid \mathcal{G}_n\big)$ a.s.. Hence, $(a_n(B) : n \geq 1)$ is a $\mathcal{G}_n$-martingale with $a_n(B) \overset{a.s.}{\to} \mu(B)$, and this implies

$$E\big\{\,(a_{n+1}(B) - \mu(B))^2\big\} = E\big\{\,\big(\sum_{j>n}(a_j(B) - a_{j+1}(B))\big)^2\big\} = \sum_{j>n} E\big\{\big(a_j(B) - a_{j+1}(B)\big)^2\big\}.$$

Replacing $a_j(B)$ by (4), setting $V_i = I_B(Y_i)$ and using that $a \leq Z_i \leq b$ a.s. for all i, we obtain the following inequalities:

$$\begin{aligned}
E\big\{\big(a_j(B) - a_{j+1}(B)\big)^2\big\} &= E\left\{Z_{j+1}^2\left(\frac{\alpha P(Y_1 \in B) + \sum_{i=1}^j V_i Z_i}{(\alpha + \sum_{i=1}^j Z_i)(\alpha + \sum_{i=1}^{j+1} Z_i)} - \frac{V_{j+1}}{\alpha + \sum_{i=1}^{j+1} Z_i}\right)^2\right\} \\
&\leq 2(\frac{b}{a})^2 \frac{EV_{j+1}}{j^2} + \frac{2b^2}{a^4}\frac{E\big\{(\alpha P(Y_1 \in B) + \sum_{i=1}^j V_i Z_i)^2\big\}}{j^4} \\
&\leq c_1 \frac{P(Y_1 \in B)}{j^2} + \frac{4b^2\alpha^2 P(Y_1 \in B)^2}{a^4 j^4} + \frac{4b^4 E\big\{(\sum_{i=1}^j V_i)^2\big\}}{a^4 j^4} \\
&\leq c_1 \frac{P(Y_1 \in B)}{j^2} + c_1 \frac{P(Y_1 \in B)^2}{j^4} + c_1 \frac{jE\big\{\sum_{i=1}^j V_i\big\}}{j^4} \\
&\leq c_1 \frac{P(Y_1 \in B)}{j^2} + c_1 \frac{j^2 P(Y_1 \in B)}{j^4} = c_1 \frac{P(Y_1 \in B)}{j^2},
\end{aligned}$$

where c_1 is a suitable constant independent of B. Since we have $\sum_{j>n} \frac{1}{j^2} \leq 1/n$, we finally get

$$\sum_{j>n} E\big\{\big(a_j(B) - a_{j+1}(B)\big)^2\big\} \leq \frac{c_1}{n} P(Y_1 \in B).$$

It follows that

$$\begin{aligned}
E\|a_{n+1} - \mu\|^2 &= E\big\{\sup_k \big(a_{n+1}(B_k) - \mu(B_k)\big)^2\big\} \leq \sum_k E\big\{\big(a_{n+1}(B_k) - \mu(B_k)\big)^2\big\} \\
&= \sum_k \sum_{j>n} E\big\{\big(a_j(B_k) - a_{j+1}(B_k)\big)^2\big\} \leq \frac{c_1}{n} \sum_k P(Y_1 \in B_k) \\
&= \frac{c_1}{n} P\big(Y_1 \in \cup_k B_k\big) \quad \text{as the } B_k \text{ are pairwise disjoint.}
\end{aligned}$$

Precisely as above, if we set $V_{i,k} = I_{B_k}(Y_i)$ and $\widetilde{Z}_i = Z_i - EZ_1$, we obtain

$$E\|\mu_n - a_{n+1}\|^2 \leq \sum_k E\left\{\left(\frac{\sum_{i=1}^n V_{i,k}}{n} - \frac{\alpha P(Y_1 \in B_k) + \sum_{i=1}^{n+1} V_{i,k} Z_i}{\alpha + \sum_{i=1}^{n+1} Z_i}\right)^2\right\}$$
$$\leq \frac{2\alpha^2}{n^2 a^2} \sum_k P(Y_1 \in B_k)^2 + 2\sum_k E\left\{\left(\frac{\sum_{i=1}^n V_{i,k}}{n} - \frac{\sum_{i=1}^{n+1} V_{i,k} Z_i}{\alpha + \sum_{i=1}^{n+1} Z_i}\right)^2\right\}$$
$$\leq \frac{c_2}{n^2} P(Y_1 \in \cup_k B_k) + \frac{4b^2}{n^2 a^2} \sum_k EV_{n+1,k} + 4\sum_k E\left\{\left(\frac{\sum_{i=1}^n V_{i,k}}{n} - \frac{\sum_{i=1}^{n} V_{i,k} Z_i}{\alpha + \sum_{i=1}^{n+1} Z_i}\right)^2\right\}$$
$$= \frac{c_2}{n^2} P(Y_1 \in \cup_k B_k) + 4\sum_k E\left\{\left[\sum_{i=1}^n V_{i,k}\left(\frac{1}{n} - \frac{EZ_1}{\alpha + \sum_{i=1}^{n+1} Z_i}\right) - \frac{\sum_{i=1}^n V_{i,k}(Z_i - EZ_1)}{\alpha + \sum_{i=1}^{n+1} Z_i}\right]^2\right\}$$
$$\leq \frac{c_2}{n^2} P(Y_1 \in \cup_k B_k) + 8\sum_k E\left\{\frac{(\sum_{i=1}^n V_{i,k})^2(\alpha + Z_{n+1} + \sum_{i=1}^n \widetilde{Z}_i)^2}{n^4 a^2}\right\} + 8\sum_k E\left\{\frac{(\sum_{i=1}^n V_{i,k}\widetilde{Z}_i)^2}{n^2 a^2}\right\}$$
$$\leq \frac{c_2}{n^2} P(Y_1 \in \cup_k B_k) + \frac{c_2}{n^3}\sum_k E\left\{\left(\sum_{i=1}^n V_{i,k}\right)\left(\alpha + Z_{n+1} + \sum_{i=1}^n \widetilde{Z}_i\right)^2\right\} + \frac{c_2}{n^2}\sum_k \sum_{i=1}^n E(V_{i,k}\widetilde{Z}_i^2)$$
$$\leq \frac{c_2}{n^2} P(Y_1 \in \cup_k B_k) + \frac{2c_2(\alpha+b)^2}{n^3}\sum_k\sum_{i=1}^n EV_{i,k} + \frac{2c_2}{n^3}\sum_k E\left\{\left(\sum_{i=1}^n V_{i,k}\right)\left(\sum_{i=1}^n \widetilde{Z}_i\right)^2\right\} + \frac{c_2 4b^2}{n^2}\sum_k\sum_{i=1}^n EV_{i,k}$$
$$\leq \frac{c_2}{n} P(Y_1 \in \cup_k B_k) + \frac{2c_2}{n^3} E\left\{\left(\sum_{i=1}^n \widetilde{Z}_i\right)^2 \sum_k \sum_{i=1}^n V_{i,k}\right\}$$
$$= \frac{c_2}{n} P(Y_1 \in \cup_k B_k) + \frac{2c_2}{n^3} E\left\{\left(\sum_{i=1}^n \widetilde{Z}_i\right)^2 \sum_{i=1}^n I_{\cup_k B_k}(Y_i)\right\}$$
$$\leq \frac{c_2}{n} P(Y_1 \in \cup_k B_k) + \frac{c_2}{n^3}\sqrt{E\left(\sum_{i=1}^n \widetilde{Z}_i\right)^4 E\left(\sum_{i=1}^n I_{\cup_k B_k}(Y_i)\right)^2}$$
$$\leq \frac{c_2}{n} P(Y_1 \in \cup_k B_k) + \frac{c_2}{n^2}\sqrt{E\left(\frac{\sum_{i=1}^n \widetilde{Z}_i}{\sqrt{n}}\right)^4 nE\left(\sum_{i=1}^n I_{\cup_k B_k}(Y_i)\right)}$$
$$\leq \frac{c_2}{n} P(Y_1 \in \cup_k B_k) + \frac{c_2}{n^2}\sqrt{nE\left(\sum_{i=1}^n I_{\cup_k B_k}(Y_i)\right)}$$
$$= \frac{c_2}{n} P(Y_1 \in \cup_k B_k) + \frac{c_2}{n^2}\sqrt{n^2 P(Y_1 \in \cup_k B_k)}$$
$$\leq \frac{c_2}{n}\sqrt{P(Y_1 \in \cup_k B_k)},$$

where c_2 is a suitable constant independent of $B_1, B_2, \ldots$. To sum up,

$$E\|W_n\|^2 = n\,E\|\mu_n - \mu\|^2 \leq 2n\,E\|\mu_n - a_{n+1}\|^2 + 2n\,E\|a_{n+1} - \mu\|^2 \leq c\sqrt{P\big(Y_1 \in \cup_k B_k\big)}$$

where $c = 2\,(c_1 + c_2)$. This proves inequality (6).

It remains to prove that $C_n \to M$ stably (in the metric space $l^\infty(\mathcal{D})$). For each $m \geq 1$, let Σ_m be the $m \times m$ matrix with elements

$$\sigma_{k,j} = \frac{\mathrm{var}(Z_1)}{(EZ_1)^2}\,\big(\mu(B_k \cap B_j) - \mu(B_k)\mu(B_j)\big), \quad k, j = 1, \ldots, m.$$

By Theorems 1.5.4 and 1.5.6 of [20], for $C_n \to M$ stably, it is enough that

(i)-(Finite dimensional convergence):

$$\big(C_n(B_1), \ldots, C_n(B_m)\big) \to \mathcal{N}_m\big(0,\, \Sigma_m\big) \quad \text{stably for each } m \geq 1,$$

where $\mathcal{N}_m\big(0,\, \Sigma_m\big)$ is the m-dimensional Gaussian law with mean 0 and covariance matrix Σ_m;

(ii)-(Asymptotic tightness): For each ϵ, $\delta > 0$, there is $m \geq 1$ such that

$$\limsup_n P\big(\sup_{r,s>m} |C_n(B_r) - C_n(B_s)| > \epsilon\big) < \delta.$$

Fix $m \geq 1$, $b_1, \ldots, b_m \in \mathbb{R}$, and define $R_n = \sum_{k=1}^m b_k I_{B_k}(Y_n)$. Since $(R_n : n \geq 1)$ is c.i.d., arguing exactly as in Example 3.5 of [6], one obtains

$$\sum_{k=1}^m b_k\, C_n(B_k) = \frac{\sum_{i=1}^n \big\{R_i - E(R_{n+1} \mid \mathcal{G}_n)\big\}}{\sqrt{n}} \longrightarrow \mathcal{N}\big(0,\, \sum_{k,j} b_k b_j \sigma_{k,j}\big) \quad \text{stably.}$$

Since $b_1, \ldots, b_m$ are arbitrary, (i) holds. To check (ii), given ϵ, $\delta > 0$, take m such that

$$P\big(Y_1 \in \cup_{r>m} B_r\big) < \big(\frac{\epsilon^2\, \delta}{4\, c}\big)^2$$

where c is the constant involved in (6). By what already proved,

$$\begin{aligned} P\big(\sup_{r,s>m} |C_n(B_r) - C_n(B_s)| > \epsilon\big) &\leq P\big(2 \sup_{r>m} |C_n(B_r)| > \epsilon\big) \\ \leq P\big(2\, E\big(\sup_{r>m} |W_n(B_r)| \mid \mathcal{G}_n\big) > \epsilon\,\big) &\leq \frac{4}{\epsilon^2}\, E\big\{\sup_{r>m} W_n(B_r)^2\big\} \\ &\leq \frac{4\, c}{\epsilon^2}\, \sqrt{P\big(Y_1 \in \cup_{r>m} B_r\big)} < \delta. \end{aligned}$$

Thus, (ii) holds, and this concludes the proof. □

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Patrizia Berti, Dipartimento di Matematica Pura ed Applicata "G. Vitali", Universita' di Modena e Reggio-Emilia, via Campi 213/B, 41100 Modena, Italy
E-mail address: `patrizia.berti@unimore.it`

Irene Crimaldi, Dipartimento di Matematica, Universita' di Bologna, Piazza di Porta San Donato 5, 40126 Bologna, Italy
E-mail address: `crimaldi@dm.unibo.it`

Luca Pratelli, Accademia Navale, viale Italia 72, 57100 Livorno, Italy
E-mail address: `pratel@mail.dm.unipi.it`

Pietro Rigo (corresponding author), Dipartimento di Economia Politica e Metodi Quantitativi, Universita' di Pavia, via S. Felice 5, 27100 Pavia, Italy
E-mail address: `prigo@eco.unipv.it`