MEAN CONVERGENCE THEOREMS AND
WEAK LAWS OF LARGE NUMBERS FOR
DOUBLE ARRAYS OF RANDOM VARIABLES

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Received 26 June 2005; Revised 11 September 2005; Accepted 16 September 2005

For a double array of random variables \( \{ X_{mn}, m \geq 1, n \geq 1 \} \), mean convergence theorems and weak laws of large numbers are established. For the mean convergence results, conditions are provided under which

\[
\sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mnij}(X_{ij} - EX_{ij}) \overset{L}{\longrightarrow} 0 \quad (0 < r \leq 2)
\]

where \( \{a_{mnij}; m,n,i,j \geq 1\} \) are constants, and \( \{k_n,n \geq 1\} \) and \( \{l_n,n \geq 1\} \) are sequences of positive integers. The weak law results provide conditions for

\[
\sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij}(X_{ij} - EX_{ij}) \overset{P}{\longrightarrow} 0
\]

where \( \{T_m, m \geq 1\} \) and \( \{\tau_n, n \geq 1\} \) are sequences of positive integer-valued random variables. The sharpness of the results is illustrated by examples.

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1. Introduction

Consider a double array \( \{X_{mn}, m \geq 1, n \geq 1\} \) of random variables defined on a probability space \((\Omega, \mathcal{F}, P)\). Let \( \{k_n, n \geq 1\} \) and \( \{l_n, n \geq 1\} \) be sequences of positive integers, let \( \{T_n, n \geq 1\} \) and \( \{\tau_n, n \geq 1\} \) be sequences of positive integer-valued random variables (called random indices), and let \( \{a_{mnij}; m,n,i,j \geq 1\} \) be constants. In the current work, mean convergence theorems will be established for the weighted double sums

\[
\sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mnij}(X_{ij} - EX_{ij}), m,n \geq 1,
\]

and weak laws of large numbers will be established for the weighted double sums with random indices

\[
\sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij}(X_{ij} - EX_{ij}), m,n \geq 1.
\]

Limit theorems for weighted sums (with or without random indices) for random variables (real-valued or Banach space-valued) are studied by many authors. The reader may refer to Wei and Taylor [14], Ordóñez Cabrera [8, 9], Adler et al. [1], or more recently, Rosalsky et al. [11], Ordóñez Cabrera and Volodin [10]. However, the same problems for double sums have not yet been studied.

The main results of the paper are Theorems 3.1 and 3.2. Theorem 3.1 provides conditions for

\[
\sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mnij}(X_{ij} - EX_{ij}) \overset{L}{\longrightarrow} 0 \quad (0 < r \leq 2)
\]

as \( \max\{m,n\} \to \infty \) to hold. In
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Theorem 3.2, conditions are provided under which \( \sum_{i=1}^{T_m} \sum_{j=1}^{T_n} a_{mijn} (X_{ij} - EX_{ij}) \overset{P}{\longrightarrow} 0 \) as \( \min\{m,n\} \rightarrow \infty \).

The plan of the paper is as follows. Notation, technical definitions, and the lemmas used in proving the main results are consolidated into Section 2. The main results and their corollaries are established in Section 3. Some interesting examples/counterexamples are presented in Section 4.

2. Preliminaries

Some definitions and preliminary results will be presented prior to establishing the main results.

A sequence of random variables \( \{X_n, n \geq 1\} \) is said to be stochastically dominated by a random variable \( X \) if for some constant \( D < \infty \),

\[
P\left( \left| X_n \right| > t \right) \leq DP\left( \left| DX \right| > t \right), \quad t \geq 0, \ n \geq 1.
\] (2.1)

If the \( \{X_n, n \geq 1\} \) are identically distributed, then (2.1) is automatic with \( X = X_1 \) and \( D = 1 \). It follows from [14, Lemma 3] of Wei and Taylor that stochastic dominance can be accomplished by the sequence of random variables having a bounded absolute \( r \)th moment \((r > 0)\). Specifically, if \( \sup_{n \geq 1} E\left| X_n \right|^r < \infty \) for some \( r > 0 \), then there exists a random variable \( X \) with \( E\left| X \right|^r < \infty \) for all \( 0 < p < r \) such that (2.1) holds with \( D = 1 \). (The proviso that \( r > 1 \) in [14, Lemma 3] of Wei and Taylor is not needed as was pointed out by Adler et al. [2].)

A sequence of random variables \( \{X_n, n \geq 1\} \) is said to be Cesàro uniformly integrable if

\[
\limsup_{a \rightarrow \infty} \sup_{n \geq 1} \sum_{j=1}^{k_n} E\left( \left| X_j \right| I(\left| X_j \right| > a) \right) = 0,
\] (2.2)

where \( \{k_n, n \geq 1\} \) is a sequence of positive integers. This condition was introduced by Chandra [4]. For a sequence of random variables \( \{X_n, n \geq 1\} \), it is immediate that \( \{|X_n|^r, n \geq 1\} \) being Cesàro uniformly integrable for some \( r > 0 \) is a weaker condition than the \( \{|X_n|^r, n \geq 1\} \) being stochastically dominated by a random variable \( X \) with \( E|X|^r < \infty \).

Relationships between Cesàro uniform integrability and the weak law of large numbers, the strong law of large numbers, and mean convergence for a sequence of random variables were studied by Chandra [4], Chandra and Goswami [5], and Bose and Chandra [3], respectively.

The notion of Cesàro uniform integrability was extended by Ordóñez Cabrera [9] who introduced the following condition for a sequence of random variables. Let \( \{a_{nj}, 1 \leq j \leq k_n\} \) be an array of constants. A sequence of random variables \( \{X_n, n \geq 1\} \) is said to be \( \{a_{nj}\} \)-uniformly integrable if

\[
\limsup_{a \rightarrow \infty} \sup_{n \geq 1} \sum_{j=1}^{k_n} a_{nj} E\left( \left| X_j \right| I(\left| X_j \right| > a) \right) = 0.
\] (2.3)
Of course, \( \{a_{nj}\} \)-uniform integrability reduces to Cesàro uniform integrability when \( a_{nj} = 1/k_n, \ j \geq 1 \). Ordóñez Cabrera [9] obtained mean convergence results for weighted sums of random variables under an \( \{a_{nj}\} \)-uniform integrability condition.

For \( a, b \in \mathbb{R}, \) \( \min \{a, b\} \) and \( \max \{a, b\} \) will be denoted, respectively, by \( a \land b \) and \( a \lor b \). Throughout this paper, the symbol \( C \) will denote a generic constant \( (0 < C < \infty) \) which is not necessarily the same one in each appearance.

The first lemma is due to von Bahr and Esseen [13].

**Lemma 2.1.** Let \( \{X_i, 1 \leq i \leq n\} \) be random variables such that \( E \{X_{k+1} \mid S_k\} = 0 \) for \( 0 \leq k \leq n - 1 \), where \( S_0 = 0 \) and \( S_k = \sum_{i=1}^{k} X_i \) for \( 1 \leq k \leq n \). Then

\[
E\left| S_n \right| \leq 2 \sum_{i=1}^{n} E|X_i|^p, \quad \forall 1 \leq p \leq 2. \tag{2.4}
\]

Note that Lemma 2.1 holds when \( \{X_i, 1 \leq i \leq n\} \) are independent random variables with \( E X_i = 0 \) for \( 1 \leq i \leq n \).

**Lemma 2.2.** If \( \{X_{kl}, \mathcal{F}_l, l \geq 1\}, k=1,\ldots,m \) are nonnegative submartingales, then \( \{\max_{1 \leq k \leq m} X_{kl}, \mathcal{F}_l, l \geq 1\} \) is a nonnegative submartingale.

**Proof.** For \( L > l \geq 1 \),

\[
E\left( \max_{1 \leq k \leq m} X_{kl} \mid \mathcal{F}_l \right) \geq \max_{1 \leq k \leq m} E(X_{kl} \mid \mathcal{F}_l) \geq \max_{1 \leq k \leq m} X_{kl}. \tag{2.5}
\]

**Lemma 2.3.** Let \( \{X_{ij}, 1 \leq i \leq m, 1 \leq j \leq n\} \) be a collection of \( mn \) independent random variables. If \( E|X_{ij}| = 0 \) for all \( 1 \leq i \leq m, 1 \leq j \leq n \), then

\[
E\left( \max_{1 \leq k \leq m, 1 \leq l \leq n} |S_{kl}| \right)^p \leq C \sum_{i=1}^{m} \sum_{j=1}^{n} E|X_{ij}|^p, \quad \forall 0 < p \leq 2, \tag{2.6}
\]

where \( S_{kl} = \sum_{i=1}^{k} \sum_{j=1}^{l} X_{ij} \), the constant \( C \) is independent of \( m \) and \( n \). In the case \( 0 < p \leq 1 \), the independence hypothesis and the hypothesis that \( E|X_{ij}| = 0, 1 \leq i \leq m, 1 \leq j \leq n \) are superfluous.

**Proof.** If \( E|X_{ij}|^p = \infty \) for some \( 1 \leq i \leq m \) and \( 1 \leq j \leq n \), then (2.6) is immediate. Thus, we can assume that \( E|X_{ij}|^p < \infty, 1 \leq i \leq m, 1 \leq j \leq n \).

Suppose, initially, that \( 1 < p \leq 2 \) and \( m \land n \geq 2 \). Set

\[
Y_l = \max_{1 \leq k \leq m} |S_{kl}|, \tag{2.7}
\]

\[
\mathcal{F}_l = \sigma(X_{ij}, 1 \leq i \leq m, 1 \leq j \leq l), \quad 1 \leq l \leq n.
\]

Now for each \( 1 \leq k \leq m \) and \( 2 \leq l \leq n \),

\[
E(S_{kl} \mid \mathcal{F}_{l-1}) = E(S_{k,l-1} + X_{kl} + \cdots + X_{kl} \mid \mathcal{F}_{l-1})
\]

\[
= E(S_{k,l-1} \mid \mathcal{F}_{l-1}) + E(X_{kl} \mid \mathcal{F}_{l-1}) + \cdots + E(X_{kl} \mid \mathcal{F}_{l-1}) \tag{2.8}
\]

\[
= S_{k,l-1} \quad \text{a.s.}
\]
and so \( \{S_{kl}, \mathcal{F}_l, 1 \leq l \leq n \} \) is a martingale for each \( k = 1, \ldots, m \). Since the function \( |\cdot| \) is convex, it follows from Chow and Teicher [6, Lemma 7.4.1, page 244] that \( \{|S_{kl}|, \mathcal{F}_l, 1 \leq l \leq n \} \) is a nonnegative submartingale for each \( k = 1, \ldots, m \). Then by Lemma 2.2, \( \{Y_l, \mathcal{F}_l, 1 \leq l \leq n \} \) is a nonnegative submartingale and so by Doob’s inequality (see, e.g., Chow and Teicher [6, page 255]),

\[
E \left( \max_{1 \leq l \leq n} |S_{kl}|^p \right) = E \left( \max_{1 \leq l \leq n} Y_l \right)^p \leq \left( \frac{p}{p-1} \right)^p EY_n^p. \tag{2.9}
\]

Set \( \mathcal{G}_k = \sigma(X_{ij}, 1 \leq i \leq k, 1 \leq j \leq n), 1 \leq k \leq m \). We also have that \( \{|S_{kn}|, \mathcal{G}_k, 1 \leq k \leq m \} \) is a submartingale and so by another application of Doob’s inequality,

\[
EY_n^p = E \left( \max_{1 \leq k \leq m} |S_{kn}| \right)^p \leq \left( \frac{p}{p-1} \right)^p E |S_{nn}|^p \leq 2 \left( \frac{p}{p-1} \right)^p \sum_{i=1}^m \sum_{j=1}^n E |X_{ij}|^p \quad \text{(by Lemma 2.1).} \tag{2.10}
\]

The conclusion (2.6) follows immediately from (2.9) and (2.10).

Next, if \( 1 < p \leq 2 \) and \( m \wedge n = 1 \), then (2.6) follows as in the \( m \wedge n \geq 2 \) case, \textit{mutatis mutandis}.

Finally, if \( 0 < p \leq 1 \), then

\[
E \left( \max_{1 \leq k \leq m, 1 \leq l \leq n} |S_{kl}|^p \right) \leq E \left( \max_{1 \leq k \leq m, 1 \leq l \leq n} \sum_{i=1}^k \sum_{j=1}^l |X_{ij}|^p \right) \leq E \left( \sum_{i=1}^m \sum_{j=1}^n |X_{ij}|^p \right) = \sum_{i=1}^m \sum_{j=1}^n E |X_{ij}|^p, \tag{2.11}
\]

again establishing (2.6). \( \square \)

3. Main results

With the preliminaries accounted for, Theorem 3.1 may now be established.

\textbf{Theorem 3.1.} Let \( 0 < r \leq p \leq 2 \), let \( \{k_n, n \geq 1\} \) and \( \{l_n, n \geq 1\} \) be sequences of positive integers, and let \( \{X_{mn}, m \geq 1, n \geq 1\} \) be a double array of random variables such that \( \{|X_{mn}|^r, m \geq 1, n \geq 1\} \) is \( \{|a_{mnij}|^r\} \)-uniformly integrable in the sense that

\[
limit_{a \to \infty} \sup_{m \geq 1, n \geq 1} \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} |a_{mnij}|^r E(|X_{ij}|^r I(|X_{ij}| > a)) = 0, \tag{3.1}
\]
where \( \{a_{mijn}; m, n, i, j \geq 1\} \) are constants satisfying

\[
\lim_{m \lor n \to \infty} \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} |a_{mijn}|^p = 0. \tag{3.2}
\]

Suppose that the random variables \( \{X_{mn}, m \geq 1, n \geq 1\} \) are independent if \( 1 < p \leq 2 \). Then

\[
\lim_{m \lor n \to \infty} E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mijn} (X_{ij} - c_{ij}) \right|^r = 0, \tag{3.3}
\]

where \( c_{ij} = 0 \) if \( 0 < p \leq 1 \) and \( c_{ij} = EX_{ij} \) if \( 1 < p \leq 2 \).

**Proof.** For arbitrary \( \epsilon > 0 \), there exists \( M > 0 \) such that

\[
\sum_{i=1}^{k_m} \sum_{j=1}^{l_n} |a_{mijn}|^r E(|X_{ij}|^r I(|X_{ij}| > M)) < \epsilon, \quad m \geq 1, n \geq 1. \tag{3.4}
\]

Set

\[
X_{mn}' = X_{mn} I(|X_{mn}| \leq M), \quad m \geq 1, n \geq 1,
\]

\[
X_{mn}'' = X_{mn} I(|X_{mn}| > M), \quad m \geq 1, n \geq 1. \tag{3.5}
\]

For \( m \geq 1, n \geq 1 \)

\[
\sum_{i=1}^{k_m} \sum_{j=1}^{l_n} |a_{mijn}|^r E|X_{ij}' - EX_{ij}'|^r \leq 2 \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} |a_{mijn}|^r E|X_{ij}'|^r < 2\epsilon. \tag{3.6}
\]

If \( 0 < p \leq 1 \), then

\[
E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mijn}X_{ij} \right|^r \\
\leq E \left( \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mijn}X_{ij}' \right)^{r/p} + \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} |a_{mijn}|^r E|X_{ij}'|^r \quad \text{(by the Jensen inequality)}
\]

\[
\leq \left( \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} |a_{mijn}|^p E|X_{ij}'|^p \right)^{r/p} + \epsilon \quad \text{(by (3.4))}
\]

\[
\leq M' \left( \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} |a_{mijn}|^p \right)^{r/p} + \epsilon. \tag{3.7}
\]

The conclusion (3.3) follows from (3.2) and (3.7).
If $1 < p \leq 2$ and $\{X_{mn}, m \geq 1, n \geq 1\}$ are independent, then

$$E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mij} (X_{ij} - EX_{ij}) \right|^r \leq 2 E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mij} (X'_{ij} - EX'_{ij}) \right|^r + 2E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mij} (X''_{ij} - EX''_{ij}) \right|^r$$

$$\leq 2 \left( E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mij} (X'_{ij} - EX'_{ij}) \right|^p \right)^{r/p} + 4 \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} \left| a_{mij} \right|^r E \left| X'_{ij} - EX'_{ij} \right|^r$$

(by the Jensen inequality and Lemma 2.1)

$$\leq 4 \left( \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} \left| a_{mij} \right|^p E \left| X''_{ij} - EX''_{ij} \right|^p \right)^{r/p} + 8 \epsilon \quad \text{ (by Lemma 2.1 and (3.6))}$$

$$\leq 8M' \left( \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} \left| a_{mij} \right|^p \right)^{r/p} + 8 \epsilon.$$  

(3.8)

The conclusion (3.3) follows from (3.2) and (3.8).  

In the following theorem, we establish the weak law of large numbers with random indices for weighted double sums of random variables.

**Theorem 3.2.** Let $0 < r \leq p \leq 2$, let $\{k_n, n \geq 1\}$ and $\{l_n, n \geq 1\}$ be sequences of positive integers, and let $\{X_{mn}, m \geq 1, n \geq 1\}$ be a double array of random variables such that $\{|X_{mn}|^r, m \geq 1, n \geq 1\}$ is $\{|a_{mij}|^r\}$-uniformly integrable in the sense that (3.1) holds where $\{a_{mij}; m,n,i,j \geq 1\}$ are constants satisfying

$$\lim_{m \wedge n \to \infty} \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} \left| a_{mij} \right|^p = 0. \tag{3.9}$$

Suppose that the random variables $\{X_{mn}, m \geq 1, n \geq 1\}$ are independent if $1 < p \leq 2$. Let $\{T_n, n \geq 1\}$ and $\{\tau_n, n \geq 1\}$ be sequences of positive integer-valued random variables such that

$$\lim_{n \to \infty} P\{T_n > k_n\} = \lim_{n \to \infty} P\{\tau_n > l_n\} = 0. \tag{3.10}$$

Then

$$\sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mij} (X_{ij} - c_{ij}) \overset{p}{\longrightarrow} 0, \quad \text{as } m \wedge n \to \infty, \tag{3.11}$$

where $c_{ij} = 0$ if $0 < p \leq 1$ and $c_{ij} = EX_{ij}$ if $1 < p \leq 2$.  

Proof. For arbitrary $\epsilon > 0$, define $M$, $X_{mn}$ and $X''_{mn}$, $m \geq 1$, $n \geq 1$ as in the proof of Theorem 3.1. Note that

$$P\left\{ \left| \sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij}(X_{ij} - c_{ij}) \right| > \epsilon \right\} \leq P\left\{ \left\{ \left| \sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij}(X_{ij} - c_{ij}) \right| > \epsilon \right\} \cap [T_m \leq k_m] \cap [\tau_n \leq l_n] \right\} + P\{T_m > k_m\} + P\{\tau_n > l_n\}. \quad (3.12)$$

If $1 < p \leq 2$, then

$$P\left\{ \left| \sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij}(X_{ij} - c_{ij}) \right| > \epsilon \right\} \cap [T_m \leq k_m] \cap [\tau_n \leq l_n] \right\} \leq P\left\{ \left\{ \left| \sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij}(X_{ij} - c_{ij}) \right| > \epsilon \right\} \cup \left\{ \left| \sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij}(X_{ij} - c_{ij}) \right| > \epsilon \right\} \cap [T_m \leq k_m] \cap [\tau_n \leq l_n] \right\} + P\{T_m > k_m\} + P\{\tau_n > l_n\}. \quad (3.13)$$

Combining (3.9), (3.10), (3.12), and (3.13) we get (3.11).

If $0 < p \leq 1$, then (3.11) follows as in the $1 < p \leq 2$ case, mutatis mutandis. \qed
In (3.2), if the limit is taken as $m \wedge n \to \infty$, then we have the following result. This result should be compared with Example 4.3 below. Theorem 3.3 will only be stated as its proof is similar to that of Theorem 3.1.

**Theorem 3.3.** Let $0 < r \leq p \leq 2$, let $\{k_n, n \geq 1\}$ and $\{l_n, n \geq 1\}$ be sequences of positive integers, and let $\{X_{mn}, m \geq 1, n \geq 1\}$ be a double array of random variables such that $\{|X_{mn}|^r, m \geq 1, n \geq 1\}$ be uniformly integrable in the sense that (3.1) holds, where $\{a_{mnij}; m,n,i,j \geq 1\}$ are constants satisfying (3.9). Suppose that the random variables $\{X_{mn}, m \geq 1, n \geq 1\}$ are independent if $1 < p \leq 2$. Then

$$\lim_{m \wedge n \to \infty} E \left| \frac{1}{kn} \sum_{i=1}^{k_n} \sum_{j=1}^{l_n} a_{mnij} (X_{ij} - c_{ij}) \right|^r = 0,$$

where $c_{ij} = 0$ if $0 < p \leq 1$ and $c_{ij} = EX_{ij}$ if $1 < p \leq 2$.

**Corollary 3.4.** Let $0 < r < 2$, let $\{k_n, n \geq 1\}$ and $\{l_n, n \geq 1\}$ be sequences of positive integers with $k_m l_n \to \infty$ as $m \wedge n \to \infty$, and let $\{X_{mn}, m \geq 1, n \geq 1\}$ be a double array of random variables such that $\{|X_{mn}|^r, m \geq 1, n \geq 1\}$ is Cesàro uniformly integrable in the sense that

$$\lim \sup_{m \geq 1, n \geq 1} \frac{\sum_{i=1}^{k_m} \sum_{j=1}^{l_n} E(|X_{ij}|^r I(|X_{ij}| > a))}{k_m l_n} = 0.$$

Let $\{a_{mnij}; m,n,i,j \geq 1\}$ be constants satisfying

$$\max_{1 \leq i \leq k_m} \max_{1 \leq j \leq l_n} |a_{mnij}| \leq C \frac{1}{(k_m l_n)^{1/r}}, \quad m \geq 1, n \geq 1.$$

Suppose that the random variables $\{X_{mn}, m \geq 1, n \geq 1\}$ are independent if $1 \leq r < 2$. Let $\{T_n, n \geq 1\}$ and $\{\tau_n, n \geq 1\}$ be sequences of positive integer-valued random variables satisfying (3.10). Then

$$\sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij} (X_{ij} - c_{ij}) \overset{\mathbb{P}}{\rightarrow} 0, \quad \text{as } m \wedge n \to \infty,$$

where $c_{ij} = 0$ if $0 < r < 1$ and $c_{ij} = EX_{ij}$ if $1 \leq r < 2$.

**Proof.** Note that (3.15) and (3.16) ensure that the double array $\{|X_{mn}|^r, m \geq 1, n \geq 1\}$ is uniformly integrable. We choose $p = 1$ when $0 < r < 1$, and $p = 2$ when $1 \leq r < 2$. Then (3.9) is an immediate consequence of (3.16), $0 < r < p$, and $k_m l_n \to \infty$ as $m \wedge n \to \infty$. Corollary 3.4 follows immediately from Theorem 3.2.

The following corollary reduces to a result of Thanh [12] when the array $\{|X_{mn}|^r, m \geq 1, n \geq 1\}$ is uniformly integrable, $a_{mnij} = 1/(mn)^{1/r}$, $m \geq 1, n \geq 1, i \geq 1, j \geq 1$.

**Corollary 3.5.** Let $0 < r < 2$, let $\{k_n, n \geq 1\}$ and $\{l_n, n \geq 1\}$ be sequences of positive integers with $k_m l_n \to \infty$ as $m \vee n \to \infty$, and let $\{X_{mn}, m \geq 1, n \geq 1\}$ be a double array of random variables such that $\{|X_{mn}|^r, m \geq 1, n \geq 1\}$ is Cesàro uniformly integrable in
the sense that (3.15) holds. Let \( \{a_{mnij}; m, n, i, j \geq 1\} \) be constants satisfying (3.16). Suppose that the random variables \( \{X_{mn}; m \geq 1, n \geq 1\} \) are pairwise independent if \( r = 1 \) and the random variables \( \{X'_{mn}; m \geq 1, n \geq 1\} \) are independent if \( 1 < r < 2 \). Then

\[
\lim_{m, n \to \infty} E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mnij} (X_{ij} - c_{ij}) \right|^{r} = 0, \tag{3.18}
\]

where \( c_{ij} = 0 \) if \( 0 < r < 1 \) and \( c_{ij} = EX_{ij} \) if \( 1 \leq r < 2 \).

**Proof.** If \( 0 < r < 2 \), \( r \neq 1 \), similar to the proof of Corollary 3.4, then the proof of Corollary 3.5 is an immediate consequence of Theorem 3.1. If \( r = 1 \) and \( \{X_{mn}; m \geq 1, n \geq 1\} \) are pairwise independent, for arbitrary \( \epsilon > 0 \), then we define \( M, X'_{mn} \) and \( X''_{mn} \), \( m \geq 1, n \geq 1 \) as in the proof of Theorem 3.1. Note that

\[
E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mnij} (X_{ij} - EX_{ij}) \right| \leq E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mnij} (X'_{ij} - EX'_{ij}) \right| + E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mnij} (X''_{ij} - EX''_{ij}) \right|
\]

\[
\leq \left( E \left| \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} a_{mnij} (X'_{ij} - EX'_{ij}) \right|^2 \right)^{1/2} + \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} \left| a_{mnij} \right| E \left| X''_{ij} - EX''_{ij} \right| \quad \text{(by the Jensen inequality)}
\]

\[
\leq \left( \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} \left( a_{mnij} \right)^2 E(X'_{ij} - EX'_{ij})^2 \right)^{1/2} + 2\epsilon
\]

\[
\leq M \left( \sum_{i=1}^{k_m} \sum_{j=1}^{l_n} \left( a_{mnij} \right)^2 \right)^{1/2} + 2\epsilon \leq C \left( \frac{1}{(k_ml_n)} \right)^{1/2} + 2\epsilon \quad \text{(by (3.16)).}
\]

The conclusion (3.18) follows from (3.19). \( \square \)

4. Some interesting examples

Six illustrative examples will now be presented. The first example illustrates the essential role that condition (3.2) (condition (3.9)) plays in Theorem 3.1 (Theorem 3.3, resp.).

**Example 4.1.** Let \( r = p = 2 \) and let \( \alpha \geq 1/2 \), let \( \{k_n, n \geq 1\} \) and \( \{l_n, n \geq 1\} \) be sequences of positive integers with \( \lim_{m, n \to \infty} k_ml_n = \infty \), and let \( \{X_{mn}; m \geq 1, n \geq 1\} \) be a double array of independent identically distributed \( N(0, 1) \) random variables. For \( m \geq 1, n \geq 1 \), set

\[
a_{mnij} = \frac{1}{(k_n l_n)^\alpha}, \quad i \geq 1, j \geq 1. \tag{4.1}
\]
Then
\[
\sum_{i=1}^{k_n} \sum_{j=1}^{l_n} |a_{mnij}|^p = \frac{1}{(k_n l_n)^{2\alpha-1}}, \quad m \geq 1, n \geq 1. \tag{4.2}
\]

It is easy to see that (3.1) holds for \(\alpha \geq 1/2\).

Now if \(\alpha > 1/2\), then (3.2) and (3.9) hold. Thus by Theorem 3.1,
\[
E \left| \sum_{i=1}^{k_n} \sum_{j=1}^{l_n} a_{mnij}X_{ij} \right|^2 \to 0, \quad m \lor n \to \infty \tag{4.3}
\]
(and so \(E|\sum_{i=1}^{k_n} \sum_{j=1}^{l_n} a_{mnij}X_{ij}|^2 \to 0\) as \(m \land n \to \infty\)).

On the other hand, if \(\alpha = 1/2\), then (3.2) and (3.9) fail. Moreover,
\[
E \left| \sum_{i=1}^{k_n} \sum_{j=1}^{l_n} a_{mnij}X_{ij} \right|^r = \frac{1}{(k_n l_n)^{2\alpha}} E \left| \sum_{i=1}^{k_n} \sum_{j=1}^{l_n} X_{ij} \right|^2 = E|X_{11}|^2 \frac{1}{(k_n l_n)^{(2\alpha-1)}} = 1 \tag{4.4}
\]
and so (3.3) and (3.14) also fail.

The next example shows that in Theorems 3.1 and 3.3 the condition (3.1) cannot be dispensed with.

**Example 4.2.** Let \(0 < r < p \leq 2\), and let \(\{X_{mn}, m \geq 1, n \geq 1\}\) be a double array of independent random variables with
\[
X_{mn} \sim N\left(0, (mn)^{4/r}\right), \quad m \geq 1, n \geq 1. \tag{4.5}
\]

Let \(k_n = l_n = n, n \geq 1\), and let \(a_{mnij} = 1/(mn)^{1/r}, m \geq 1, n \geq 1, i \geq 1, j \geq 1\). Then (3.2) and so (3.9) are automatic. It is easy to see that (3.1) fails. Moreover,
\[
E \left| \sum_{i=1}^{k_n} \sum_{j=1}^{l_n} a_{mnij}X_{ij} \right|^r = \frac{1}{mn} E \left| \sum_{i=1}^{m} \sum_{j=1}^{n} X_{ij} \right|^r
= \frac{1}{mn} \left( \sum_{i=1}^{m} \sum_{j=1}^{n} (ij)^{4/r} \right)^{r/2} E|X_{11}|^r > \frac{1}{mn}(mn)^2 E|X_{11}|^r \tag{4.6}
\]
and so (3.3) and (3.14) also fail.

The third example shows that Theorem 3.1 can fail if (3.2) is weakened to (3.9).

**Example 4.3.** Let \(r = p = 1\), and let \(k_n = l_n = n, n \geq 1\). For \(m \geq 1, n \geq 1\), set
\[
a_{mnij} = \frac{1}{mn} \left( \frac{1}{m} + \frac{1}{n} \right), \quad i \geq 1, j \geq 1. \tag{4.7}
\]
Let \( \{X_{mn}, m \geq 1, n \geq 1\} \) be a double array of random variables with
\[
P\{X_{mn} = 1\} = 1, \quad m \geq 1, n \geq 1. \tag{4.8}
\]
Then (3.1) holds since \( \text{I}(|X_{mn}| > 1) = 0 \) a.s., \( m \geq 1, n \geq 1 \).

Now
\[
\sum_{i=1}^{k_n} \sum_{j=1}^{l_n} |a_{mnij}|^p = \frac{1}{m} + \frac{1}{n}, \quad m \geq 1, n \geq 1, \tag{4.9}
\]
so (3.9) holds but (3.2) fails. Thus (3.14) holds by Theorem 3.3. But (3.3) fails since
\[
E \left| \sum_{i=1}^{k_n} \sum_{j=1}^{l_n} a_{mnij} X_{ij} \right|^r = E \left| \sum_{i=1}^{m} \sum_{j=1}^{n} \frac{1}{mn} \left( \frac{1}{m} + \frac{1}{n} \right) X_{ij} \right| = \frac{1}{m} + \frac{1}{n} \not\rightarrow 0, \quad \text{as } m \lor n \rightarrow \infty. \tag{4.10}
\]

In Theorem 3.2, if (3.9) is replaced by (3.2), and (3.10) is replaced by
\[
\lim_{m \lor n \rightarrow \infty} P\{[T_m > k_m] \cup [\tau_n > l_n]\} = 0, \tag{4.11}
\]
then the weak law of large numbers
\[
\sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij} (X_{ij} - c_{ij}) \overset{p}{\rightarrow} 0, \quad \text{as } m \lor n \rightarrow \infty \tag{4.12}
\]
is obtained by the same method. We see that condition (4.11) is not a good condition for this type of theorem because it will hold for only the most “uninteresting” sequences of random indices. However, in the following example we will show that (4.12) can fail if (4.11) is weakened to (3.10).

**Example 4.4.** Let \( 0 < r \leq p \leq 1 \), and let \( \{X_{mn}, m \geq 1, n \geq 1\} \) be a double array of random variables with
\[
P\{X_{mn} = 1\} = 1, \quad m \geq 1, n \geq 1. \tag{4.13}
\]
Suppose that \( k_n = l_n = 2^n, n \geq 1 \). For \( m \geq 1, n \geq 1 \), set
\[
a_{mnij} = \frac{1}{3(m+n)/r} \quad \text{if } 1 \leq i \leq k_m, 1 \leq j \leq l_n,
\]
\[
a_{mnij} = 1 \quad \text{if either } i > k_m \text{ or } j > l_n. \tag{4.14}
\]
Then (3.1) and (3.2) are automatic. Let \( \{T_n, n \geq 1\} \) and \( \{\tau_n, n \geq 1\} \) be sequences of identically distributed random variables such that
\[
\{T_n, n \geq 1\} \text{ is independent of } \{\tau_n, n \geq 1\}, \tag{4.15}
\]
\[
\{T_n, n \geq 1\}, \{\tau_n, n \geq 1\} \text{ are independent of } \{X_{mn}, m \geq 1, n \geq 1\}, \tag{4.16}
\]
\[
P\{T_1 = 2^j\} = P\{\tau_1 = 2^j\} = 2^{-j}, \quad j \geq 1. \tag{4.17}
\]
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Now

\[ P\left\{ \left[ T_m > k_m \right] \cup \left[ \tau_n > l_n \right] \right\} \]

\[ = \sum_{i=m+1}^{\infty} \frac{1}{2^i} + \sum_{j=n+1}^{\infty} \frac{1}{2^j} - \left( \sum_{i=m+1}^{\infty} \frac{1}{2^i} \right) \left( \sum_{j=n+1}^{\infty} \frac{1}{2^j} \right) \]  

(4.18)

so (3.10) holds. By Theorem 3.2, (3.11) also holds. Since

\[ \sum_{i=m+1}^{\infty} \frac{1}{2^i} < 1, \quad m \geq 1, \]

\[ \left( \sum_{i=m+1}^{\infty} \frac{1}{2^i} \right) \left( \sum_{j=n+1}^{\infty} \frac{1}{2^j} \right) < \frac{1}{2} \left( \sum_{i=m+1}^{\infty} \frac{1}{2^i} + \sum_{j=n+1}^{\infty} \frac{1}{2^j} \right), \quad m \geq 1, n \geq 1. \]

Thus

\[ P\left\{ \left[ T_m > k_m \right] \cup \left[ \tau_n > l_n \right] \right\} \]

\[ = \sum_{i=m+1}^{\infty} \frac{1}{2^i} + \sum_{j=n+1}^{\infty} \frac{1}{2^j} - \left( \sum_{i=m+1}^{\infty} \frac{1}{2^i} \right) \left( \sum_{j=n+1}^{\infty} \frac{1}{2^j} \right) > \frac{1}{2} \left( \sum_{i=m+1}^{\infty} \frac{1}{2^i} + \sum_{j=n+1}^{\infty} \frac{1}{2^j} \right), \]  

(4.20)

and so (4.11) fails. Moreover,

\[ P\left\{ \left| \sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij} X_{ij} \right| > \frac{1}{2} \right\} \]

\[ \geq P\left\{ \left[ \left| \sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij} X_{ij} \right| > \frac{1}{2} \right] \cap \left( T_m > k_m \right) \cup \left( \tau_n > l_n \right) \right\} \]

(4.21)

\[ = P\{ T_m > k_m \} \cup \left\{ \tau_n > l_n \right\} \] (since \( a_{mnij} = 1 \) if either \( i > k_m \) or \( j > l_n \))

\[ = P\{ T_m > k_m \} + P\{ \tau_n > l_n \} - P\{ T_m > k_m \} \cap \left\{ \tau_n > l_n \right\} \]

\[ = \sum_{i=m+1}^{\infty} \frac{1}{2^i} + \sum_{j=n+1}^{\infty} \frac{1}{2^j} - \left( \sum_{i=m+1}^{\infty} \frac{1}{2^i} \right) \left( \sum_{j=n+1}^{\infty} \frac{1}{2^j} \right) > \frac{1}{2} \left( \sum_{i=m+1}^{\infty} \frac{1}{2^i} + \sum_{j=n+1}^{\infty} \frac{1}{2^j} \right), \]

and so (4.12) fails.

Apropos of Theorem 3.2, the following example shows that its hypotheses do not guarantee that the convergence in mean of order \( r \) prevails in the conclusion (3.11).

Example 4.5. Let \( r = p = 2 \), and let \( \{ X_{mn}, m \geq 1, n \geq 1 \} \) be a double array of independent identically distributed \( N(0, 1) \) random variables. Suppose that \( k_n = l_n = 2^n, n \geq 1, \) and let
\{T_n, n \geq 1\} and \{\tau_n, n \geq 1\} be sequences of identically distributed random variables satisfying (4.15), (4.16), and (4.17). For \(m \geq 1, n \geq 1\), set

\[ a_{mnij} = \frac{1}{2^{m+n}}, \quad i \geq 1, j \geq 1. \]  

(4.22)

Then (3.1) and (3.9) are automatic. Moreover, (3.10) holds since

\[ \lim_{n \to \infty} P\{T_n > k_n\} = \lim_{n \to \infty} P\{\tau_n > l_n\} = \lim_{n \to \infty} \sum_{j=n+1}^{\infty} \frac{1}{2^j} = 0. \]

(4.23)

Thus by Theorem 3.2,

\[ \sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij}X_{ij} \xrightarrow{P} 0, \quad \text{as } m \land n \to \infty. \]  

(4.24)

However,

\[
E \left| \sum_{i=1}^{T_m} \sum_{j=1}^{\tau_n} a_{mnij}X_{ij} \right|^r = \frac{1}{4^{m+n}} E \left[ \sum_{k=1}^{\infty} \sum_{l=1}^{\infty} \left( \sum_{i=1}^{2^k} \sum_{j=1}^{2^l} X_{ij} I([T_m = 2^k] \cap [\tau_n = 2^l]) \right)^2 \right] 
\]

(by the Lebesgue monotone convergence theorem)

\[
= \frac{1}{4^{m+n}} \sum_{k=1}^{\infty} \sum_{l=1}^{\infty} \left( \sum_{i=1}^{2^k} \sum_{j=1}^{2^l} EX_{ij}^2 P\{T_m = 2^k\} P\{\tau_n = 2^l\} \right) 
\]

\[
= \frac{1}{4^{m+n}} \sum_{k=1}^{\infty} \sum_{l=1}^{\infty} \sum_{i=1}^{2^k} \sum_{j=1}^{2^l} \frac{1}{2^k 2^l} EX_{ij}^2 = \infty.
\]

(4.25)

Thus the convergence in mean of order \(r\) does not prevail in (4.24).

Apropos of Theorem 3.3, the following example shows that its hypotheses do not guarantee that the a.s. convergence prevails in the conclusion (3.14).

**Example 4.6.** Let \(0 < r < p = 2\), and let \(\{X_{m,n}, m \geq 1, n \geq 1\}\) be a double array of independent identically distributed random variables with \(E|X_{11}|^r < \infty\), and let \(k_n = l_n = n, n \geq 1\). For \(m \geq 1, n \geq 1\), set

\[ a_{mnij} = \frac{1}{(mn)^{1/r}}, \quad i \geq 1, j \geq 1. \]  

(4.26)
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It is easy to check that all hypotheses of Theorem 3.3 are satisfied. Thus

$$E \left| \sum_{i=1}^{m} \sum_{j=1}^{n} a_{nmij} X_{ij} \right|^r = E \left| \frac{\sum_{i=1}^{m} \sum_{j=1}^{n} X_{ij}}{(mn)^{1/r}} \right|^r \rightarrow 0, \quad \text{as } m \wedge n \rightarrow \infty. \quad (4.27)$$

However, according to a result of Gut [7],

$$\lim_{m \wedge n \rightarrow \infty} \frac{\sum_{i=1}^{m} \sum_{j=1}^{n} X_{ij}}{(mn)^{1/r}} = 0 \quad \text{a.s.,} \quad (4.28)$$

if and only if $E(|X_{11}|^r \log^+ |X_{11}|) < \infty$. Thus if $E(|X_{11}|^r \log^+ |X_{11}|) = \infty$, then the a.s. convergence does not prevail in (4.27).

Acknowledgments

The author expresses his appreciation to the referee for his/her careful reading of the manuscript and his/her valuable comments and suggestions. The author is grateful to Professors Nguyen Duy Tien (Vietnam National University, Hanoi) and Andrew Rosalsky (University of Florida, USA) for their help in proving Lemma 2.3 and Example 4.2. The author also wishes to thank the Department of Mathematics at the Vinh University (Vietnam), especially Professor Nguyen Van Quang for the attention and interest in his work. This work was supported by the National Science Council of Vietnam.

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