Math 341: Probability
Nineteenth Lecture (11/17/09)

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Summary for the Day

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- Central Limit Theorem:
  - ◇ Statement of the CLT.
  - ◇ Poisson example.
  - ◇ Proof with MGFs.
  - ◇ Proof with Fourier analysis.
  - ◇ Discuss rate of convergence.

Central Limit Theorem

Normalization of a random variable

Normalization (standardization) of a random variable

Let X be a random variable with mean μ and standard deviation σ, both of which are finite. The normalization, Y, is defined by

$$Y := \frac{X - \mathbb{E}[X]}{\mathrm{StDev}(X)} = \frac{X - \mu}{\sigma}.$$

Note that

$$\mathbb{E}[Y] = 0 \quad \text{and} \quad \mathrm{StDev}(Y) = 1.$$

Statement of the Central Limit Theorem

Normal distribution

A random variable X is normally distributed (or has the normal distribution, or is a Gaussian random variable) with mean μ and variance σ^2 if the density of X is

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right).$$

We often write $X \sim N(\mu, \sigma^2)$ to denote this. If $\mu = 0$ and $\sigma^2 = 1$, we say X has the standard normal distribution.

Statement of the Central Limit Theorem

Central Limit Theorem

Let $X_1, \dots, X_N$ be independent, identically distributed random variables whose moment generating functions converge for $|t| < \delta$ for some $\delta > 0$ (this implies all the moments exist and are finite). Denote the mean by μ and the variance by σ^2, let

$$\overline{X}_N \;=\; \frac{X_1 + \cdots + X_N}{N}$$

and set

$$Z_N \;=\; \frac{\overline{X}_N - \mu}{\sigma/\sqrt{N}}.$$

Then as $N \to \infty$, the distribution of Z_N converges to the standard normal.

Alternative Statement of the Central Limit Theorem

Central Limit Theorem

Let $X_1, \dots, X_N$ be independent, identically distributed random variables whose moment generating functions converge for $|t| < \delta$ for some $\delta > 0$ (this implies all the moments exist and are finite). Denote the mean by μ and the variance by σ^2, let

$$S_N = X_1 + \cdots + X_N$$

and set

$$Z_N = \frac{S_N - N\mu}{\sqrt{N\sigma^2}}.$$

Then as $N \to \infty$, the distribution of Z_N converges to the standard normal.

Key Probabilities:

Key probabilities for $Z \sim N(0,1)$ (i.e., Z has the standard normal distribution).

- $\text{Prob}(|Z| \le 1) \approx 68.2\%$.
- $\text{Prob}(|Z| \le 1.96) \approx 95\%$.
- $\text{Prob}(|Z| \le 2.575) \approx 99\%$.

Convergence to the standard normal

Question:

Let $X_1, X_2, \ldots$ be iidrv with mean 0 and variance 1, and let $Z_N = \overline{X}_N/(1/\sqrt{N})$. By the CLT $Z_N \to N(0,1)$; which choice converges fastest? Slowest?

1. Uniform: $X \sim \mathrm{Unif}(-\sqrt{3}, \sqrt{3})$. Excess Kurtosis: -1.2.
2. Laplace: $f_X(x) = e^{-\sqrt{2}|x|}/\sqrt{2}$. Excess Kurtosis: 3.
3. Normal: $X \sim N(0,1)$. Excess Kurtosis: 0.
4. Millered Cauchy: $f_X(x) = \frac{4a\sin(\pi/8)}{\pi}\frac{1}{1+(ax)^8}$, $a = \sqrt{\sqrt{2}-1}$. Excess Kurtosis: $1+\sqrt{2}-3 \approx -.586$.

$$\log M_X(t) = \frac{t^2}{2} + \frac{(\mu_4-3)t^4}{4!} + O(t^6).$$

Convergence to the standard normal

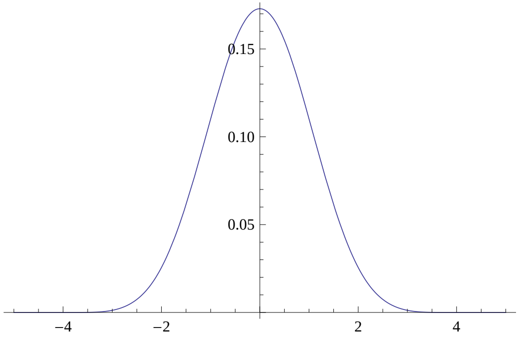

Figure: Convolutions of 5 Uniforms.

Convergence to the standard normal

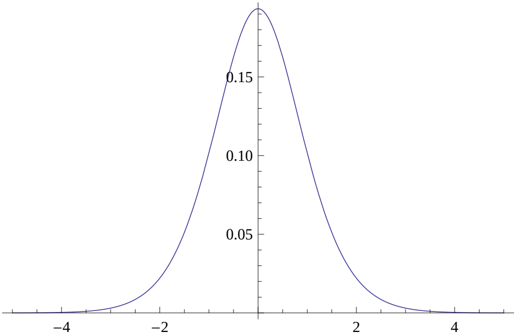

Figure: Convolutions of 5 Laplaces.

Convergence to the standard normal

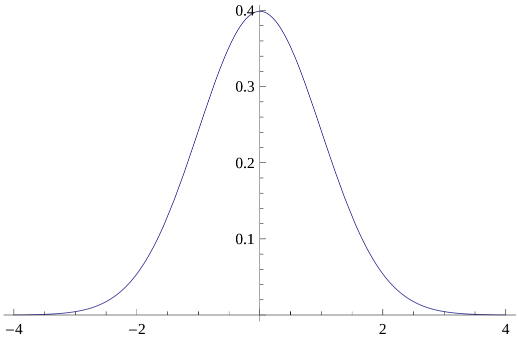

Figure: Convolutions of 5 Normals.

Convergence to the standard normal

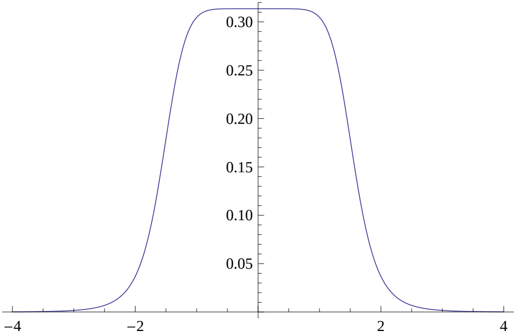

Figure: Convolutions of 1 Millered Cauchy.

Convergence to the standard normal

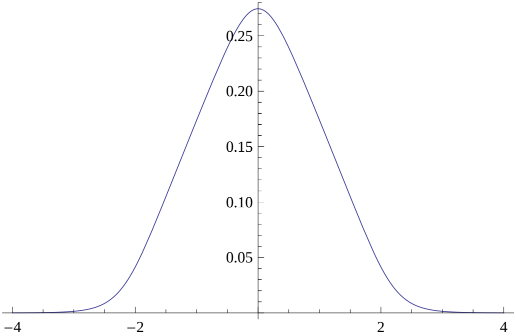

Figure: Convolutions of 2 Millered Cauchy.

Central Limit Theorem

MGF and the CLT

Moment generating function of normal distributions

Let X be a normal random variable with mean μ and variance σ^2. Its moment generating function satisfies

$$M_X(t) = e^{\mu t + \frac{\sigma^2 t^2}{2}}.$$

In particular, if Z has the standard normal distribution, its moment generating function is

$$M_Z(t) = e^{t^2/2}.$$

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Proof: Complete the square.

Poisson Example of the CLT

Example

Let $X, X_1, \dots, X_N$ be Poisson random variables with parameter λ. Let

$$\overline{X}_N = \frac{X_1 + \cdots + X_N}{N}, \quad Y = \frac{\overline{X} - \mathbb{E}[\overline{X}]}{\mathrm{StDev}(\overline{X})}.$$

Then as $N \to \infty$, Y converges to having the standard normal distribution.

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Moment generating function: $M_X(t) = \exp(\lambda(e^t - 1))$.
Independent formula: $M_{X_1+X_2}(t) = M_{X_1}(t) M_{X_2}(t)$.
Shift formula: $M_{aX+b}(t) = e^{bt} M_X(at)$.

General proof via Moment Generating Functions

X_i's iidrv,

$$Z_N = \frac{\overline{X} - \mu}{\sigma / \sqrt{N}} = \sum_{n=1}^{N} \frac{X_i - \mu}{\sigma \sqrt{N}}.$$

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Moment Generating Function is:

$$M_{Z_N}(t) = \prod_{n=1}^{N} e^{\frac{-\mu t}{\sigma \sqrt{N}}} M_X\left(\frac{t}{\sigma \sqrt{N}}\right) = e^{\frac{-\mu t \sqrt{N}}{\sigma}} M_X\left(\frac{t}{\sigma \sqrt{N}}\right)^N$$

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Taking logarithms:

$$\log M_{Z_N}(t) = -\frac{\mu t\sqrt{N}}{\sigma} + N \log M_X\left(\frac{t}{\sigma\sqrt{N}}\right).$$

General proof via Moment Generating Functions (cont)

Expansion of MGF:

$$M_X(t) \;=\; 1 + \mu t + \frac{\mu_2' t^2}{2!} + \cdots \;=\; 1 + t\left(\mu + \frac{\mu_2' t}{2} + \cdots\right).$$

General proof via Moment Generating Functions (cont)

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Expansion for $\log(1+u)$ is

$$\log(1+u) \ = \ u - \frac{u^2}{2} + \frac{u^3}{3!} - \cdots.$$

General proof via Moment Generating Functions (cont)

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Expansion for $\log(1+u)$ is

$$\log(1+u) \;=\; u - \frac{u^2}{2} + \frac{u^3}{3!} - \cdots.$$

Combining gives

$$\begin{aligned}\log M_X(t) \;&=\; t\left(\mu + \frac{\mu_2' t}{2} + \cdots\right) - \frac{t^2\left(\mu + \frac{\mu_2' t}{2} + \cdots\right)^2}{2} + \cdots \\ &=\; \mu t + \frac{\mu_2' - \mu^2}{2} t^2 + \text{terms in } t^3 \text{ or higher.}\end{aligned}$$

General proof via Moment Generating Functions (cont)

$$\log M_X\left(\frac{t}{\sigma\sqrt{N}}\right)$$
$$= \frac{\mu t}{\sigma\sqrt{N}} + \frac{\sigma^2}{2}\frac{t^2}{\sigma^2 N} + \text{terms in } t^3/N^{3/2} \text{ or lower in } N.$$

General proof via Moment Generating Functions (cont)

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Denote lower order terms by $O(N^{-3/2})$. Collecting gives

$$\begin{aligned}
\log M_{Z_N}(t) &= -\frac{\mu t\sqrt{N}}{\sigma} + N\left(\frac{\mu t}{\sigma\sqrt{N}} + \frac{t^2}{2N} + O(N^{-3/2})\right) \\
&= -\frac{\mu t\sqrt{N}}{\sigma} + \frac{\mu t\sqrt{N}}{\sigma} + \frac{t^2}{2} + O(N^{-1/2}) \\
&= \frac{t^2}{2} + O(N^{-1/2}).
\end{aligned}$$

Central Limit Theorem and Fourier Analysis

Convolutions

Convolution of f and g:

$$h(y) = (f * g)(y) = \int_{\mathbb{R}} f(x)g(y-x)\mathrm{d}x = \int_{\mathbb{R}} f(x-y)g(x)\mathrm{d}x.$$

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X_1 and X_2 independent random variables with probability density p.

$$\mathrm{Prob}(X_i \in [x, x+\Delta x]) \;=\; \int_x^{x+\Delta x} p(t)\mathrm{d}t \;\approx\; p(x)\Delta x.$$

$$\mathrm{Prob}(X_1 + X_2) \in [x, x+\Delta x] \;=\; \int_{x_1=-\infty}^{\infty} \int_{x_2=x-x_1}^{x+\Delta x - x_1} p(x_1)p(x_2)\mathrm{d}x_2\mathrm{d}x_1.$$

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As $\Delta x \to 0$ we obtain the convolution of p with itself:

$$\mathrm{Prob}(X_1 + X_2 \in [a, b]) = \int_a^b (p * p)(z)\mathrm{d}z.$$

Exercise to show non-negative and integrates to 1.

Statement of Central Limit Theorem

- WLOG p has mean zero, variance one, finite third moment and decays rapidly so all convolution integrals converge: p infinitely differentiable function satisfying

$$\int_{-\infty}^{\infty} xp(x)\mathrm{d}x = 0, \quad \int_{-\infty}^{\infty} x^2p(x)\mathrm{d}x = 1, \quad \int_{-\infty}^{\infty} |x|^3p(x)\mathrm{d}x < \infty.$$

- $X_1, X_2, \dots$ are iidrv with density p.
- Define $S_N = \sum_{i=1}^N X_i$.
- Standard Gaussian (mean zero, variance one) is $\frac{1}{\sqrt{2\pi}}e^{-x^2/2}$.

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Central Limit Theorem Let X_i, S_N be as above and assume the third moment of each X_i is finite. Then $S_N/\sqrt{N}$ converges in probability to the standard Gaussian:

$$\lim_{N\to\infty} \mathrm{Prob}\left(\frac{S_N}{\sqrt{N}} \in [a,b]\right) \;=\; \frac{1}{\sqrt{2\pi}} \int_a^b e^{-x^2/2}\mathrm{d}x.$$

Proof of the Central Limit Theorem

- The Fourier transform: $\widehat{p}(y) = \int_{-\infty}^{\infty} p(x) e^{-2\pi i x y} \mathrm{d}x.$

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- Derivative of $\widehat{g}$ is the Fourier transform of $-2\pi i x g(x)$; differentiation (hard) is converted to multiplication (easy).

$$\widehat{g}'(y) = \int_{-\infty}^{\infty} -2\pi ix \cdot g(x) e^{-2\pi ixy} \mathrm{d}x;$$

g prob. density, $\widehat{g}'(0) = -2\pi i \mathbb{E}[x]$, $\widehat{g}''(0) = -4\pi^2 \mathbb{E}[x^2]$.

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- Natural: mean and variance simple multiples of derivatives of $\widehat{p}$ at zero: $\widehat{p}'(0) = 0$, $\widehat{p}''(0) = -4\pi^2$.
- We Taylor expand $\widehat{p}$ (need technical conditions on p):

$$\widehat{p}(y) = 1 + \frac{p''(0)}{2} y^2 + \cdots = 1 - 2\pi^2 y^2 + O(y^3).$$

  Near origin, $\widehat{p}$ a concave down parabola.

Proof of the Central Limit Theorem (cont)

- $\text{Prob}(X_1 + \cdots + X_N \in [a, b]) \;=\; \int_a^b (p * \cdots * p)(z)\mathrm{d}z.$

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$$\text{FT}[p * \cdots * p](y) = \widehat{p}(y) \cdots \widehat{p}(y).$$

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- If $B(x) = A(cx)$ for some fixed $c \neq 0$, then $\widehat{B}(y) = \frac{1}{c}\widehat{A}\left(\frac{y}{c}\right)$.

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- $\text{Prob}\left(\frac{X_1+\cdots+X_N}{\sqrt{N}} = x\right) \;=\; (\sqrt{N}p * \cdots * \sqrt{N}p)(x\sqrt{N})$.

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- $\mathrm{Prob}\left(\frac{X_1 + \cdots + X_N}{\sqrt{N}} = x\right) \;=\; (\sqrt{N}p * \cdots * \sqrt{N}p)(x\sqrt{N})$.
- $\mathrm{FT}\left[(\sqrt{N}p * \cdots * \sqrt{N}p)(x\sqrt{N})\right](y) \;=\; \left[\widehat{p}\left(\frac{y}{\sqrt{N}}\right)\right]^N$.

Proof of the Central Limit Theorem (cont)

- Can find the Fourier transform of the distribution of S_N:

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- Can find the Fourier transform of the distribution of S_N:

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- Take the limit as $N \to \infty$ for **fixed** y.
- Know $\widehat{p}(y) = 1 - 2\pi^2 y^2 + O(y^3)$. Thus study

$$\left[1 - \frac{2\pi^2 y^2}{N} + O\left(\frac{y^3}{N^{3/2}}\right)\right]^N.$$

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- For any **fixed** y,

$$\lim_{N\to\infty}\left[1 - \frac{2\pi^2 y^2}{N} + O\left(\frac{y^3}{N^{3/2}}\right)\right]^N = e^{-2\pi^2 y^2}.$$

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- Fourier transform of $\frac{1}{\sqrt{2\pi}} e^{-x^2/2}$ at y is $e^{-2\pi^2 y^2}$.

Proof of the Central Limit Theorem (cont)

We have shown:

- the Fourier transform of the distribution of S_N converges to $e^{-2\pi^2 y^2}$;
- the Fourier transform of $\frac{1}{\sqrt{2\pi}} e^{-x^2/2}$ at y is $e^{-2\pi^2 y^2}$.

Therefore the distribution of S_N equalling x converges to $\frac{1}{\sqrt{2\pi}} e^{-x^2/2}$.

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Therefore the distribution of S_N equalling x converges to $\frac{1}{\sqrt{2\pi}} e^{-x^2/2}$.
We need complex analysis to justify this inversion. Must be careful: Consider

$$g(x) = \begin{cases} e^{-1/x^2} & \text{if } x \neq 0 \\ 0 & \text{if } x = 0. \end{cases}$$

All the Taylor coefficients about $x = 0$ are zero, but the function is not identically zero in a neighborhood of $x = 0$.