

ON LARGE DEVIATION RATES FOR SUMS ASSOCIATED WITH GALTON-WATSON PROCESSES

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Abstract

Given a super-critical Galton-Watson process $\{Z_n\}$ and a positive sequence $\{\epsilon_n\}$, we study the limiting behaviors of $P(S_{Z_n}/Z_n \geq \epsilon_n)$ with sums S_n of i.i.d. random variables X_i and $m = E[Z_1]$. We assume that we are in Schröder case with $EZ_1 \log Z_1 < \infty$ and X_1 is in the domain of attraction of an α -stable law with $0 < \alpha < 2$. As a by-product, when Z_1 is sub-exponentially distributed, we further obtain the convergence rate of $\frac{Z_{n+1}}{Z_n}$ to m as $n \rightarrow \infty$.

Keywords: Galton-Watson process, domain of attraction, stable distribution, slowly varying function, large deviation, Lotka-Nagaev estimator, Schröder constant.

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1. Introduction and Main Results

1.1. Motivation

Let $Z = (Z_n)_{n \geq 1}$ be a super-critical Galton-Watson process with $Z_0 = 1$ and offspring distribution $\{p_k : k \geq 0\}$. Define $m = \sum_{k \geq 1} kp_k > 1$. We assume in this paper that $p_0 = 0$ and $0 < p_1 < 1$.

It is known that $Z_{n+1}/Z_n \xrightarrow{a.s.} m$ and Z_{n+1}/Z_n is the so-called Lotka-Nagaev estimator of m ; see Nagaev [14]. This estimator has been used in studying amplification rate and the initial number of molecules for amplification process in a quantitative polymerase chain reaction experiment; see [12, 13] and [18]. Concerning the Bahadur efficiency of the estimator leads to investigating the large deviation behaviors of

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Z_{n+1}/Z_n . In fact, it was proved in [14] that if $\sigma^2 = \text{Var}(Z_1) \in (0, \infty)$, then

$$\lim_{n \rightarrow \infty} P\left(m^{n/2} \left(\frac{Z_{n+1}}{Z_n} - m\right) < x\right) = \int_0^\infty \Phi\left(\frac{x\sqrt{u}}{\sigma}\right) \omega(u) du, \quad (1)$$

where Φ is the standard normal distribution function and ω denotes the continuous density function of $W \stackrel{a.s.}{=} \lim_{n \rightarrow \infty} Z_n/m^n$. In [1], Athreya showed that if $p_1 m^r > 1$ and $E[Z_1^{2r+\delta}] < \infty$ for some $r \geq 1$ and $\delta > 0$, then

$$\lim_{n \rightarrow \infty} \frac{1}{p_1^n} P\left(\left|\frac{Z_{n+1}}{Z_n} - m\right| \geq \epsilon\right) \text{ exits finitely;}$$

see also [3]. Later, Ney and Vidyashankar [16] weakened the assumption and were able to obtain the rate of convergence of Lotka-Nagaev estimator by studying the asymptotic properties of harmonic moments of Z_n , where it was assumed that $P(Z_1 \geq x) \sim ax^{1-\eta}$ for some $\eta > 2$ and $a > 0$. See [17] for some further results.

Recently, Fleischmann and Wachtel [11] considered a generalization of above problem by studying sums indexed by Z ; see also [17]. More precisely, let $X = (X_n)_{n \geq 1}$ denote a family of i.i.d. real-valued random variables. They investigated the large deviation probabilities for S_{Z_n}/Z_n : the convergence rate of

$$P\left(\frac{S_{Z_n}}{Z_n} \geq \epsilon_n\right),$$

as $n \rightarrow \infty$, where $\epsilon_n \rightarrow 0$ is a positive sequence and $S_n := X_1 + X_2 + \cdots + X_n$. In fact, if $X_1 \stackrel{d}{=} Z_1 - m$, then $\frac{S_{Z_n}}{Z_n} \stackrel{d}{=} \frac{Z_{n+1}}{Z_n} - m$. The assumption in [11] is that $E[Z_1 \log Z_1] < \infty$, $E[X_1^2] < \infty$ and $P(X_1 \geq x) \sim ax^{-\eta}$ for some $\eta > 2$, which implies that X_1 is in the domain of attraction of normal distributions.

Motivated by above mentioned works, the main purpose of this paper is trying to study the convergence rates of Z_{n+1}/Z_n under weaker conditions. We shall use the framework of [11] but we assume that $E[Z_1 \log Z_1] < \infty$ and X_1 is in the domain of attraction of a stable law; see Assumptions A and B below. Then we answer a question in [11]; see (a) in Remark 11 there. In particular, we further obtain the convergence rate of Z_{n+1}/Z_n under the assumption $P(Z_1 > x) \sim L(x)x^{-\beta}$ for some $1 < \beta < 2$ and some slowly varying function L , which partially improves Theorem 3 in [16].

For proofs, we shall use the strategy of [11]. However, our arguments are deeply involved because of the lack of high moments and the perturbations of slowly varying

functions. We overcome those difficulties by using Fuk-Nagaev's inequalities, estimation of growth of random walks, large deviation probabilities for sums under sub-exponentiality and establishing the asymptotic properties of

$$E[Z_n^{-t}L(\epsilon_n Z_n)], \quad t > 0, \quad \text{as } n \rightarrow \infty. \quad (2)$$

In the next section, Section 1.2, we will give our basic assumptions on Z and X . Our main results will be presented in Section 1.3. We prove Fuk-Nagaev's inequalities and establish the asymptotic properties of (2) in Section 2. The proofs of main results will be given in Section 3. With C, c , etc., we denote positive constants which might change from line to line.

1.2. Basic Assumptions

Define $F(x) = P(X_1 \leq x)$. We make the following assumption:

Assumption A:

- $P(X_1 \geq x) \sim x^{-\beta}L(x)$, where $\beta > 0$ and L is a slowly varying function;
- If $\epsilon_n \rightarrow 0$, then L is bounded away from 0 and ∞ on every compact subset of $[0, \infty)$.
- X_1 is in the domain of attraction of an α -stable law with $0 < \alpha < 2$;
- $E[X_1] = 0$ if $1 < \alpha < 2$;
- $E[Z_1 \log Z_1] < \infty$, $p_0 = 0$, $p_1 > 0$.

From the Assumption, it is easy to see that $\alpha \leq \beta$. The last term in the Assumption means that we are in the Schröder case. In fact, we only need to assume $0 < p_0 + p_1 < 1$.

Remark 1. The second term in the Assumption is technical. In fact, by Theorem 1.5.6 in [4] for any $\eta > 0$ and $a > 0$, there exist two positive constants C_η such that, for any $y > a$, $z > a$,

$$\frac{L(z)}{L(y)} \leq C_\eta \max \left(\left(\frac{z}{y} \right)^\eta, \left(\frac{z}{y} \right)^{-\eta} \right). \quad (3)$$

And if L is bounded away from 0 and ∞ on every compact subset of $[0, \infty)$, then (3) holds for any $y > 0, z > 0$.

Remark 2. Under Assumption A we have that there exists a function $b(k)$ of regular variation of index $1/\alpha$ such that

$$b(k)^{-1}S_k \xrightarrow{d} U_s, \quad (4)$$

where U_s is an α -stable random variable; see [9] and [21]. Without loss of generality, we may and will assume that function b is continuous and monotonically increasing from \mathbb{R}^+ onto \mathbb{R}^+ and $b(0) = 0$; see [9]. We also have that

$$b(x) = x^{1/\alpha}s(x), \quad x > 0,$$

where $s : (0, \infty) \rightarrow (0, \infty)$ is a slowly varying function. Then (3) also holds for s with $y \geq 1, z \geq 1$.

Define

$$\mu(1; x) = \int_{-x}^x yF(dy), \quad \mu(2; x) = \int_{-x}^x y^2F(dy). \quad (5)$$

Under Assumption A, by arguments in [9], we have as $x \rightarrow +\infty$,

$$\frac{1 - F(x)}{1 - F(x) + F(-x)} \rightarrow p_+, \quad \frac{F(-x)}{1 - F(x) + F(-x)} \rightarrow p_-, \quad p_+ + p_- = 1 \quad (6)$$

and

$$\frac{x^2[1 - F(x) + F(-x)]}{\mu(2; x)} \rightarrow \frac{2 - \alpha}{\alpha}, \quad \mu(2; x) \sim \begin{cases} \frac{\alpha}{2 - \alpha} x^{2 - \alpha} R(x), & \text{if } p_+ = 0; \\ \frac{\beta p_+}{2 - \beta} x^{2 - \beta} L(x), & \text{if } 0 < p_+ < 1; \\ \frac{\beta}{2 - \beta} x^{2 - \beta} L(x), & \text{if } p_+ = 1, \end{cases} \quad (7)$$

where R is a slowly varying function. Furthermore, the function b in (4) must satisfy: as $x \rightarrow +\infty$,

$$x[1 - F(b(x))] \rightarrow Cp_+ \frac{2 - \alpha}{\alpha}, \quad xF(-b(x)) \rightarrow Cp_- \frac{2 - \alpha}{\alpha}; \quad (8)$$

see (5.25) in [9]. In particular, it is implied in above that if $p_+ = 0$, then $F(-x) \sim x^{-\alpha}R(x)$ as $x \rightarrow +\infty$. Then for some technical reasons, we also need to make the following assumptions.

Assumption B:

- U_s is strictly stable;
- If $1 < \alpha < 2$, we assume that $\liminf_{x \rightarrow +\infty} s(x) \in (0, +\infty]$;
- If $0 < p_+ < 1$ and $\alpha = 1$, we assume that $\mu(1; x) = 0$ for all $x > 0$;
- If $p_+ = 0$, we assume $\alpha < \beta$;
- If $1 < \alpha < 2$ and $p_+ > 0$, we assume

$$\limsup_{n \rightarrow +\infty} \frac{F(-b(n)/[\log n]^{1/\alpha})}{(\log n)F(-b(n))} \leq 1.$$

Remark 3. The assumption that U_s is strictly stable implies that, when $\alpha = 1$, we must have $\alpha = \beta$ and the skewness parameter of U_s is 0. The 2nd term in Assumption B will be used to deduce (45) which is required in Lemma 5. The 3rd term is used in Step 2 in Lemma 6 to find a good upper bound for $P(x)$, which appears in Theorem 1.2 in [15]. The last two terms are required in Theorems 9.2 and 9.3 in [7], which are needed in our proofs.

From now on, Assumptions A and B are in force.

1.3. Main Results

Before presenting the main results, we first introduce some notation. Recall $b(x)$ from (4). Define $J(x) = xb(x)^{-1}$ and

$$l(x) = \inf\{y \in [0, \infty) : J(y) > x\}.$$

According to Theorem 1.5.12 in [4], $l(x)$ is an asymptotic inverse of J ; i.e.;

$$l(J(x)) \sim J(l(x)) \sim x, \text{ as } x \rightarrow +\infty.$$

Define $l(\epsilon_n^{-1}) = l_n$. Note that l is also regular varying function with index $\frac{\alpha-1}{\alpha}$. Denote by $f(s)$ the generating function of our offspring law. Define γ (Schröder constant) by

$$f'(0) = m^{-\gamma} = p_1.$$

For $1 < \alpha < 2$ and $\alpha < \beta$, let

$$\chi_n := \frac{l_n^{\gamma-\beta} m^{(\beta-1-\gamma)n} b(l_n)^\beta}{L(l_n^{-1} b(l_n) m^n)} = \frac{b(l_n)^\gamma}{(\epsilon_n m^n)^{\gamma-\beta} L(\epsilon_n m^n) m^n}.$$

For $0 \leq t < \gamma + 1$, define

$$I_t = \int_0^\infty u^{1-t} \omega(u) du. \quad (9)$$

Remark 4. As $u \rightarrow 0+$, there exist constants $0 < C_1 < C_2 < \infty$ such that

$$C_1 < \frac{\omega(u)}{u^{\gamma-1}} < C_2. \quad (10)$$

See [8], [5] and references therein for related results. So the assumption $E[Z_1 \log Z_1] < \infty$, together with (10), implies that I_t is finite; see Theorem 8.12.7 in [4].

We are ready to present our main results. As illustrated in [16], there is a “phase transition” in rates depending on γ . Thus we will have three different cases in regard to γ and β . We first consider the case of $\gamma > \beta - 1$.

Theorem 1. *Let $0 < \alpha < 1$. Assume that $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$ and $\epsilon_n \rightarrow +\infty$ as $n \rightarrow \infty$. If $\gamma > \beta - 1$, then*

$$\lim_{n \rightarrow \infty} m^{(\beta-1)n} \epsilon_n^\beta L(\epsilon_n m^n)^{-1} P(S_{Z_n}/Z_n \geq \epsilon_n) = I_\beta. \quad (11)$$

Theorem 2. *Let $1 \leq \alpha < 2$. Assume that $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$ as $n \rightarrow \infty$ and $\gamma > \beta - 1$.*

(i) *Assume $1 < \alpha < 2$, $p_+ = 0$ and $\epsilon_n \rightarrow 0$. If $\lim_{n \rightarrow \infty} \chi_n = 0$, then (11) holds.*

(ii) *Assume $1 < \alpha < 2$, $p_+ = 0$ and $\epsilon_n \rightarrow 0$. If $\lim_{n \rightarrow \infty} \chi_n = \infty$, then*

$$\begin{aligned} V_I &\leq \underline{\lim}_{n \rightarrow \infty} l_n^{-\gamma} m^{\gamma n} P(S_{Z_n}/Z_n \geq \epsilon_n) \\ &\leq \overline{\lim}_{n \rightarrow \infty} l_n^{-\gamma} m^{\gamma n} P(S_{Z_n}/Z_n \geq \epsilon_n) \leq V_S, \end{aligned} \quad (12)$$

where

$$\begin{aligned} V_I &= \underline{\lim}_{u \downarrow 0} u^{1-\gamma} \omega(u) \int_0^\infty u^{\gamma-1} P(U_s \geq u^{\frac{\alpha-1}{\alpha}}) du, \\ V_S &= \overline{\lim}_{u \downarrow 0} u^{1-\gamma} \omega(u) \int_0^\infty u^{\gamma-1} P(U_s \geq u^{\frac{\alpha-1}{\alpha}}) du. \end{aligned}$$

(iii) *Assume $1 < \alpha < 2$, $p_+ = 0$ and $\epsilon_n \rightarrow 0$. If $\lim_{n \rightarrow \infty} \chi_n = y \in (0, \infty)$, then*

$$\begin{aligned} V_I + yI_\beta &\leq \underline{\lim}_{n \rightarrow \infty} l_n^{-\gamma} m^{\gamma n} P(S_{Z_n}/Z_n \geq \epsilon_n) \\ &\leq \overline{\lim}_{n \rightarrow \infty} l_n^{-\gamma} m^{\gamma n} P(S_{Z_n}/Z_n \geq \epsilon_n) \leq V_S + yI_\beta, \end{aligned}$$

(iv) *Assume $p_+ > 0$ and $\epsilon_n \rightarrow \epsilon \in (0, \infty)$. Then (11) holds.*

Remark 5. The assumption $p_+ = 0$ implies that U_s is a spectrally negative α -stable random variable with mean 0 and skewness parameter -1 . By (1.2.11) in [21], we have

$$\int_0^\infty u^{\gamma-1} P(U_s \geq u^{\frac{\alpha-1}{\alpha}}) du < \infty.$$

As an application of (iv) in above theorem by taking $\epsilon_n = \epsilon$, we immediately get the following result, which improves the corresponding result in Theorem 3 in [16], where it is assumed that L is a constant function.

Corollary 1. *If $P(Z_1 > x) \sim x^{-\beta} L(x)$ for $1 < \beta < 2$ and $\gamma > \beta - 1$, then*

$$\lim_{n \rightarrow \infty} m^{(\beta-1)n} L(m^n)^{-1} P\left(\frac{Z_{n+1}}{Z_n} - m \geq \epsilon\right) = I_\beta \epsilon^{-\beta}. \quad (13)$$

Remark 6. In fact, by (50) below, one may prove that

$$\lim_{n \rightarrow \infty} m^{(\beta-1)n} L(m^n)^{-1} P\left(m - \frac{Z_{n+1}}{Z_n} \geq \epsilon\right) = 0.$$

Proof. (iv) in Theorem 2 implies (13).

Next, we consider the case of $\gamma = \beta - 1$. Let d be the greatest common divisor of the set $\{j - i : i \neq j, p_j p_i > 0\}$.

Theorem 3. *Suppose $0 < \alpha < 1$ and $\beta > 1$. Assume that $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$ and $\epsilon_n \rightarrow +\infty$ as $n \rightarrow \infty$. If $\gamma = \beta - 1$, then*

$$\begin{aligned} d \liminf_{u \downarrow 0} u^{1-\gamma} \omega(u) &\leq \liminf_{n \rightarrow \infty} \frac{\epsilon_n^\beta P(S_{Z_n}/Z_n \geq \epsilon_n)}{\sum_{1 \leq k \leq m^n} \frac{L(\epsilon_n k)}{k m^{\gamma n}}} \\ &\leq \limsup_{n \rightarrow \infty} \frac{\epsilon_n^\beta P(S_{Z_n}/Z_n \geq \epsilon_n)}{\sum_{1 \leq k \leq m^n} \frac{L(\epsilon_n k)}{k m^{\gamma n}}} \leq d \limsup_{u \downarrow 0} u^{1-\gamma} \omega(u). \end{aligned} \quad (14)$$

Define

$$\pi_n = \frac{l_n^\gamma \epsilon_n^\beta}{\sum_{1 \leq k \leq m^n} \frac{L(\epsilon_n k)}{k}}.$$

Theorem 4. *Let $1 < \alpha < 2$. Assume that $\epsilon_n \rightarrow 0$, $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$.*

(i) *Assume $p_+ = 0$ and $\gamma = \beta - 1$. If $\pi_n \rightarrow 0$, then (14) holds.*

(ii) *Assume $p_+ = 0$ and $\gamma = \beta - 1$. If $\pi_n \rightarrow +\infty$, then (12) holds.*

(iii) *Assume $p_+ = 0$ and $\gamma = \beta - 1$. If $\pi_n \rightarrow y \in (0, \infty)$, then*

$$\begin{aligned} V_I + y d \liminf_{u \downarrow 0} u^{1-\gamma} \omega(u) &\leq \liminf_{n \rightarrow \infty} l_n^{-\gamma} m^{\gamma n} P(S_{Z_n}/Z_n \geq \epsilon_n) \\ &\leq \limsup_{n \rightarrow \infty} l_n^{-\gamma} m^{\gamma n} P(S_{Z_n}/Z_n \geq \epsilon_n) \leq V_S + y d \limsup_{u \downarrow 0} u^{1-\gamma} \omega(u), \end{aligned}$$

(iv) Assume $p_+ > 0$ and $\gamma = \beta - 1$. Then (14) holds with ϵ_n replaced by any $\epsilon > 0$.

Remark 7. If L is a constant function, then (14) can be replaced by

$$\lim_{n \rightarrow \infty} n^{-1} \epsilon_n^\beta m^{\gamma n} P(S_{Z_n}/Z_n \geq \epsilon_n) = \frac{1}{\Gamma(\beta - 1)} \int_1^m Q(E[e^{-vW}]) v^{\beta-2} dv,$$

where

$$Q(s) = \sum_{k=1}^{\infty} q_k s^k = \lim_{n \rightarrow \infty} \frac{f_n(s)}{m^{-\gamma n}}, \quad 0 \leq s < 1, \quad q_k = \lim_{n \rightarrow \infty} P(Z_n = k) m^{\gamma n} \quad (15)$$

and f_n denotes the iterates of f . See Proposition 2 in [1] for $Q(s)$ and $(q_k)_{k \geq 1}$. The key is the limiting behavior of $E[Z_n^{-\gamma} L(\epsilon_n Z_n)]$ as $n \rightarrow \infty$; see Theorem 1 in [16] and Remark 10 below in this paper.

Finally, we consider the case of $\gamma < \beta - 1$.

Theorem 5. If $1 < \alpha < 2$ and $\gamma < \beta - 1$ or $E[X_1^{1+\gamma} 1_{\{X_1 > 0\}}] < \infty$, then for any $\epsilon > 0$,

$$\lim_{n \rightarrow \infty} m^{\gamma n} P(S_{Z_n}/Z_n \geq \epsilon) = \sum_{k \geq 1} q_k P(S_k \geq \epsilon k).$$

Remark 8. It is hard for us to find a simpler form of r.h.s.. In fact, $P(S_k \geq \epsilon k)$ could be represented via convolution formula and q_k is determined as $Q(s)$ is the unique solution of

$$Q(f(s)) = p_1 Q(s), \quad 0 \leq s < 1.$$

See Proposition 2 in [1].

Corollary 2. If $P(Z_1 > x) \sim x^{-\beta} L(x)$ for $1 < \beta < 2$ and $\gamma < \beta - 1$ or $E[Z_1^{1+\gamma}] < \infty$, then

$$\lim_{n \rightarrow \infty} m^{\gamma n} P\left(\left|\frac{Z_{n+1}}{Z_n} - m\right| \geq \epsilon\right) = \sum_{k \geq 1} q_k \phi(k, \epsilon),$$

where $\phi(k, \epsilon) = P(|\frac{1}{k} \sum_{i=1}^k \xi_i - m| > \epsilon)$ and $(\xi_i)_{i \geq 1}$ are i.i.d. random variables with the same distribution as Z_1 .

Remark 9. When L is a constant function and $P(Z_1 > x) \sim x^{-\beta} L$, the above result has been proved in [16]. Theorem 1 and Corollary 1 in [1] also proved the same result under the assumption $E[Z_1^{2\alpha+\delta}] < \infty$ and $p_1 m^a > 1$ for some $a \geq 1$ and $\delta > 0$.

We also generalize (1) to the stable setting.

Theorem 6. Assume that $0 < \alpha < 2$. If $\epsilon_n m^n b(m^n)^{-1} \rightarrow x \in (-\infty, +\infty)$, then

$$\lim_{n \rightarrow \infty} P(S_{Z_n}/Z_n \geq \epsilon_n) = \int_0^\infty P\left(U_s \geq u^{\frac{\alpha-1}{\alpha}} x\right) \omega(u) du. \quad (16)$$

As an application of above theorem, the following result generalizes (1); see Theorem 3 in [14].

Corollary 3. Assume that $1 < \beta < 2$ and $P(Z_1 > x) \sim x^{-\beta} L(x)$ as $x \rightarrow +\infty$. Then for every $x \in (-\infty, +\infty)$,

$$\lim_{n \rightarrow \infty} P\left(\frac{m^n}{b(m^n)} \left(\frac{Z_{n+1}}{Z_n} - m\right) \leq x\right) = \int_0^\infty P\left(U_s \leq u^{\frac{\beta-1}{\beta}} x\right) \omega(u) du. \quad (17)$$

Proof. Obviously, $Z_1 - m$ is in the domain of attraction of β -stable law. Using Theorem 6 with $\epsilon_n = xb(m^n)m^{-n}$ gives (17).

2. Preliminaries

2.1. Fuk-Nagaev inequalities

The following result is parallel to Lemma 14 in [11] where X_1 has finite variance.

Lemma 1. For any $0 < \alpha < 1$, $r > 0$ and $k \geq 1$,

$$P(S_k \geq \epsilon_n k) \leq \begin{cases} kP(X_1 \geq r^{-1}\epsilon_n k) + c_r \epsilon_n^{-\beta r} k^{(1-\beta)r}, & \beta < 1 \\ kP(X_1 \geq r^{-1}\epsilon_n k) + c_r \epsilon_n^{-tr} k^{(1-t)r}, & \beta \geq 1 \end{cases}. \quad (18)$$

hold for $t \in (\alpha, 1] \cap (\alpha, \beta)$.

Proof. By Theorem 1.1 in [15], we have for any $0 < t \leq 1$,

$$P(S_k \geq \epsilon_n k) \leq kP(X_1 \geq r^{-1}\epsilon_n k) + \left(\frac{eE[X_1^t; 1_{\{0 \leq X_1 \leq r^{-1}\epsilon_n k\}}]}{r^{1-t}\epsilon_n^t k^{t-1}}\right)^r. \quad (19)$$

Noting that as $x \rightarrow +\infty$, $P(X_1 \geq x) \sim x^{-\beta} L(x)$, we have for $x > 1$,

$$E[X_1^t; 1_{\{0 \leq X_1 \leq x\}}] \leq \begin{cases} Cx^{t-\beta}, & \beta < t; \\ C_t, & t < \beta. \end{cases} \quad (20)$$

And if $x \leq 1$, obviously we have

$$E[X_1^t; 1_{\{0 \leq X_1 \leq x\}}] \leq C(1 \vee x^{t-\beta}). \quad (21)$$

Then if $\beta < 1$, applying (19) with $\beta < t$, together with (20) and (21), yields (18). If $\beta \geq 1$, with the help of (20) and (21), taking any $\alpha < t \leq 1$ also implies (18).

2.2. Harmonic moments

It is well-known that $W_n := m^{-n} Z_n \xrightarrow{a.s.} W$. We further have the global limit theorem:

$$\lim_{n \rightarrow \infty} P(Z_n \geq xm^n) = \int_x^\infty \omega(t) dt, \quad x > 0. \quad (22)$$

In particular, one can deduce that for $0 < \delta < 1 < A < \infty$

$$E[(W_n)^t 1_{\{W_n < \delta\}}] \rightarrow \int_0^\delta u^t \omega(u) du, \quad t > -\gamma. \quad (23)$$

We also recall here a result from Lemma 13 in [11]. There exists a constant $C > 0$ such that

$$P(Z_n = k) \leq C \left(\frac{1}{k} \wedge \frac{k^{\gamma-1}}{m^{\gamma n}} \right), \quad k, n \geq 1. \quad (24)$$

Lemma 2. *Assume $\epsilon_n m^n \rightarrow \infty$. Then as $n \rightarrow \infty$,*

$$E[Z_n^t L(\epsilon_n Z_n)] \sim m^{nt} L(\epsilon_n m^n) \int_0^\infty u^t \omega(u) du, \quad -\gamma < t < 1; \quad (25)$$

and

$$\begin{aligned} d \lim_{u \downarrow 0} u^{1-\gamma} \omega(u) &\leq \lim_{n \rightarrow \infty} \frac{E[Z_n^{-\gamma} L(\epsilon_n Z_n)]}{\sum_{1 \leq k \leq m^n} \frac{L(\epsilon_n k)}{k m^{\gamma n}}} \\ &\leq \lim_{n \rightarrow \infty} \frac{E[Z_n^{-\gamma} L(\epsilon_n Z_n)]}{\sum_{1 \leq k \leq m^n} \frac{L(\epsilon_n k)}{k m^{\gamma n}}} \leq d \lim_{u \downarrow 0} u^{1-\gamma} \omega(u). \end{aligned} \quad (26)$$

Proof. We first prove (25). Recall $W_n = Z_n/m^n$. Note that

$$E[Z_n^t L(\epsilon_n Z_n)] = m^{nt} L(\epsilon_n m^n) E \left[(W_n)^t \frac{L(\epsilon_n m^n W_n)}{L(\epsilon_n m^n)} \right]. \quad (27)$$

Then for $0 < \delta < 1 < A$, by (3) and (23), we have for some $0 < \eta < \gamma$ small enough,

$$\begin{aligned} E \left[(W_n)^t \frac{L(\epsilon_n m^n W_n)}{L(\epsilon_n m^n)} 1_{\{W_n < \delta\}} \right] &\leq CE[(W_n)^{t-\eta} 1_{\{W_n < \delta\}}] \\ &= (1 + o(1))C \int_0^\delta u^{t-\eta} \omega(u) du. \end{aligned} \quad (28)$$

Meanwhile by Dominated Convergence Theorem, we have

$$E \left[(W_n)^t \frac{L(\epsilon_n m^n W_n)}{L(\epsilon_n m^n)} \cdot 1_{\{\delta \leq W_n \leq A\}} \right] \rightarrow \int_\delta^A u^t \omega(u) du. \quad (29)$$

Finally, using (3) with $\eta = 1 - t$, we have

$$E \left[(W_n)^t \frac{L(\epsilon_n m^n W_n)}{L(\epsilon_n m^n)} 1_{\{W_n > A\}} \right] \leq CE[W_n 1_{\{W_n > A\}}] = (1 + o(1))C \int_A^\infty u \omega(u) du. \quad (30)$$

Letting $\delta \rightarrow 0$ and $A \rightarrow \infty$, together with (27), we obtain (25).

The sequel of this proof is devoted to (26). Let $\{k_n\}$ be a sequence such that $k_n \rightarrow \infty$ and $k_n = o(m^n)$. Then for any $0 < \delta \leq 1$,

$$E[Z_n^{-\gamma} L(\epsilon_n Z_n)] = \left(\sum_{k < k_n} + \sum_{k_n \leq k \leq \delta m^n} + \sum_{k > \delta m^n} \right) \frac{L(\epsilon_n k)}{k^\gamma} P(Z_n = k) =: I_0 + I_1 + I_2.$$

By Corollary 5 in [10], we have

$$I_1 = (1 + o(1))d \sum_{k_n \leq k \leq \delta m^n} \frac{L(\epsilon_n k)}{k^\gamma} m^{-n} \omega\left(\frac{k}{m^n}\right)$$

which is larger than

$$(1 + o(1))d \inf_{u \leq \delta} u^{1-\gamma} \omega(u) \sum_{k_n \leq k \leq \delta m^n} \frac{L(\epsilon_n k)}{km^{\gamma n}}$$

and less than

$$(1 + o(1))d \sup_{u \leq \delta} u^{1-\gamma} \omega(u) \sum_{k_n \leq k \leq \delta m^n} \frac{L(\epsilon_n k)}{km^{\gamma n}}.$$

On the other hand, Dominated Convergence Theorem, together with (3), tells us

$$I_2 \sim m^{-\gamma n} L(\epsilon_n m^n) \int_{\delta}^{\infty} u^{-\gamma} \omega(u) du.$$

And we have

$$\frac{Z_n^{-\gamma} L(\epsilon_n Z_n)}{m^{-\gamma n} L(\epsilon_n m^n)} 1_{\{Z_n \leq \delta m^n\}} \xrightarrow{a.s.} W^{-\gamma} 1_{\{W \leq \delta\}}$$

whose expectation is infinite by (10). Then Fatou's lemma yields

$$\limsup_{n \rightarrow \infty} I_2 / (I_0 + I_1) = 0. \quad (31)$$

By (24), we also have

$$I_0 \leq \sum_{k < k_n} \frac{L(\epsilon_n k)}{km^{\gamma n}}. \quad (32)$$

Then one may choose k_n such that

$$\frac{\sum_{k < k_n} \frac{L(\epsilon_n k)}{k}}{\sum_{k < m^n} \frac{L(\epsilon_n k)}{k}} \rightarrow 0. \quad (33)$$

Meanwhile, one can also deduce that

$$(1 + o(1))d \inf_{u \leq \delta} u^{1-\gamma} \omega(u) \sum_{\delta m^n \leq k \leq m^n} \frac{L(\epsilon_n k)}{km^{\gamma n}} \leq E[Z_n^{-\gamma} L(\epsilon_n Z_n) 1_{\{\delta m^n \leq Z_n \leq m^n\}}]$$

$$\sim m^{-\gamma n} L(\epsilon_n m^n) \int_{\delta}^1 u^{-\gamma} \omega(u) du,$$

which, together with (32), (33) and (31), gives $\limsup_{n \rightarrow \infty} I_0/I_1 = \limsup_{n \rightarrow \infty} I_2/I_1 = 0$. Thus

$$\begin{aligned} d \inf_{u < \delta} u^{1-\gamma} \omega(u) &\leq \liminf_{n \rightarrow \infty} \frac{E[Z_n^{-\gamma} L(\epsilon_n Z_n)]}{\sum_{1 \leq k \leq m^n} \frac{L(\epsilon_n k)}{k m^{\gamma n}}} \\ &\leq \liminf_{n \rightarrow \infty} \frac{E[Z_n^{-\gamma} L(\epsilon_n Z_n)]}{\sum_{1 \leq k \leq m^n} \frac{L(\epsilon_n k)}{k m^{\gamma n}}} \leq d \sup_{u < \delta} u^{1-\gamma} \omega(u) \end{aligned}$$

holds for any $\delta > 0$. Letting $\delta \rightarrow 0$ implies (26). We have completed the proof.

Remark 10. Lemma 2 could be compared with Theorem 1 in [16] where $L = 1$. Under the assumption $E[Z_1 \ln Z_1] < \infty$, when $-\gamma < t < 0$, our result completes the one in [16]. However, when $t = -\gamma$, a precise limit is obtained in [16].

3. Proofs

We only prove Theorems 1, 2, 5 and 6. The ideas to prove Theorems 3 and 4 are similar to Theorems 1 and 2, respectively. We omit the details here.

3.1. Proof of Theorem 1

Lemma 3. *Suppose that all assumptions in Theorem 1 hold. Then there exists $\eta > 0$ small enough such that for any $0 < \delta < 1 < A$,*

$$\limsup_{n \rightarrow \infty} \frac{\epsilon_n^\beta (m^n)^{(\beta-1)}}{L(\epsilon_n m^n)} \sum_{k \leq \delta m^n} P(Z_n = k) P(S_k \geq k \epsilon_n) \leq C \delta^{\gamma - \beta + 1 - \eta}; \quad (34)$$

$$\limsup_{n \rightarrow \infty} \frac{\epsilon_n^\beta (m^n)^{(\beta-1)}}{L(\epsilon_n m^n)} \sum_{k \geq A m^n} P(Z_n = k) P(S_k \geq k \epsilon_n) \leq C \int_A^\infty u \omega(u) du. \quad (35)$$

Proof. We first prove (34). Consider the case of $\beta < 1$. Applying (3) with $0 < \eta < \gamma - \beta + 1$, together with (18) and (24), gives

$$\begin{aligned} &\sum_{k \leq \delta m^n} P(Z_n = k) P(S_k \geq k \epsilon_n) \\ &\leq C \sum_{k \leq \delta m^n} P(Z_n = k) \left(k P(X_1 \geq r^{-1} \epsilon_n k) + k^{(1-\beta)r} \epsilon_n^{-\beta r} \right) \\ &\leq C \left(L(\epsilon_n m^n) \epsilon_n^{-\beta} (m^n)^{1-\beta} \delta^{\gamma - \beta + 1 - \eta} + \delta^{(1-\beta)r + \gamma} (m^n)^{(1-\beta)r} \epsilon_n^{-\beta r} \right). \end{aligned} \quad (36)$$

Choosing $r > 1$ and noting $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$, one can check that

$$(m^n)^{(1-\beta)r} \epsilon_n^{-\beta r} \frac{L(\epsilon_n m^n)}{\epsilon_n^\beta (m^n)^{(\beta-1)}} = o(1). \quad (37)$$

Then (34) follows readily if $\beta < 1$. The case of $\beta \geq 1$ can be proved similarly by applying (18) again with $r = \frac{\alpha\beta}{1-\alpha} + \beta + 1$ and $(1-t)r = 1$.

Similar reasonings also yields (35) by applying (3) with $\eta = \beta$. In fact, if $\beta < 1$, (18) and (24) imply

$$\begin{aligned} & \sum_{k \geq Am^n} P(Z_n = k) P(S_k \geq k\epsilon_n) \\ & \leq C(1 + o(1)) \frac{L(\epsilon_n m^n)}{\epsilon_n^\beta m^{n(\beta-1)}} \int_A^\infty u\omega(u) du + CA^{(1-\beta)r} (m^n)^{(1-\beta)r} \epsilon_n^{-\beta r}, \end{aligned} \quad (38)$$

which, together with (37), proves (35) in the case of $\beta < 1$. Applying (3), (18) and (24) suitably also proves the case of $\beta \geq 1$. We omit the details here.

Lemma 4. *Suppose that all assumptions in Theorem 1 hold. Then there exists $\eta > 0$ small enough such that for any $0 < \delta < 1 < A$,*

$$\begin{aligned} & \limsup_{n \rightarrow \infty} \left| m^{(\beta-1)n} \epsilon_n^\beta L(\epsilon_n m^n)^{-1} \sum_{k=\delta m^n}^{Am^n} P(S_k \geq \epsilon_n k) P(Z_n = k) - I_\beta \right| \\ & \leq C \left(\int_A^\infty u\omega(u) du + \delta^{\gamma-\beta+1-\eta} \right). \end{aligned} \quad (39)$$

Proof. Using Theorem 9.3 in [7] for $\alpha < \beta$ and using Theorem 3.3 in [6] for $\alpha = \beta$, we have that

$$\lim_{n \rightarrow \infty} \sup_{x \geq x_n} \left| \frac{P(S_n \geq x)}{nP(X_1 \geq x)} - 1 \right| = 0.$$

holds for any x_n satisfying $nF(-x_n) = o(1)$ if $\alpha < \beta$ or $n(1 - F(x_n)) = o(1)$ if $\alpha = \beta$. Since $\epsilon_n m^n b(m^n)^{-1} \rightarrow \infty$, we have $m^n F(-\epsilon_n m^n) = o(1)$ if $\alpha < \beta$ and $m^n(1 - F(\epsilon_n m^n)) = o(1)$ if $\alpha = \beta$. In fact, if $\alpha < \beta$, we could denote by b^{-1} the inverse of b . Then $\epsilon_n m^n b(m^n)^{-1} \rightarrow \infty$ implies $\frac{m^n}{b^{-1}(\epsilon_n m^n)} \rightarrow 0$ and hence by (8) we have

$$m^n F(-\epsilon_n m^n) = \frac{m^n}{b^{-1}(\epsilon_n m^n)} b^{-1}(\epsilon_n m^n) F(-\epsilon_n m^n) \rightarrow 0.$$

If $\alpha = \beta$, the argument is similar. Define

$$\eta_n := \sup_{\delta m^n < k < Am^n} \sup_{x \geq \epsilon_n k} \left| \frac{P(S_k \geq x)}{kP(X_1 \geq x)} - 1 \right|.$$

Then one can check that $\eta_n = o(1)$ as $n \rightarrow \infty$. Thus as $n \rightarrow \infty$,

$$\begin{aligned} \sum_{k=\delta m^n}^{Am^n} P(Z_n = k)P(S_k \geq \epsilon_n k) &= (1 + o(1)) \sum_{k=\delta m^n}^{Am^n} kP(Z_n = k)P(X_1 \geq \epsilon_n k) \\ &= (1 + o(1))\epsilon_n^{-\beta} \sum_{k=\delta m^n}^{Am^n} L(\epsilon_n k)k^{1-\beta}P(Z_n = k) \\ &= (1 + o(1))\epsilon_n^{-\beta} \sum_{k=\delta m^n}^{Am^n} L(\epsilon_n k)k^{1-\beta}P(Z_n = k). \end{aligned} \quad (40)$$

Meanwhile, applying (3) with some $0 < \eta < \gamma - \beta + 1$ and (24) yields

$$L(\epsilon_n m^n)^{-1}m^{(\beta-1)n} \sum_{k < \delta m^n} L(\epsilon_n k)k^{1-\beta}P(Z_n = k) \leq C\delta^{\gamma-\beta+1-\eta} \quad (41)$$

and applying (3) with $\eta = \beta$ and (24) gives

$$L(\epsilon_n m^n)^{-1}m^{(\beta-1)n} \sum_{k > Am^n} L(\epsilon_n k)k^{1-\beta}P(Z_n = k) \leq (1 + o(1))C \int_A^\infty u\omega(u)du. \quad (42)$$

Thus by Lemma 2, we have

$$\begin{aligned} &\left| m^{(\beta-1)n}L(\epsilon_n m^n)^{-1} \sum_{k=\delta m^n}^{Am^n} L(\epsilon_n k)k^{1-\beta}P(Z_n = k) - I_\beta \right| \\ &\leq (1 + o(1))C \left(\int_A^\infty u\omega(u)du + \delta^{\gamma-\beta+1-\eta} \right). \end{aligned} \quad (43)$$

Then by (40), as $n \rightarrow \infty$,

$$\begin{aligned} &\left| m^{(\beta-1)n}\epsilon_n^\beta L(\epsilon_n m^n)^{-1} \sum_{k=\delta m^n}^{Am^n} P(S_k \geq \epsilon_n k)P(Z_n = k) - I_\beta \right| \\ &= \left| (1 + o(1))m^{(\beta-1)n} \sum_{k=\delta m^n}^{Am^n} L(\epsilon_n k)k^{1-\beta}P(Z_n = k) - I_\beta \right| \\ &\leq (1 + o(1))C \left(\int_A^\infty u\omega(u)du + \delta^{\gamma-\beta+1-\eta} \right). \end{aligned}$$

The desired result follows readily.

Proof of Theorem 1: Letting $\delta \rightarrow 0$ and $A \rightarrow \infty$ in Lemmas (3) and (4) gives the theorem. \square

3.2. Proof of Theorem 2

Recall that $l(x)$ is an asymptotic inverse of $x \mapsto J(x) = xb(x)^{-1}$ and $l(\epsilon_n^{-1}) = l_n$. If $\alpha < \beta$, we may write

$$l(x) = x^{\frac{\alpha}{\alpha-1}} s'(x) \quad (44)$$

for some slowly varying function s' . Note that Assumption B implies that

$$\liminf_{x \rightarrow +\infty} s'(x) > 0. \quad (45)$$

Lemma 5. *Assume that $1 < \alpha < 2$, $p_+ = 0$, $\gamma > \beta - 1$, $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$ and $\epsilon_n \rightarrow 0$. Then for any $0 < \delta < 1 < A$,*

$$\sum_{1 \leq k \leq \delta l_n} P(Z_n = k) P(S_k \geq k \epsilon_n) \leq C \delta^\gamma l_n^\gamma m^{-\gamma n}, \quad (46)$$

$$\sum_{k \leq \delta m^n} P(Z_n = k) P(S_k \geq k \epsilon_n) \leq C \delta^{\gamma+1-\beta-\eta} \frac{L(\epsilon_n m^n)}{\epsilon_n^\beta m^{(\beta-1)n}} + C l_n^\gamma m^{-\gamma n}, \quad (47)$$

$$\sum_{k \geq A m^n} P(Z_n = k) P(S_k \geq k \epsilon_n) \leq C \epsilon_n^{-\beta} m^{(1-\beta)n} L(\epsilon_n m^n) + C A^{-2\gamma} l_n^\gamma m^{-\gamma n}, \quad (48)$$

and for any A large enough,

$$\begin{aligned} & \sum_{A l_n < k \leq A m^n} P(Z_n = k) P(S_k \geq k \epsilon_n) \\ & \leq C(1 + A^{\gamma+1-\beta+\eta}) \epsilon_n^{-\beta} m^{(1-\beta)n} L(\epsilon_n m^n) + C A^{-2\gamma} l_n^\gamma m^{-\gamma n}. \end{aligned} \quad (49)$$

Proof. The proof will be divided into three parts.

Part 1: We shall prove (46), by noting (24), whose l.h.s. is less than

$$\sum_{1 \leq k \leq \delta l_n} P(Z_n = k) \leq \frac{C}{m^{\gamma n}} \sum_{1 \leq k \leq \delta l_n} k^{\gamma-1} \leq C \delta^\gamma l_n^\gamma m^{-\gamma n}.$$

Part 2: We shall first prove (47) and (49). By Corollary 1.6 of [15], if $s > 1$, $1 \leq t < \beta$ and $k > (4E[X_1^t 1_{\{X_1 \geq 0\}}] s^t)^{1/(t-1)} \epsilon_n^{t/(1-t)}$, then

$$P(S_k \geq k \epsilon_n) \leq k P(X_1 \geq s^{-1} k \epsilon_n) + C (\epsilon_n)^{-ts/2} k^{(1-t)s/2}. \quad (50)$$

Furthermore, (45) implies that there exists $A_l > 0$ such that (50) holds for $t = \alpha$ and all $k > A_l l_n$. Thus

$$\sum_{k \leq \delta m^n} P(Z_n = k) P(S_k \geq k \epsilon_n)$$

$$\begin{aligned}
&\leq \sum_{1 \leq k \leq A_l l_n} P(Z_n = k)P(S_k \geq k\epsilon_n) + \sum_{A_l l_n < k \leq \delta m^n} P(Z_n = k)P(S_k \geq k\epsilon_n) \\
&=: I_1 + I_2.
\end{aligned} \tag{51}$$

Applying (24) again gives

$$I_1 \leq \sum_{1 \leq k \leq A_l l_n} P(Z_n = k) \leq \frac{c}{m^{\gamma n}} \sum_{1 \leq k \leq A_l l_n} k^{\gamma-1} \leq C A_l l_n^\gamma m^{-\gamma n}. \tag{52}$$

Note that $l_n \epsilon_n \rightarrow \infty$. Applying (50) with $t = \alpha$, (3) with $\eta < \gamma - \beta + 1$ and (24), we have

$$\begin{aligned}
I_2 &\leq \sum_{A_l l_n < k \leq \delta m^n} P(Z_n = k) \left(kP(X_1 \geq s^{-1}k\epsilon_n) + C(\epsilon_n)^{-\alpha s/2} k^{(1-\alpha)s/2} \right) \\
&\leq \frac{C}{m^{\gamma n}} \left(\sum_{A_l l_n < k \leq \delta m^n} k^\gamma P(X_1 \geq s^{-1}k\epsilon_n) + \sum_{k > A_l l_n} (\epsilon_n)^{-\alpha s/2} k^{(1-\alpha)s/2 + \gamma - 1} \right) \\
&\leq \frac{C}{m^{\gamma n}} \left(L(\epsilon_n m^n) \sum_{k \leq \delta m^n} \epsilon_n^{-\beta} k^{\gamma-\beta} (k/m^n)^{-\eta} + \sum_{k > A_l l_n} (\epsilon_n)^{-\alpha s/2} k^{(1-\alpha)s/2 + \gamma - 1} \right) \\
&\leq C \delta^{\gamma+1-\beta-\eta} \epsilon_n^{-\beta} m^{(1-\beta)n} L(\epsilon_n m^n) + C A_l^{-2\gamma} l_n^\gamma m^{-\gamma n} s'(\epsilon_n^{-1})^{-2\gamma},
\end{aligned} \tag{53}$$

where in the last inequality, we use (44), (45) and choose $s = \frac{4\gamma}{\alpha-1}$. Plugging (52) and (53) into (51), together with (45), gives (47). Replacing A_l and δ by A and modifying the last two steps in (53) accordingly, we immediately obtain (49).

Part 3: We shall prove (48). Note that $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$ implies $l_n \leq m^n$. Using (50) with $s = \frac{4\gamma}{\alpha-1}$ and (3) with $\eta = \beta$, we have

$$\begin{aligned}
&\sum_{k \geq A m^n} P(Z_n = k)P(S_k \geq k\epsilon_n) \\
&\leq \sum_{k \geq A m^n} P(Z_n = k) \left(kP(X_1 \geq s^{-1}k\epsilon_n) + C(\epsilon_n)^{-\alpha s/2} k^{(1-\alpha)s/2} \right) \\
&\leq C \left(\sum_{k \geq A m^n} P(Z_n = k) \epsilon_n^{-\beta} k^{1-\beta} L(s^{-1}k\epsilon_n) + \sum_{k > A l_n} (\epsilon_n)^{-\alpha s/2} k^{(1-\alpha)s/2 + \gamma - 1} m^{-\gamma n} \right) \\
&\leq C \epsilon_n^{-\beta} m^{(1-\beta)n} L(\epsilon_n m^n) + C A^{-2\gamma} l_n^\gamma m^{-\gamma n} s'(\epsilon_n^{-1})^{-2\gamma},
\end{aligned}$$

where the second term in the last inequality is deduced according to similar reasonings for (53). Then (48) follows readily.

Lemma 6. *Assume that $1 \leq \alpha < 2$, $p_+ > 0$, $\gamma > \beta - 1$, $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$ and $\epsilon_n \rightarrow \epsilon \in [0, \infty)$. Then there exists $\eta > 0$ small enough such that for any $0 < \delta < 1$,*

$$\sum_{k \leq \delta m^n} P(Z_n = k)P(S_k \geq k\epsilon_n) \leq C \delta^{\gamma-\beta+1-\eta} L(\epsilon_n m^n) \epsilon_n^{-\beta} m^{n(1-\beta)}. \tag{54}$$

Proof. The proof will be divided into three steps.

Step 1: Note that $p_+ > 0$ implies $\alpha = \beta$. We first prove that

$$P(S_k \geq \epsilon_n k) \leq C \left(kP(X_1 \geq r^{-1} \epsilon_n k) + \epsilon_n^{-\beta} k^{(1-\beta)} L(\epsilon_n k) \right), \quad k \geq 1. \quad (55)$$

Recall (5). By Lemma in [19], we have for $k \geq 1$ and $x > 0$,

$$P(S_k \geq x) \leq Ck \left(P(|X_1| \geq x) + \frac{\mu(2; x)}{x^2} + \frac{|\mu(1; x)|}{x} \right). \quad (56)$$

Then (7) implies, for $1 < \beta < 2$,

$$\mu(2; x) = E[|X_1|^2 \cdot 1_{\{|X_1| \leq x\}}] \leq cx^{2-\beta} L(x), \quad x > 0. \quad (57)$$

According to (5.17), (5.21) and (5.22) in Chapter XVII in [9] as $x \rightarrow \infty$,

$$\frac{x}{\mu(2; x)} E[|X_1| \cdot 1_{\{|X_1| > x\}}] \rightarrow c \neq 0 \quad (58)$$

which, together with $E[X_1] = 0$, yields for $1 < \beta < 2$,

$$|\mu(1; x)| = |E[X_1 \cdot 1_{\{|X_1| \leq x\}}]| \leq E[|X_1| \cdot 1_{\{|X_1| > x\}}] \sim cx^{-\beta} L(x).$$

Thus for $1 < \beta < 2$, we have $|\mu(1; x)| \leq cx^{-\beta} L(x)$ for all $x > 0$. Then according to (56), we obtain that (55) holds for $1 < \beta < 2$.

Step 2: We shall prove (55) for $\alpha = \beta = 1$. By Theorem 1.2 in [15] and Assumption B, we have

$$P(S_k \geq x) \leq kP(X_1 > x) + \frac{ek\mu(2; x)}{x^2}. \quad (59)$$

Then (59) and (57) yield (55).

Step 3: We shall prove (54). By using (55), (3) and (24) accordingly,

$$\begin{aligned} & \sum_{k \leq \delta m^n} P(Z_n = k) P(S_k \geq \epsilon_n k) \\ & \leq C \epsilon_n^{-\beta} \sum_{k \leq \delta m^n} P(Z_n = k) k^{1-\beta} L(\epsilon_n k) \\ & \leq CL(\epsilon_n m^n) \epsilon_n^{-\beta} m^{(-\gamma+\eta)n} \sum_{k \leq \delta m^n} k^{\gamma-\beta-\eta} \\ & \leq C \delta^{\gamma-\beta+1-\eta} L(\epsilon_n m^n) \epsilon_n^{-\beta} m^{n(1-\beta)}. \end{aligned}$$

We have completed the proof.

Lemma 7. *Suppose that $1 < \alpha < 2$, $\gamma > \beta - 1$, $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$ and $\epsilon_n \rightarrow \epsilon \in [0, \infty)$. If $\beta > \alpha$, we further assume that*

$$\lim_{n \rightarrow \infty} \chi_n = y \in [0, \infty). \quad (60)$$

Then there exists $\eta > 0$ small enough such that for any $0 < \delta < 1$,

$$\limsup_{n \rightarrow \infty} \left| \frac{m^{(\beta-1)n} \epsilon_n^\beta}{L(\epsilon_n m^n)} \sum_{k > \delta m^n} P(S_k \geq \epsilon_n k) P(Z_n = k) - I_\beta \right| \leq C \delta^{\gamma-\beta+1-\eta}. \quad (61)$$

Proof. First, if $1 < \alpha < 2$ and $p_+ = 0$, then by Theorem 9.2 in [7],

$$\lim_{k \rightarrow \infty} \sup_{x \geq x_k} \left| \frac{P(S_k \geq x)}{kP(X_1 \geq x)} - 1 \right| = 0 \quad (62)$$

holds for any $x_k = t \left(\frac{\beta-\alpha}{\alpha-1} \log k \right)^{\frac{\alpha-1}{\alpha}} b(k)$, $t > 0$. Define

$$\eta_n := \sup_{k > \delta m^n} \sup_{x \geq \epsilon_n k} \left| \frac{P(S_k \geq x)}{kP(X_1 \geq x)} - 1 \right|.$$

Then one can apply (62) with $x_k = k\epsilon_n$ to ensure $\eta_n = o(1)$. To apply (62) it suffices to show

$$\liminf_{n \rightarrow \infty} \frac{m^n \epsilon_n}{b(\delta m^n) (\ln(m^n))^{\frac{\alpha-1}{\alpha}}} \rightarrow +\infty. \quad (63)$$

In fact, since L and s are slowly varying functions, then for any $\eta, \eta' > 0$, there exists $C_\eta, C_{\eta'}$ such that $L(l_n^{-1} b(l_n) m^n) \leq C_\eta l_n^{-\eta} b(l_n)^\eta m^{\eta n}$ and

$$\begin{aligned} \frac{l_n^{\gamma-\beta} m^{(\beta-1-\gamma)n} b(l_n)^\beta}{L(l_n^{-1} b(l_n) m^n)} &\geq C_\eta \frac{l_n^{\gamma-\beta+\frac{\beta}{\alpha}+\eta-\frac{\eta}{\alpha}} s(l_n)^\beta}{m^{(\gamma-\beta+1+\eta)n} s(l_n)^\eta} \\ &\geq C_\eta C_{\eta'} \frac{l_n^{\gamma-\beta+\frac{\beta}{\alpha}+\eta-\frac{\eta}{\alpha}-\beta\eta'-\eta\eta'}}{m^{(\gamma-\beta+1+\eta)n}}. \end{aligned} \quad (64)$$

Since $\alpha < \beta$, then one could choose η, η' small enough such that

$$0 < \lambda := \frac{\gamma - \beta + 1 + \eta}{\gamma - \beta + \frac{\beta}{\alpha} + \eta - \frac{\eta}{\alpha} - \beta\eta' - \eta\eta'} < 1. \quad (65)$$

Thus (60) and (64) imply

$$\limsup_{n \rightarrow \infty} \frac{m^{\lambda n}}{l_n} \in (0, +\infty]. \quad (66)$$

We also note that for any $\eta'' > 0$,

$$\delta m^n \epsilon_n / b(\delta m^n) = \left(\frac{\delta m^n}{l_n} \right)^{\frac{\alpha-1}{\alpha}} \frac{s(l_n)}{s(\delta m^n)} \geq C_{\eta''} \left(\frac{\delta m^{\lambda n}}{l_n} \right)^{\frac{\alpha-1}{\alpha}} (\delta m^{(1-\lambda)n})^{\frac{\alpha-1}{\alpha}} \left(\frac{l_n}{\delta m^n} \right)^{\eta''}.$$

Choosing η'' small enough in above, together with (66) and (65), yields that (63) holds. We get that $\eta_n = o(1)$. The rest proof for the case of $1 < \alpha < 2$ and $\beta > \alpha$ is similar to Lemma 4. We omit it here.

When $1 < \alpha = \beta < 2$ and $p_+ = 1$, (62) holds for x_k satisfying $x_k/b(k) \rightarrow \infty$; see [20] and references therein. Obviously, in this case $\eta_n = o(1)$.

When $1 \leq \alpha = \beta < 2$ and $0 < p_+ < 1$, (62) holds for x_k satisfying $kP(X_1 > x_k) \rightarrow 0$ and $\frac{k}{x_k} \int_{-x_k}^{x_k} x dF(x) \rightarrow 0$; see Theorem 3.3 in [6]. By using (3), (8) and the fact $\epsilon_n m^n b(m^n)^{-1} \rightarrow \infty$, one can check that $\eta_n = o(1)$. Then the desired result can be proved similarly.

Lemma 8. *Assume that $1 < \alpha < 2$, $p_+ = 0$, $\gamma > \beta - 1$, $\epsilon_n m^n b(m^n)^{-1} \rightarrow +\infty$ and $\epsilon_n \rightarrow 0$. Then*

$$\begin{aligned} V_I(\delta, A) &\leq \liminf_{n \rightarrow \infty} m^{\gamma n} l_n^{-\gamma} \sum_{\delta l_n < k < A l_n} P(Z_n = k) P(S_k \geq k \epsilon_n) \\ &\leq \overline{\lim}_{n \rightarrow \infty} m^{\gamma n} l_n^{-\gamma} \sum_{\delta l_n < k < A l_n} P(Z_n = k) P(S_k \geq k \epsilon_n) \leq V_S(\delta, A), \end{aligned} \quad (67)$$

where

$$\begin{aligned} V_I(\delta, A) &= \liminf_{u \rightarrow 0} u^{1-\gamma} \omega(u) \int_{\delta}^A u^{\gamma-1} P(U_s \geq u^{\frac{\alpha-1}{\alpha}}) du, \\ V_S(\delta, A) &= \overline{\lim}_{u \rightarrow 0} u^{1-\gamma} \omega(u) \int_{\delta}^A u^{\gamma-1} P(U_s \geq u^{\frac{\alpha-1}{\alpha}}) du. \end{aligned}$$

Proof. Define

$$H_2 = \{\delta l_n < k < A l_n : k \equiv d \pmod{d}\}. \quad (68)$$

By Corollary 5 in [10] and (24), we have

$$\begin{aligned} &(1 + o(1)) d \inf_{u \leq A l_n m^{-n}} u^{1-\gamma} \omega(u) \sum_{k \in H_2} \frac{k^{\gamma-1}}{m^{\gamma n}} P(S_k \geq \epsilon_n k) \\ &\leq \sum_{k \in H_2} P(Z_n = k) P(S_k \geq \epsilon_n k) \\ &= (1 + o(1)) d \sum_{k \in H_2} m^{-n} \omega\left(\frac{k}{m^n}\right) P(S_k \geq \epsilon_n k) \\ &\leq (1 + o(1)) d \sup_{u \leq A l_n m^{-n}} u^{1-\gamma} \omega(u) \sum_{k \in H_2} \frac{k^{\gamma-1}}{m^{\gamma n}} P(S_k \geq \epsilon_n k). \end{aligned} \quad (69)$$

Recall (4). Then for any $\delta > 0$

$$\lim_{n \rightarrow \infty} \sup_{k \in H_2} |P(S_k \geq k \epsilon_n) - P(U_s \geq k \epsilon_n / b(k))| = 0.$$

Recall that $J(x) = xb(x)^{-1}$ and l is the asymptotic inverse function of J . Then as $n \rightarrow \infty$,

$$\begin{aligned} \sum_{k \in H_2} k^{\gamma-1} P(S_k \geq k\epsilon_n) &= (1 + o(1)) \sum_{k \in H_2} k^{\gamma-1} P\left(U_s \geq \frac{k\epsilon_n}{b(k)}\right) \\ &= (1 + o(1)) l_n^\gamma \sum_{k \in H_2} (kl_n^{-1})^{\gamma-1} P\left(U_\alpha \geq \frac{k\epsilon_n}{b(k)}\right) l_n^{-1} \\ &= (1 + o(1)) d^{-1} l_n^\gamma \int_\delta^A u^{\gamma-1} P(U_s \geq u^{1-1/\alpha}) du, \end{aligned} \quad (70)$$

where the last equality follows from the facts that

$$\frac{k\epsilon_n}{b(k)} = \frac{k^{\frac{\alpha-1}{\alpha}}}{\epsilon_n^{-1}s(k)} \sim \frac{k^{\frac{\alpha-1}{\alpha}}}{J(l_n)s(k)} = \frac{s(l_n)}{s(k)} \left(\frac{k}{l_n}\right)^{1-1/\alpha} \quad \text{and} \quad \lim_{n \rightarrow \infty} \sup_{k \in H_2} \frac{s(l_n)}{s(k)} = 1.$$

Then letting $n \rightarrow \infty$ in (69) and (70) implies the desired result by noting the fact $l_n m^{-n} \rightarrow 0$.

Proof of (i) in Theorem 2: If $\chi_n \rightarrow 0$, then we have

$$l_n^\gamma m^{-\gamma n} m^{(\beta-1)n} \epsilon_n^\beta L(\epsilon_n m^n)^{-1} = o(1).$$

Thus letting $\delta \rightarrow 0$ in (47) and Lemma 7 yields the desired result. \square

Proof of (ii) in Theorem 2: Recall H2 from (68). By taking A large enough in (48) and (49), we have

$$\begin{aligned} \sum_{k \notin H_2} P(Z_n = k) P(S_k \geq k\epsilon_n) &= \left(\sum_{1 \leq k \leq \delta l_n} + \sum_{A l_n < k < A m^n} + \sum_{k \geq A m^n} \right) P(Z_n = k) P(S_k \geq k\epsilon_n) \\ &\leq C(2 + A^{\gamma+1-\beta+\eta}) \epsilon_n^{-\beta} m^{(1-\beta)n} L(\epsilon_n m^n) \\ &\quad + C(A^{-2\gamma} + \delta^\gamma) l_n^\gamma m^{-\gamma n}. \end{aligned} \quad (71)$$

Since $\chi_n \rightarrow \infty$, we have $\epsilon_n^{-\beta} m^{(1-\beta)n} L(\epsilon_n m^n) = o(l_n^\gamma m^{-\gamma n})$. Thus

$$\overline{\lim}_{n \rightarrow \infty} l_n^{-\gamma} m^{\gamma n} \sum_{k \notin H_2} P(Z_n = k) P(S_k \geq k\epsilon_n) \leq C(A^{-2\gamma} + \delta^\gamma).$$

By (67), we further have

$$\begin{aligned} V_I(\delta, A) &\leq \underline{\lim}_{n \rightarrow \infty} l_n^{-\gamma} m^{\gamma n} P(S_{Z_n} \geq Z_n \epsilon_n) \\ &\leq \overline{\lim}_{n \rightarrow \infty} l_n^{-\gamma} m^{\gamma n} P(S_{Z_n} \geq Z_n \epsilon_n) \leq C(A^{-2\gamma} + \delta^\gamma) + V_S(\delta, A). \end{aligned} \quad (72)$$

Letting $\delta \rightarrow 0$ and $A \rightarrow \infty$ yields (12). \square

Proof of (iii) in Theorem 2: Note that $\chi_n \rightarrow y \in (0, \infty)$ implies that

$$l_n^\gamma m^{-\gamma n} \sim y \epsilon_n^\beta m^{(\beta-1)n} L(\epsilon_n m^n)^{-1}.$$

Then the desired result follows from (54), (67), (49) and (61). \square

Proof of (iv) in Theorem 2: Combining Lemmas 6 and 7 together and letting $\delta \rightarrow 0$ yield the desired result. We have completed the proof of Theorem 2. \square

3.3. Proof of Theorem 6

First, note that $\int_0^\infty P\left(U_s \geq u^{\frac{\alpha-1}{\alpha}} x\right) \omega(u) du < \infty$. Then by (4), for any $\delta > 0$,

$$\lim_{n \rightarrow \infty} \sup_{k \geq \delta m^n} |P(S_k \geq \epsilon_n k) - P(U_s \geq \epsilon_n k/b(k))| = 0.$$

Thus

$$\sum_{k \geq \delta m^n} P(Z_n = k) P(S_k \geq \epsilon_n k) = (1 + o(1)) \sum_{k \geq \delta m^n} P(Z_n = k) P(U_s \geq \epsilon_n k/b(k)).$$

Denote by $\bar{F}_s(x) = P(U_s \geq x)$. Then we have

$$\begin{aligned} & \sum_{k \geq \delta m^n} P(Z_n = k) P(S_k \geq \epsilon_n k) \\ &= (1 + o(1)) \sum_{k \geq \delta m^n} P(Z_n = k) \bar{F}_s \left(\epsilon_n m^n b(m^n)^{-1} \left(\frac{k}{m^n} \right)^{\frac{\alpha-1}{\alpha}} \frac{s(m^n)}{s(k)} \right) \\ &= (1 + o(1)) E \left[\bar{F}_s \left(\epsilon_n m^n b(m^n)^{-1} (W_n)^{\frac{\alpha-1}{\alpha}} \frac{s(m^n)}{s(W_n m^n)} \right) 1_{\{W_n \geq \delta\}} \right] \\ &\rightarrow \int_\delta^\infty \bar{F}_s \left(u^{\frac{\alpha-1}{\alpha}} x \right) \omega(u) du. \end{aligned}$$

On the other hand, by (22), as $n \rightarrow \infty$,

$$\sum_{k \leq \delta m^n} P(Z_n = k) P(S_k \geq \epsilon_n k) \leq \sum_{k \leq \delta m^n} P(Z_n = k) = (1 + o(1)) \int_0^\delta \omega(u) du. \quad (73)$$

Letting δ go to 0 yields the desired result.

3.4. Proofs of Theorem 5 and Corollary 2

Applying (50) with $\epsilon_n = \epsilon$, $k > C_s \epsilon^{\frac{t}{1-t}} =: A(s, t, \epsilon)$ and $s = \frac{2\gamma+2}{t-1} > 1$ implies

$$m^{\gamma n} \sum_{k \geq 1} P(Z_n = k) P(S_n \geq \epsilon k)$$

$$\begin{aligned}
&\leq C \sum_{k \geq 1} k^{\gamma-1} P(S_n \geq \epsilon k) \\
&\leq C \sum_{k \leq A(s,t,\epsilon)} k^{\gamma-1} + C \sum_{k > A(s,t,\epsilon)} k^{\gamma-1} P(S_n \geq \epsilon k) \\
&\leq CA(s,t,\epsilon)^\gamma + C \sum_{k \geq 1} k^\gamma P(X_1 \geq s^{-1} \epsilon k) + C \sum_{k > A(s,t,\epsilon)} \epsilon^{-ts/2} k^{-2},
\end{aligned}$$

which is finite under the assumption of the theorem. Then dominated convergence theorem yields Theorem 5. Corollary 2 follows from the same argument above. \square

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