Rosenthal’s inequalities for independent and negatively dependent random variables under sub-linear expectations with applications*

LI-XIN ZHANG

Department of Mathematics, Zhejiang University, Hangzhou 310027

(Email:stazlx@zju.edu.cn)

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Abstract

Classical Kolmogorov’s and Rosenthal’s inequalities for the maximum partial sums of random variables are basic tools for studying the strong laws of large numbers. In this paper, motivated by the notion of independent and identically distributed random variables under the sub-linear expectation initiated by Peng (2006, 2008b), we introduce the concept of negative dependence of random variables and establish Kolmogorov’s and Rosenthal’s inequalities for the maximum partial sums of negatively dependent random variables under the sub-linear expectations. As an application, we show that Kolmogorov’s strong law of larger numbers holds for independent and identically distributed under a continuous sub-linear expectation if and only if the corresponding Choquet integral is finite.

Keywords: sub-linear expectation; capacity; Kolmogorov’s inequality; Rosenthal’s inequality; negative dependence; strong laws of large numbers

AMS 2010 subject classifications: 60F15; 60F05

1 Introduction and notations.

Non-additive probabilities and non-additive expectations are useful tools for studying uncertainties in statistics, measures of risk, superhedging in finance and non-linear stochastic calculus, c.f. Denis and Martini (2006), Gilboa (1987), Marinacci (1999), Peng (1997, 1999, 2006, 2008a) etc. This paper considers the general sub-linear expectations and related non-additive probabilities generated by them. The notion of independent and identically distributed

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distributed random variables under the sub-linear expectations is introduced by Peng (2006, 2008b) and the weak convergence such as central limit theorems and weak laws of large numbers are studied. Because the proofs of classical Kolmogorov’s inequalities and Rosenthal’s inequalities for the maximum partial sums of random variables depend basically on the additivity of the probabilities and the expectations, such inequalities have not been established under the sub-linear expectations. As a result, very few results on strong laws of larger numbers are found under the sub-linear expectations. Recently, Chen (2010) obtained Kolmogorov’s strong law of larger numbers for i.i.d. random variables under the condition of finite \((1 + \epsilon)\)-moments by establishing an inequality of an exponential moment of partial sums of truncated independent random variables. The moment condition is much stronger than the one for the classical Kolmogorov strong law of larger numbers. Also, Gao and Xu (2011, 2012) studied the large deviations and moderate deviations for quasi-continuous random variables in a complete separable metric space under the Choquet capacity generalized by a regular sub-linear expectation. The main purpose of this paper is to establish basic inequalities for the maximum partial sums of independent random variables in the general sub-linear expectation spaces. These inequalities are basic tools to study the strong limit theorems. In the remainder of this section, we give some notations under the sub-linear expectations. For explaining our main idea, we prove Kolmogorov’s inequality as our first result. And then, we introduce the concept of negative dependence under the sub-linear expectation which is an extension of independence as well as the classical negative dependence. In the next section, we establish Rosenthal’s inequalities for this kind of negatively dependent random variables. In Section 3, as applications of these inequalities, we establish the Kolmogorov type strong laws of large numbers under the weakest moment conditions. In particular, we show that Kolmogorov’s type strong law of large numbers holds for independent and identically distributed random variables under a continuous sub-linear expectation if and only if the the corresponding Choquet integral is finite.

We use the notations of Peng (2008b). Let \((\Omega, \mathcal{F})\) be a given measurable space and let \(\mathcal{H}\) be a linear space of real functions defined on \((\Omega, \mathcal{F})\) such that if \(X_1, \ldots, X_n \in \mathcal{H}\) then \(\varphi(X_1, \ldots, X_n) \in \mathcal{H}\) for each \(\varphi \in C_{l,\text{Lip}}(\mathbb{R}_n)\), where \(C_{l,\text{Lip}}(\mathbb{R}_n)\) denotes the linear space of...
(local Lipschitz) functions \( \varphi \) satisfying
\[
|\varphi(x) - \varphi(y)| \leq C(1 + |x|^m + |y|^m)|x - y|, \quad \forall x, y \in \mathbb{R}^n,
\]
for some \( C > 0, m \in \mathbb{N} \) depending on \( \varphi \).

\( \mathcal{H} \) is considered as a space of “random variables”. In this case we denote \( X \in \mathcal{H} \).

**Remark 1.1** It is easily seen that if \( \varphi_1, \varphi_2 \in C_{l,Lip}(\mathbb{R}^n) \), then \( \varphi_1 \lor \varphi_2, \varphi_1 \land \varphi_2 \in C_{l,Lip}(\mathbb{R}^n) \) because \( \varphi_1 \lor \varphi_2 = \frac{1}{2}(\varphi_1 + \varphi_2 + |\varphi_1 - \varphi_2|), \varphi_1 \land \varphi_2 = \frac{1}{2}(\varphi_1 + \varphi_2 - |\varphi_1 - \varphi_2|) \).

**Definition 1.1** A sub-linear expectation \( \hat{E} \) on \( \mathcal{H} \) is a functional \( \hat{E}: \mathcal{H} \to \mathbb{R} \) satisfying the following properties: for all \( X, Y \in \mathcal{H} \), we have
(a) **Monotonicity**: If \( X \geq Y \) then \( \hat{E}[X] \geq \hat{E}[Y] \);
(b) **Constant preserving**: \( \hat{E}[c] = c \);
(c) **Sub-additivity**: \( \hat{E}[X + Y] \leq \hat{E}[X] + \hat{E}[Y] \);
(d) **Positive homogeneity**: \( \hat{E}[\lambda X] = \lambda \hat{E}[X] \), \( \lambda \geq 0 \).

The triple \((\Omega, \mathcal{H}, \hat{E})\) is called a sub-linear expectation space. Give a sub-linear expectation \( \hat{E} \), let us denote the conjugate expectation \( \hat{E} \) of \( \hat{E} \) by
\[
\hat{E}[X] := -\hat{E}[-X], \quad \forall X \in \mathcal{H}.
\]
Obviously, for all \( X \in \mathcal{H} \), \( \hat{E}[X] \leq \hat{E}[X] \).

**Definition 1.2** (Peng (2006,2008b))
(i) **(Identical distribution)** Let \( X_1 \) and \( X_2 \) be two \( n \)-dimensional random vectors defined respectively in sub-linear expectation spaces \((\Omega_1, \mathcal{H}_1, \hat{E}_1)\) and \((\Omega_2, \mathcal{H}_2, \hat{E}_2)\). They are called identically distributed, denoted by \( X_1 \overset{d}{=} X_2 \) if
\[
\hat{E}_1[\varphi(X_1)] = \hat{E}_2[\varphi(X_2)], \quad \forall \varphi \in C_{l,Lip}(\mathbb{R}_n).
\]
(ii) **(Independence)** In a sub-linear expectation space \((\Omega, \mathcal{H}, \hat{E})\), a random vector \( Y = (Y_1, \ldots, Y_n) \), \( Y_i \in \mathcal{H} \) is said to be independent to another random vector \( X = (X_1, \ldots, X_m) \), \( X_i \in \mathcal{H} \) under \( \hat{E} \) if for each test function \( \varphi \in C_{l,Lip}(\mathbb{R}_m \times \mathbb{R}_n) \) we have
\[
\hat{E}[\varphi(X, Y)] = \hat{E}[\hat{E}[\varphi(x, y)]|_{x=X}],
\]
whenever $\varphi(x) := \hat{E}[\varphi(x,Y)] < \infty$ for all $x$ and $\hat{E}(|\varphi(X)|) < \infty$. 

(iii) **(IID random variables)** A sequence of random variables $\{X_n; n \geq 1\}$ is said to be independent and identically distributed, if $X_i \overset{d}{=} X_1$ and $X_{i+1}$ is independent to $(X_{i+1}, \ldots, X_n)$ for each $i \geq 1$.

As shown by Peng (2008b), it is important to note that under sub-linear expectations the condition that “$Y$ is independent to $X$” does not implies automatically that “$X$ is independent to $Y$”.

From the definition of independence, it is easily seen that, if $Y$ is independent to $X$ and $X \geq 0, \hat{E}[Y] \geq 0$, then

$$\hat{E}[XY] = \hat{E}[X] \hat{E}[Y].$$

(1.1)

Further, if $Y$ is independent to $X$ and $X \geq 0, Y \geq 0$, then

$$\hat{E}[XY] = \hat{E}[X] \hat{E}[Y], \quad \hat{E}[XY] = \hat{E}[X] \hat{E}[Y].$$

(1.2)

Notice that the independence of $X$ and $Y$ does not imply

$$\hat{E}[(X - \hat{E}[X])(Y - \hat{E}[Y])] = 0 \text{ (or } \leq 0).$$

So, even the second order moment $\hat{E} \left( \left( \sum_{k=1}^{n} (X_k - \hat{E}[X_k]) \right)^2 \right)$ can not be estimated in the classical may for a sequence $\{X_n; n \geq 1\}$ of i.i.d. random variables. To explain our main idea, we first give the following result on Kolmogorov’s inequality.

**Theorem 1.1** (Kolmogorov’s inequality) Let $\{X_1, \ldots, X_n\}$ be a sequence of random variables in $(\Omega, \mathcal{F}, \hat{E})$ with $\hat{E}[X_k] = 0, k = 1, \ldots, n$. Suppose $X_k$ is independent to $(X_{k+1}, \ldots, X_n)$ for each $k = 1, \ldots, n - 1$. Denote $S_k = X_1 + \cdots + X_k$. Then

$$\hat{E}[(\max_{k \leq n} S_k)^2] \leq \sum_{k=1}^{n} \hat{E}[X_k^2].$$

(1.3)

In particular,

$$\hat{E}[(S_n^+)^2] = \sum_{k=1}^{n} \hat{E}[X_k^2].$$

**Proof.** Set $T_k = \max (X_k, X_k + X_{k+1}, \ldots, X_k + \cdots + X_n)$. Then $T_k, T_k^+ \in \mathcal{F}$, and $T_k = X_k + T_{k+1}, T_k^2 = X_k^2 + 2X_k T_{k+1} + (T_{k+1})^2$. It follows that

$$\hat{E}[T_k^2] \leq \hat{E}[X_k^2] + 2\hat{E}[X_k T_{k+1}] + \hat{E}[(T_{k+1})^2].$$
Notice $\mathbb{E}[X_k T_{k+1}^+] = 0$ by (1.1). We conclude that \[
\mathbb{E}[T_k^2] \leq \mathbb{E}[X_k^2] + \mathbb{E}[(T_{k+1}^+)^2] \leq \mathbb{E}[X_k^2] + \mathbb{E}[T_{k+1}^2].
\] Hence $\mathbb{E}[T_k^2] \leq \sum_{k=1}^n \mathbb{E}[X_k^2]$. The proof is completed. □

In the above proof, the independence is utilized to get $\mathbb{E}[X_k T_{k+1}^+] \leq 0$ and so can be weakened. Recall that in the probability $(\Omega, \mathcal{F}, P)$, two random vectors $Y = (Y_1, \ldots, Y_n)$ and $X = (X_1, \ldots, X_m)$ are said to be negatively dependent if for each pair of coordinatewise nondecreasing (resp. non-increasing) functions $\varphi_1(x)$ and $\varphi_2(y)$ we have \[
E_P[\varphi_1(X) \varphi_2(Y)] \leq E_P[\varphi_1(X)] E_P[\varphi_2(Y)]
\] whenever the expectations considered exist.

We introduce the concept of negative dependence under the sub-linear expectation.

**Definition 1.3 (Negative dependence)** In a sub-linear expectation space $(\Omega, \mathcal{H}, \mathbb{E})$, a random vector $Y = (Y_1, \ldots, Y_n)$, $Y_i \in \mathcal{H}$ is said to be negatively dependent to another random vector $X = (X_1, \ldots, X_m)$, $X_i \in \mathcal{H}$ under $\mathbb{E}$ if for each pair of test functions $\varphi_1 \in C_{l,Lip}(\mathbb{R}_m)$ and $\varphi_2 \in C_{l,Lip}(\mathbb{R}_n)$ we have \[
\mathbb{E}[\varphi_1(X) \varphi_2(Y)] \leq \mathbb{E}[\varphi_1(X)] \mathbb{E}[\varphi_2(Y)]
\] whenever $\varphi_1(X) \geq 0$, $\mathbb{E}[\varphi_2(Y)] \geq 0$, $\mathbb{E}||\varphi_1(X) \varphi_2(Y)|| < \infty$, $\mathbb{E}||\varphi_1(X)|| < \infty$, $\mathbb{E}||\varphi_2(Y)|| < \infty$, and either $\varphi_1, \varphi_2$ are coordinatewise nondecreasing or $\varphi_1, \varphi_2$ are coordinatewise non-increasing.

It is obvious that, if $Y$ is independent to $X$, then $Y$ is negatively dependent to $X$. The following is the classical example introduced by Huber and Strassen (1973).

**Example 1** Let $\mathcal{P}$ be a family of probability measures defined on $(\Omega, \mathcal{F})$. For any random variable $\xi$, we denote the upper expectation by \[
\mathbb{E}[\xi] = \sup_{Q \in \mathcal{P}} E_Q[\xi].
\]
Then $\hat{E}[-]$ is a sub-linear expectation. Moreover, if $X$ and $Y$ are independent under each $Q \in \mathcal{P}$, then $Y$ is negatively dependent to $X$ under $\hat{E}$. In fact,

$$
\hat{E}[\varphi_1(X)\varphi_2(Y)] = \sup_{Q \in \mathcal{P}} E_Q[\varphi_1(X)\varphi_2(Y)] = \sup_{Q \in \mathcal{P}} E_Q[\varphi_1(X)]E_Q[\varphi_2(Y)] \\
\leq \sup_{Q \in \mathcal{P}} E_Q[\varphi_1(X)] \sup_{Q \in \mathcal{P}} E_Q[\varphi_2(Y)] = \hat{E}[\varphi_1(X)]\hat{E}[\varphi_2(Y)]
$$

whenever $\varphi_1(X) \geq 0$ and $\hat{E}[\varphi_2(Y)] \geq 0$.

However, $Y$ may be not independent to $X$.

With the similar argument, we can show that $Y$ is negatively dependent to $X$ under $\hat{E}$ if $X$ and $Y$ are negatively dependent under each $Q \in \mathcal{P}$.

According to its proof, the conclusion of Theorem 1.1 remains true under the concept of negative dependence.

**Corollary 1.1** Let $\{X_1, \ldots, X_n\}$ be a sequence of random variables in $(\Omega, \mathcal{H}, \hat{E})$ with $\hat{E}[X_k] = 0$, $k = 1, \ldots, n$. Suppose $X_k$ is negatively dependent to $(X_{k+1}, \ldots, X_n)$ for each $k = 1, \ldots, n - 1$. Then (1.3) holds.

Our basic idea for obtaining Theorem 1.1 comes from Matula (1992) who established Kolmogorov’s inequality for the classical negatively dependent random variables.

### 2 Rosnethal’s inequalities

In this section, we extend Kolmogorov’s inequality to Rosnethal’s inequality. For moment inequalities of partial sums of the classical negatively dependent random variables and related strong limit theorems, one can refer to Shao (2000), Su, Zhao and Wang (1997), Yuan and An (2009), Zhang (2000, 2001a, 2001b), Zhang and Wen (2001) etc. Some ideas from these papers will be used in the lines of our technical proofs.

**Theorem 2.1** (Rosnethal’s inequality) Let $\{X_1, \ldots, X_n\}$ be a sequence of random variables in $(\Omega, \mathcal{H}, \hat{E})$ with $\hat{E}[X_k] = 0$, $k = 1, \ldots, n$. Suppose $X_k$ is negatively dependent to $(X_{k+1}, \ldots, X_n)$ for each $k = 1, \ldots, n - 1$. Then

$$
\hat{E}\left[\max_{k \leq n} S_k \right]^p \leq 2^{2-p} \sum_{k=1}^{n} \hat{E}[|X_k|^p], \quad \text{for } 1 \leq p \leq 2
$$
Lemma 2.1. Let \( \{X_1, \ldots, X_n\} \) be a sequence of random variables in \((\Omega, \mathcal{F}, \mathbb{E})\) with \( \mathbb{E}[X_k] = 0, \ k = 1, \ldots, n \). Suppose \( X_{k+1} \) is negatively dependent to \((X_1, \ldots, X_k)\) for each \( k = 1, \ldots, n-1 \). Then

\[
\mathbb{E}\left[\max_{1 \leq k \leq n} |X_k|^p \right] \leq C_p \left\{ \sum_{k=1}^n \mathbb{E}[|X_k|^p] + \left( \sum_{k=1}^n \mathbb{E}[|X_k|^2] \right)^{p/2} \right\}, \quad \text{for } p \geq 2, \tag{2.2}
\]

where \( C_p \) is a positive constant depending only on \( p \).

If we consider the sequence \( \{X_1, X_2, \ldots, X_n\} \) in the reverse order as \( \{X_n, X_{n-1}, \ldots, X_1\} \), by Theorem 2.1 we have the following corollary.

**Corollary 2.1** Let \( \{X_1, \ldots, X_n\} \) be a sequence of random variables in \((\Omega, \mathcal{F}, \mathbb{E})\) with \( \mathbb{E}[X_k] = 0, \ k = 1, \ldots, n \). Suppose \( X_{k+1} \) is negatively dependent to \((X_1, \ldots, X_k)\) for each \( k = 1, \ldots, n-1 \). Then

\[
\mathbb{E}\left[\max_{1 \leq k \leq n} (S_n - S_k)^p \right] \leq 2^{2-p} \sum_{k=1}^n \mathbb{E}[|X_k|^p], \quad \text{for } 1 \leq p \leq 2 \tag{2.3}
\]

and

\[
\mathbb{E}\left[\max_{1 \leq k \leq n} (S_n - S_k)^p \right] \leq C_p \left\{ \sum_{k=1}^n \mathbb{E}[|X_k|^p] + \left( \sum_{k=1}^n \mathbb{E}[|X_k|^2] \right)^{p/2} \right\}, \quad \text{for } p \geq 2. \tag{2.4}
\]

In particular,

\[
\mathbb{E}\left[(S_n^+)^p \right] \leq 2^{2-p} \sum_{k=1}^n \mathbb{E}[|X_k|^p], \quad \text{for } 1 \leq p \leq 2 \tag{2.5}
\]

and

\[
\mathbb{E}\left[(S_n^+)^p \right] \leq C_p \left\{ \sum_{k=1}^n \mathbb{E}[|X_k|^p] + \left( \sum_{k=1}^n \mathbb{E}[|X_k|^2] \right)^{p/2} \right\}, \quad \text{for } p \geq 2.
\]

To prove Theorem 2.1 we need Hölder’s inequality under the sub-linear expectation which can be proved by the same may under the linear expectation due to the properties of the monotonicity and sub-additivity.

**Lemma 2.1** (Hölder’s inequality) Let \( p, q > 1 \) be two real numbers satisfying \( \frac{1}{p} + \frac{1}{q} = 1 \). Then for two random variables \( X, Y \) in \((\Omega, \mathcal{F}, \mathbb{E})\) we have

\[
\mathbb{E}[|XY|] \leq \left( \mathbb{E}[|X|^p] \right)^{\frac{1}{p}} \left( \mathbb{E}[|Y|^q] \right)^{\frac{1}{q}}.
\]

**Proof of Theorem 2.1** Let \( T_k \) be defined as in the proof of Theorem 1.1. We first prove (2.1). Substituting \( x = X_k \) and \( y = T_{k+1}^+ \) to the following elementary inequality

\[
|x + y|^p \leq 2^{2-p} |x|^p + |y|^p + px|y|^{p-1}\text{sgn}y, \quad 1 \leq p \leq 2
\]
yields
\[
\hat{E}[|T_k|^p] \leq 2^{2-p} \hat{E}[|X_k|^p] + \hat{E}[(T_{k+1}^+)^p] + p\hat{E}[X_k(T_{k+1}^+)^{p-1}]
\]
\[
\leq 2^{2-p} \hat{E}[|X_k|^p] + \hat{E}[|T_{k+1}|^p]
\]
by the definition of negative dependence and the facts that \( \hat{E}[X_k] = 0 \), \( T_{k+1}^+ \geq 0 \), and \( T_{k+1}^+ \) is a coordinatewise nondecreasing function of \( X_{k+1}, \ldots, X_n \). Hence
\[
\hat{E}[|T_1|^p] \leq 2^{2-p} \sum_{k=1}^{n-1} \hat{E}[|X_k|^p] + \hat{E}[|X_n|^p].
\]
So, (2.1) is proved.

For (2.2), we first prove the Marcinkiewicz-Zygmund inequality:
\[
\hat{E}\left[\max_{k \leq n} S_k^{p} \right] \leq C_p \hat{E}\left[ \left( \sum_{k=1}^{n} X_k^2 \right)^{p/2} \right], \quad p \geq 2.
\] (2.6)

By the following elementary inequality
\[
|x + y|^p \leq 2^p p^2 |x|^p + |y|^p + px|y|^{p-1} sgn y + 2^p p^2 x^2 |y|^{p-2}, \quad p \geq 2,
\]
we have
\[
|T_k|^p \leq 2^p p^2 |X_k|^p + |T_{k+1}|^p + p X_k(T_{k+1}^+)^{p-1} + 2^p p^2 X_k^2(T_{k+1}^+)^{p-2}.
\]
It follows that
\[
|T_1|^p \leq 2^p p^2 \sum_{k=1}^{n} |X_k|^p + p \sum_{k=1}^{n-1} X_k(T_{k+1}^+)^{p-1} + 2^p p^2 \left( \sum_{k=1}^{n} X_k^2 \right) |T_1|^{p-2}.
\]
Hence by the definition of the negative dependence and Hölder’s inequality,
\[
\hat{E}[|T_k|^p] \leq 2^p p^2 \hat{E}\left[ \sum_{k=1}^{n} |X_k|^p \right] + p \sum_{k=1}^{n-1} \hat{E}\left[ X_k(T_{k+1}^+)^{p-1} \right] + 2^p p^2 \hat{E}\left[ \left( \sum_{k=1}^{n} X_k^2 \right)^{p/2} \right] \hat{E}[|T_1|^{p-2}]
\]
\[
\leq 2^p p^2 \hat{E}\left[ \sum_{k=1}^{n} |X_k|^p \right] + 2^p p^2 \left( \hat{E}\left[ \left( \sum_{k=1}^{n} X_k^2 \right)^{p/2} \right] \right)^{2/p} \left( \hat{E}[|T_1|^p] \right)^{1-2/p}.
\]
Note
\[
\left( \sum_{k=1}^{n} |x_k|^p \right)^{2/p} = \left( \sum_{k=1}^{n} |x_k^2|^{p/2} \right)^{2/p} \leq \sum_{k=1}^{n} x_k^p \quad \text{for } 2/p \leq 1.
\]
So
\[
\sum_{k=1}^{n} |X_k|^p \leq \left( \sum_{k=1}^{n} X_k^2 \right)^{p/2}.
\]
Then
\[ \hat{E}[|T_k|^p] \leq 2^p p^2 \hat{E} \left[ \left( \sum_{k=1}^{n} X_k^2 \right)^{p/2} \right] + 2^p p^2 \left( \hat{E} \left[ \left( \sum_{k=1}^{n} X_k^2 \right)^{p/2} \right] \right)^{2 - \frac{2}{p}} \left( \hat{E}[|T_1|^p] \right)^{1 - \frac{2}{p}}, \]
which implies
\[ \hat{E}[|T_k|^p] \leq (2^{p+1} p^2)^{p/2} \hat{E} \left[ \left( \sum_{k=1}^{n} X_k^2 \right)^{p/2} \right]. \]

The Marcinkiewicz-Zygmund inequality (2.6) is proved.

Now, by the Marcinkiewicz-Zygmund inequality (2.6), we have
\[ \hat{E}[|T_k|^p] \leq C_p \hat{E} \left[ \left( \sum_{k=1}^{n} (X_k^+)^2 \right)^{p/2} \right] + C_p \hat{E} \left[ \left( \sum_{k=1}^{n} (X_k^-)^2 \right)^{p/2} \right] \leq C_p \hat{E} \left[ \left( \sum_{k=1}^{n} \left[ (X_k^+)^2 - \hat{E}(X_k^+)^2 \right] \right)^{p/2} \right] + C_p \hat{E} \left[ \left( \sum_{k=1}^{n} \left[ (X_k^-)^2 - \hat{E}(X_k^-)^2 \right] \right)^{p/2} \right]. \]

When \( 2 \leq p \leq 4 \), applying (2.1) to the sequences \( \{X_1^+, \ldots, X_n^+\} \) and \( \{X_1^-, \ldots, X_n^-\} \) respectively yields
\[ \hat{E} \left[ \left( \sum_{k=1}^{n} \left[ (X_k^+)^2 - \hat{E}(X_k^+)^2 \right] \right)^{p/2} \right] \leq 2^{2 - \frac{p}{2}} \sum_{k=1}^{n} \hat{E} \left[ |X_k^+|^2 - \hat{E}(X_k^+)^2 \right]^{p/2} \leq C_p \sum_{k=1}^{n} \hat{E}[|X_k|^p] \]
and
\[ \hat{E} \left[ \left( \sum_{k=1}^{n} \left[ (X_k^-)^2 - \hat{E}(X_k^-)^2 \right] \right)^{p/2} \right] \leq C_p \sum_{k=1}^{n} \hat{E}[|X_k|^p]. \]

Substituting the above estimates to (2.7) yield (2.2).

Suppose (2.2) is proved for \( 2^l < p \leq 2^{l+1} \). Then applying it to the sequences \( \{X_1^+, \ldots, X_n^+\} \) and \( \{X_1^-, \ldots, X_n^-\} \) respectively with \( 2^l < p/2 \leq 2^{l+1} \) yields
\[
\hat{E} \left[ \left( \sum_{k=1}^{n} \left[ (X_k^+)^2 - \hat{E}(X_k^+)^2 \right] \right)^{p/2} \right] \\ \leq C_p \sum_{k=1}^{n} \hat{E} \left[ |X_k^+|^2 - \hat{E}(X_k^+)^2 \right]^{p/4} + C_p \left( \sum_{k=1}^{n} \hat{E} \left[ |X_k^+|^2 - \hat{E}(X_k^+)^2 \right] \right)^{p/4} \\ \leq C_p \sum_{k=1}^{n} \hat{E}[|X_k|^p] + C_p \left( \sum_{k=1}^{n} \hat{E}[|X_k|^4] \right)^{p/4}. \quad (2.8)
\]
and
\[
\hat{E}\left[\left(\sum_{k=1}^{n} [(X_k - k)^2 - \hat{E}[(X_k - k)^2]]^+\right)^{p/2}\right] \leq C_p \sum_{k=1}^{n} \hat{E}[|X_k|^p] + C_p \left(\sum_{k=1}^{n} \hat{E}[|X_k|^4]\right)^{p/4}. \tag{2.9}
\]

By applying Hölder’s inequality, it follows that
\[
\hat{E}[X_k^4] = \hat{E}\left[\left(X_k^2\right)^{p/4-2}\left(|X_k|^p\right)^{2/2}\right] \leq \left(\hat{E}[X_k^2]\right)^{p/4-2}\left(\hat{E}[|X_k|^p]\right)^{p/2-2},
\]
which implies
\[
\left(\sum_{k=1}^{n} \hat{E}[|X_k|^4]\right)^{p/4} \leq C_p \left\{\sum_{k=1}^{n} \hat{E}[|X_k|^p] + \left(\sum_{k=1}^{n} \hat{E}[|X_k|^2]\right)^{p/2}\right\}. \tag{2.10}
\]

by some elementary calculation. Substituting (2.8), (2.9) and (2.10) to (2.7), we conclude that (2.2) is also valid for \(2^{l+1} < p \leq 2^{l+2}\). By the induction, (2.2) proved. ∎

3 Strong laws of large numbers under capacities

Let \(G \subset F\). A function \(V : G \to [0, 1]\) is called a capacity if
\[
V(\emptyset) = 0, \ V(\Omega) = 1 \text{ and } V(A) \leq V(B) \ \forall \ A \subset B, \ A, B \in G.
\]
It is called to be sub-additive if \(V(A \cup B) \leq V(A) + V(B)\) for all \(A, B \in G\) with \(A \cup B \in G\).

Here we only consider the capacities generated by a sub-linear expectation. Let \((\Omega, \mathcal{H}, \hat{E})\) be a sub-linear space, and \(\hat{E}\) be the conjugate expectation of \(\hat{E}\). Furthermore, let us denote a pair \((\mathcal{V}, \mathcal{V})\) of capacities by
\[
\mathcal{V}(A) := \inf\{\hat{E}[\xi] : I_A \leq \xi, \xi \in \mathcal{H}\}, \ \mathcal{V}(A) := 1 - \mathcal{V}(A^c), \ \forall A \in \mathcal{F},
\]
where \(A^c\) is the complement set of \(A\). Then
\[
\mathcal{V}(A) := \hat{E}[I_A], \ \mathcal{V}(A) := \hat{E}[I_A], \ \text{if } I_A \in \mathcal{H}
\]
\[
\hat{E}[f] \leq \mathcal{V}(A) \leq \hat{E}[g], \ \hat{E}[f] \leq \mathcal{V}(A) \leq \hat{E}[g], \ \text{if } f \leq I_A \leq g, \ f, g \in \mathcal{H}. \tag{3.1}
\]

The corresponding Choquet integrals/expecations \((C_{\mathcal{V}}, C_{\mathcal{V}})\) are defined by
\[
C_{\mathcal{V}}[X] = \int_{0}^{\infty} V(X \geq t)dt + \int_{-\infty}^{0} [V(X \geq t) - 1] dt
\]
with \(V\) being replaced by \(\mathcal{V}\) and \(\mathcal{V}\) respectively.
Definition 3.1  (I) A sub-linear expectation \( \hat{E} : \mathcal{H} \rightarrow \mathbb{R} \) is called to be countably sub-additive if it satisfies

\[
\text{(e) Countable sub-additivity: } \hat{E}[X] \leq \sum_{n=1}^{\infty} \hat{E}[X_n], \quad \text{whenever } X \leq \sum_{n=1}^{\infty} X_n,
\]

\( X, X_n \in \mathcal{H} \) and \( X \geq 0, X_n \geq 0, \quad n = 1, 2, \ldots \);

It is called to continuous if it satisfies

\[
\text{(f) Continuity from below: } \hat{E}[X_n] \uparrow \hat{E}[X] \text{ if } 0 \leq X_n \uparrow X, \quad \text{where } X_n, X \in \mathcal{H};
\]

\[
\text{(g) Continuity from above: } \hat{E}[X_n] \downarrow \hat{E}[X] \text{ if } 0 \leq X_n \downarrow X, \quad \text{where } X_n, X \in \mathcal{H}.
\]

(II) A function \( V : \mathcal{F} \rightarrow [0, 1] \) is called to be countably sub-additive if

\[
V\left(\bigcup_{n=1}^{\infty} A_n\right) \leq \sum_{n=1}^{\infty} V(A_n) \quad \forall A_n \in \mathcal{F}.
\]

(III) A capacity \( V : \mathcal{F} \rightarrow [0, 1] \) is called a continuous capacity if it satisfies

\[
\text{(III1) Continuity from below: } V(A_n) \uparrow V(A) \text{ if } A_n \uparrow A, \quad \text{where } A_n, A \in \mathcal{F};
\]

\[
\text{(III2) Continuity from above: } V(A_n) \downarrow V(A) \text{ if } A_n \downarrow A, \quad \text{where } A_n, A \in \mathcal{F}.
\]

Example (continued) The sub-linear expectation \( \hat{E} \) defined in Example 1 is continuous from below, and so is countably sub-additive. If \( \mathcal{H} \) is the set of all random variables and \( \mathcal{P} \) is a weakly compact set of probability measures defined on \( (\Omega, \mathcal{F}) \), then \( (\mathcal{V}, V) \) is a pair of continuous capacities.

Definition 3.2 Let \( \{X_n; n \geq 1\} \) be a sequence of random variables in the sub-linear expectation space \( (\Omega, \mathcal{H}, \hat{E}) \). \( X_1, X_2, \ldots \) are said to be independent if \( X_{i+1} \) is independent to \( (X_1, \ldots, X_i) \) for each \( i \geq 1 \), they are said to be negatively dependent if \( X_{i+1} \) is negatively dependent to \( (X_1, \ldots, X_i) \) for each \( i \geq 1 \), and they are said to be identically distributed if \( X_i \overset{d}{=} X_1 \) for each \( i \geq 1 \).

It is obvious that, if \( \{X_n; n \geq 1\} \) is a sequence of independent random variables and \( f_1(x), f_2(x), \ldots \in C_{l,Lip}(\mathbb{R}) \), then \( \{f_n(X_n); n \geq 1\} \) is also a sequence of independent random variables; if \( \{X_n; n \geq 1\} \) is a sequence of negatively dependent random variables...
and \( f_1(x), f_2(x), \ldots \in C_{Lip}(\mathbb{R}) \) are non-decreasing (resp. non-increasing) functions, then 
\( \{f_n(X_n); n \geq 1\} \) is also a sequence of negatively dependent random variables.

For a sequence \( \{X_n; n \geq 1\} \) of random variables in the sub-linear expectation space 
\((\Omega, \mathcal{H}, \hat{E})\), we denote \( S_n = \sum_{k=1}^{n} X_k, S_0 = 0 \). The main purpose of this section is to establish the following Kolmogorov type strong laws of large numbers.

**Theorem 3.1**

(a) Let \( \{X_n; n \geq 1\} \) be a sequence of negatively dependent and identically distributed random variables. Suppose \( V \) is countably sub-additive, \( C_V(||X_1||) < \infty \) and \( \lim_{c \to \infty} \hat{E}[(|X_1| - c)^+] = 0 \). Then
\[
V \left( \left\{ \liminf_{n \to \infty} \frac{S_n}{n} < \hat{E}[X_1] \right\} \cap \left\{ \limsup_{n \to \infty} \frac{S_n}{n} > \hat{E}[X_1] \right\} \right) = 0. \tag{3.2}
\]

(b) Suppose \( \{X_n; n \geq 1\} \) is a sequence of independent and identically distributed random variables, and \( V \) is continuous. If
\[
V \left( \limsup_{n \to \infty} \left| \frac{S_n}{n} \right| = +\infty \right) < 1, \tag{3.3}
\]
then \( C_V(||X_1||) < \infty \).

The following corollary follows from Theorem 3.1 immediately.

**Corollary 3.1** Suppose \( \mathcal{H} \) is a monotone class in the sense that \( X \in \mathcal{H} \) whenever \( \mathcal{H} \ni X_n \downarrow X \geq 0 \). Assume that \( \hat{E} \) is continuous. Let \( \{X_n; n \geq 1\} \) be a sequence of independent and identically distributed random variables in \((\Omega, \mathcal{H}, \hat{E})\). Then
\[
(3.3) \implies C_V(||X_1||) < \infty \implies (3.2). \tag{3.3} \implies \cdot \tag{3.2}
\]

Because \( V \) may be not countably sub-additive in general, we define an outer capacity \( V^* \) by
\[
V^*(A) = \inf \left\{ \sum_{n=1}^{\infty} V(A_n) : A \subset \bigcup_{n=1}^{\infty} A_n \right\}, \quad V^*(A) = 1 - V^*(A^c), \quad A \in \mathcal{F}.
\]

Then it can be shown that \( V^*(A) \) is a countably sub-additive capacity with \( V^*(A) \leq V(A) \) and the following properties:

(a*) If \( V \) is countably sub-additive, then \( V^* \equiv V \).
(b*) If \( I_A \leq g, g \in \mathcal{H} \), then \( V^*(A) \leq \hat{E}[g] \). Further, if \( \hat{E} \) is countably sub-additive, then
\[
\hat{E}[f] \leq V^*(A) \leq V(A) \leq \hat{E}[g], \quad \forall f \leq I_A \leq g, f, g \in \mathcal{H}.
\] (3.4)

(c*) \( V^* \) is the largest countably sub-additive capacity satisfying the property that \( V^*(A) \leq \hat{E}[g] \) whenever \( I_A \leq g \in \mathcal{H} \), i.e., if \( V \) is also a countably sub-additive capacity satisfying \( V(A) \leq \hat{E}[g] \) whenever \( I_A \leq g \in \mathcal{H} \), then \( V(A) \leq V^*(A) \).

In fact, it is obvious that (c*) implies (a*). For (b*) and (c*), suppose \( A \subset \bigcup_{n=1}^{\infty} A_n \), \( \sum_{n=1}^{\infty} V(A_n) \leq V^*(A) + \epsilon/2 \) with \( I_{A_n} \leq f_n \in \mathcal{H} \) and \( \hat{E}[f_n] \leq V(A_n) + \epsilon/2^{n+2} \). If \( \mathcal{H} \ni f \leq I_A \), then
\[
f \leq \sum_{n=1}^{\infty} I_{A_n} \leq \sum_{n=1}^{\infty} f_n,
\]
which implies
\[
\hat{E}[f] \leq \sum_{n=1}^{\infty} E[f_n] \leq \sum_{n=1}^{\infty} V(A_n) + \sum_{n=1}^{\infty} \epsilon/2^{n+2} \leq V^*(A) + \epsilon
\]
by the countable sub-additivity of \( \hat{E} \). While, if \( V \) is countably sub-additive, then
\[
V(A) \leq \sum_{n=1}^{\infty} V(A_n) \leq \sum_{n=1}^{\infty} \hat{E}[f_n] \leq \sum_{n=1}^{\infty} V(A_n) + \sum_{n=1}^{\infty} \epsilon/2^{n+2} \leq V^*(A) + \epsilon.
\]

**Theorem 3.2** Let \( \{X_n; n \geq 1\} \) be a sequence identically distributed random variables in \( (\Omega, \mathcal{H}, \hat{E}) \).

(a) Suppose \( X_1, X_2, \ldots \) are negatively dependent with \( C_V[|X_1|] < \infty \) and \( \lim_{c \to \infty} \hat{E}[(|X_1| - c)^+] = 0 \). Then
\[
V^* \left( \left\{ \liminf_{n \to \infty} \frac{S_n}{n} < \hat{E}[X_1] \right\} \cap \left\{ \limsup_{n \to \infty} \frac{S_n}{n} > \hat{E}[X_1] \right\} \right) = 0.
\] (3.5)

(b) Suppose \( X_1, X_2, \ldots \) are independent, \( V^* \) is continuous and \( \hat{E} \) is countably sub-additive.

If
\[
V^* \left( \limsup_{n \to \infty} \frac{|S_n|}{n} = +\infty \right) < 1,
\] (3.6)
then \( C_V[|X_1|] < \infty \).

For proving the theorems, we need some properties of the sub-linear expectations and capacities. We define an extension of \( \hat{E} \) on the space of all random variables by
\[
E[X] = \inf \{ \hat{E}[Y] : X \leq Y, Y \in \mathcal{H} \}.
\]
Then \( \mathbb{E} \) is a sub-linear expectation on the space of all random variables, and

\[
\mathbb{E}[X] = \hat{\mathbb{E}}[X] \quad \forall X \in \mathcal{H}, \quad \forall (A) = \mathbb{E}[I_A] \quad \forall A \in \mathcal{F}.
\]

We have the following properties.

**Lemma 3.1** (P1) *If \( \hat{\mathbb{E}} \) is continuous from below, then it is countably sub-additive; Similarly, if \( \mathbb{V} \) is continuous from below, then it is countably sub-additive;*

(P2) *If \( \mathbb{V} \) is continuous from above, then \( \mathbb{V} \) and \( \mathbb{V} \) are continuous;*

(P3) *If \( \hat{\mathbb{E}} \) is continuous from above, then \( \hat{\mathbb{E}} \) is continuous from below controlled, that is, \( \hat{\mathbb{E}}[X_n] \uparrow \hat{\mathbb{E}}[X] \) if \( 0 \leq X_n \uparrow X \), where \( X_n, X \in \mathcal{H} \) and \( \hat{\mathbb{E}}X < \infty \);*

(P4) *Suppose \( \hat{\mathbb{E}} \) is countably sub-additive. If \( X \leq \sum_{n=1}^{\infty} X_n \), \( X, X_n \geq 0 \) and \( X \in \mathcal{H} \), then
\[
\hat{\mathbb{E}}[X] \leq \sum_{n=1}^{\infty} \mathbb{E}[X_n];
\]

(P5) *Set \( \mathcal{H} = \{A : I_A \in \mathcal{H}\} \), then \( \mathbb{V} \) is a countably sub-additive capacity in \( \mathcal{H} \) if \( \hat{\mathbb{E}} \) is countably sub-additive in \( \mathcal{H} \), and, \((\mathbb{V}, \mathbb{V})\) is a pair of continuous capacities in \( \mathcal{H} \) if \( \hat{\mathbb{E}} \) is continuous in \( \mathcal{H} \).*

**Proof.** For (P1), if \( 0 \leq X \leq \sum_{k=1}^{\infty} X_n \), \( 0 \leq X, X_n \in \mathcal{H} \), then

\[
\hat{\mathbb{E}}[X] = \hat{\mathbb{E}}\left(\sum_{k=1}^{\infty} X_k \wedge X\right) = \lim_{n \to \infty} \hat{\mathbb{E}}\left(\sum_{k=1}^{n} X_k \wedge X\right) \\
\leq \lim_{n \to \infty} \hat{\mathbb{E}}\left(\sum_{k=1}^{n} X_k\right) \leq \lim_{n \to \infty} \sum_{k=1}^{n} \hat{\mathbb{E}}[X_k] \leq \sum_{n=1}^{\infty} \hat{\mathbb{E}}[X_n].
\]

(P1) is proved.

For (P2), it is sufficient to note that \( A \setminus A_n \downarrow \emptyset \) and \( 0 \leq \mathbb{V}(A) - \mathbb{V}(A_n) \leq \mathbb{V}(A \setminus A_n) \).

Similarly, for (P3), for it is sufficient to note that \( X - X_n \downarrow 0 \) and \( 0 \leq \hat{\mathbb{E}}[X] - \hat{\mathbb{E}}[X_n] \leq \hat{\mathbb{E}}[X - X_n] \).

For (P4), choose \( 0 \leq Y_n \in \mathcal{H} \) such that \( Y_n \geq X_n \), \( \hat{\mathbb{E}}[Y_n] \leq \mathbb{E}[X_n] + \frac{\epsilon}{2n+1} \). Then

\[
X \leq \sum_{n=1}^{\infty} Y_n.
\]

By the the sub-additivity of \( \hat{\mathbb{E}} \),

\[
\hat{\mathbb{E}}[X] \leq \sum_{n=1}^{\infty} \hat{\mathbb{E}}[Y_n] \leq \sum_{n=1}^{\infty} (\mathbb{E}[X_n] + \frac{\epsilon}{2n+1}) \leq \sum_{n=1}^{\infty} \mathbb{E}[X_n] + \epsilon.
\]

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(P4) is proved. (P5) is obvious. □

The “the convergence part” of the Borel-Cantelli Lemma is still true for a countably sub-additive capacity.

**Lemma 3.2** (Borel-Cantelli’s Lemma) Let \( \{A_n, n \geq 1\} \) be a sequence of events in \( \mathcal{F} \). Suppose \( V(A_n) < \infty \), then

\[
V(A_n \text{ i.o.}) = 0, \quad \text{where} \quad \{A_n \text{ i.o.}\} = \bigcap_{n=1}^{\infty} \bigcup_{i=n}^{\infty} A_i.
\]

**Proof.** By the monotonicity and countable sub-additivity, it follows that

\[
0 \leq V\left(\bigcap_{n=1}^{\infty} \bigcup_{i=n}^{\infty} A_i\right) \leq V\left(\bigcup_{i=n}^{\infty} A_i\right) \leq \sum_{i=n}^{\infty} V(A_i) \to 0 \text{ as } n \to \infty. \quad \Box
\]

**Remark 3.1** It is important to note that the condition that “\( X \) is independent to \( Y \) under \( \widehat{E} \)” does not imply that “\( X \) is independent to \( Y \) under \( V \)” because the indicator functions \( I\{X \in A\} \) and \( I\{X \in A\} \) are not in \( C_{l,Lip}(\mathbb{R}) \), and also, “\( X \) is independent to \( Y \) under \( V \)” does not imply that “\( X \) is independent to \( Y \) under \( \widehat{E} \)” because \( \widehat{E} \) is not an integral with respect to \( V \). So, we have not “the divergence part” of the Borel-Cantelli Lemma.

Similarly, the conditions that “\( X \) and \( Y \) are identically distributed under \( \widehat{E} \)” and that that “\( X \) and \( Y \) are identically distributed under \( V \)” do not implies each other.

**Lemma 3.3** Suppose \( X \in \mathcal{H} \) and \( C_V(|X|) < \infty \).

(a) Then

\[
\sum_{j=1}^{\infty} \frac{\widehat{E}(|X| \wedge j)^2}{j^2} < \infty. \quad (3.7)
\]

(b) Furthermore, if \( \lim_{c \to \infty} \widehat{E}(|X| \wedge c) = \widehat{E}(|X|) \), then

\[
\widehat{E}(|X|) \leq C_V(|X|). \quad (3.8)
\]

(c) If \( \widehat{E} \) is countably sub-additive, then

\[
\widehat{E}(|Y|) \leq C_V(|Y|), \quad \forall Y \in \mathcal{H} \quad (3.9)
\]

and

\[
\lim_{c \to \infty} \widehat{E}(|X| - c)^+ = 0, \quad \lim_{c \to \infty} \widehat{E}(|X| \wedge c) = \widehat{E}(|X|) \quad (3.10)
\]

whenever \( C_V(|X|) < \infty \).
Proof. (a) Note

\[(|X| \wedge j)^2 = \sum_{i=1}^{j} |X|^2 I\{i - 1 < |X| \leq i\} + jI\{|X| > j\}\]

\[\leq \sum_{i=1}^{j} i^2 I\{i - 1 < |X| \leq i\} + jI\{|X| > j\}\]

\[= \sum_{i=0}^{j-1} (i + 1)^2 I\{|X| > i\} - \sum_{i=1}^{j} i^2 I\{|X| > i\} + jI\{|X| > j\}\]

\[\leq 1 + \sum_{i=1}^{j-1} (2i + 1)I\{|X| > i\} + jI\{|X| > j\}\]

\[\leq 1 + 3 \sum_{i=1}^{j} iI\{|X| > i\}\]

So,

\[\hat{E}[(|X| \wedge j)^2] = E[(|X| \wedge j)^2] \leq 1 + 3 \sum_{i=1}^{j} i\mathbb{V}(|X| > i),\]

by the (finite) sub-additivity of \(E\). It follows that

\[\sum_{j=1}^{\infty} \frac{\hat{E}[(|X| \wedge j)]}{j^2} \leq \sum_{j=1}^{\infty} \frac{1 + 3 \sum_{i=1}^{j} i\mathbb{V}(|X| > i)}{j^2}\]

\[\leq 2 + 3 \sum_{i=1}^{\infty} i\mathbb{V}(|X| > i) \sum_{j=i+1}^{\infty} \frac{1}{j^2} \leq 2 + 3 \sum_{i=1}^{\infty} \mathbb{V}(|X| > i) \leq 2 + 3C\mathbb{V}(|X|).\]

(3.7) is proved.

(b) For \(n > 2\), note

\[|X| \wedge n = \sum_{i=1}^{n} |X|I\{i - 1 < |X| \leq i\} + nI\{|X| > n\}\]

\[\leq \sum_{i=1}^{n} i(I\{|X| > i - 1\} - I\{|X| > i\}) + nI\{|X| > n\}\]

\[\leq 1 + \sum_{i=1}^{n} I\{|X| > i\}\]

It follows that

\[\hat{E}[(|X| \wedge n)] = E[(|X| \wedge n)] \leq 1 + \sum_{i=1}^{n} \mathbb{V}(|X| \geq i) \leq 1 + \int_{0}^{n} \mathbb{V}(|X| \geq x)dx.\]

Taking \(n \to \infty\) yields

\[\hat{E}[|X|] = \lim_{n \to \infty} \hat{E}[|X| \wedge n] \leq 1 + C\mathbb{V}(|X|).\]
By considering $|X|/\varepsilon$ instead of $|X|$, we have

$$\hat{E}\left[\frac{|X|}{\varepsilon}\right] \leq 1 + C_V \left(\frac{|X|}{\varepsilon}\right) = 1 + \frac{1}{\varepsilon}C_V(|X|).$$

That is

$$\hat{E}[|X|] \leq \varepsilon + C_V(|X|).$$

Taking $\varepsilon \to 0$ yields (3.8).

(c) Now, from the fact that $|Y| \leq 1 + \sum_{i=1}^{\infty} I\{|Y| \geq i\}$, by the countable sub-additivity of $\hat{E}$ and Property (P2) in Lemma 3.3 it follows that

$$\hat{E}[|Y|] \leq 1 + \sum_{i=1}^{\infty} \mathbb{E}[I\{|Y| \geq i\}] = 1 + \sum_{i=1}^{\infty} \mathbb{V}(|Y| \geq i) \leq 1 + C_V(|Y|).$$

And then (3.9) is proved by the same argument in (b) above.

Letting $Y = (X - c)^+$ in (3.9) yields

$$\hat{E}[(|X| - c)^+] \leq C_V((|X| - c)^+) = \int_c^{\infty} \mathbb{V}(|X| \geq x)dx \to 0 \text{ as } c \to \infty.$$ 

And so

$$0 \leq \hat{E}[|X|] - \hat{E}[|X| \wedge c] \leq \hat{E}[(|X| - c)^+] \to 0 \text{ as } c \to \infty.$$ 

(3.10) is proved. □

**Proof of Theorems 3.1 of 3.2.** We first prove (I) of Theorem 3.2. (I) of Theorem 3.1 follows from (I) of Theorem 3.2 because $\mathbb{V}^* = \mathbb{V}$ when $\mathbb{V}$ is countably sub-additive.

Without loss of generality, we assume $\hat{E}[X_1] = 0$. Define

$$f_c(x) = (-c) \lor (x \wedge c), \quad \hat{f}_c(x) = x - f_c(x)$$

and

$$\overline{X}_j = f_j(X_j) - \hat{E}[f_j(X_j)], \quad \overline{X}_j = \sum_{i=1}^{j} \overline{X}_i, \quad j = 1, 2, \ldots.$$ 

Then $f_c(\cdot), \hat{f}_c(\cdot) \in C_{t,Lip}(\mathbb{R})$, and $\overline{X}_j, \quad j = 1, 2, \ldots$ are negative dependent. Let $\theta > 1$,
$n_k = \lfloor \theta^k \rfloor$. For $n_k < n \leq n_{k+1}$, we have

$$
\frac{S_n}{n} = \frac{1}{n} \left\{ \sum_{j=1}^{n_{k+1}} \hat{f}_j(X_j) + \sum_{j=1}^{n} \hat{f}_j(X_j) - \sum_{j=n+1}^{n_{k+1}} f_j(X_j) \right\}
\leq \frac{\sum_{j=n_{k+1}}^{n} |\hat{f}_j(X_1)|}{n_k} + \frac{\sum_{j=1}^{n_{k+1}} |\hat{f}_j(X_j)|}{n_k}
+ \frac{\sum_{j=n_k}^{n_{k+1}} \{f_j^-(X_j) - \hat{f}_j^-(X_j)\}}{n_k} + \frac{\sum_{j=n_{k+1}}^{\infty} \{f_j^-(X_j) - \hat{f}_j^-(X_j)\}}{n_k}
+ \frac{(n_{k+1} - n_k)\hat{E}|X_1|}{n_k}
=: (I)_k + (II)_k + (III)_k + (IV)_k + (V)_k + (VI)_k.
$$

It is obvious that

$$
\lim_{k \to \infty} (VI)_k = (\theta - 1)\hat{E}||X_1|| \leq (\theta - 1)C_V(||X_1||)
$$

by Lemma 3.3 (b).

For $(I)_k$, applying (2.5) yields

$$
\mathbb{V} (S_{n_{k+1}} \geq \epsilon n_k) \leq \frac{\sum_{j=1}^{n_{k+1}} E[|X_j|^2]}{\epsilon^2 n_k^2} \leq \frac{4 \sum_{j=1}^{n_{k+1}} E[f_j^2(X_1)]}{\epsilon^2 n_k^2}
\leq \frac{4n_{k+1}}{\epsilon^2 n_k^2} + \frac{4 \sum_{j=1}^{n_{k+1}} E[|X_1|^2 \wedge j]^2}{\epsilon^2 n_k^2}.
$$

It is obvious that $\sum_k \frac{n_{k+1}}{n_k} < \infty$. Also,

$$
\sum_{k=1}^{\infty} \frac{\sum_{j=1}^{n_{k+1}} E[|X_1| \wedge j]^2}{n_k^2}
\leq \sum_{k=1}^{\infty} \frac{\sum_{j=1}^{n_k} E[|X_1| \wedge j]^2}{n_k^2} \frac{1}{j} < \infty
$$

by Lemma 3.3 (a). Hence

$$
\sum_{k=1}^{\infty} \mathbb{V}^* ((I)_k \geq \epsilon) \leq \sum_{k=1}^{\infty} \mathbb{V} ((I)_k \geq \epsilon) < \infty.
$$

By the Borel-Cantelli lemma and the countable sub-additivity of $\mathbb{V}^*$, it follows that

$$
\mathbb{V}^* \left( \limsup_{k \to \infty} (I)_k > \epsilon \right) = 0, \quad \forall \epsilon > 0
$$

Similarly,

$$
\mathbb{V}^* \left( \limsup_{k \to \infty} (IV)_k > \epsilon \right) = 0, \quad \mathbb{V}^* \left( \limsup_{k \to \infty} (V)_k > \epsilon \right) = 0, \quad \forall \epsilon > 0.
$$
For $(II)_k$, notice that by the (finite) sub-additivity,

\[ |\hat{E}[f_j(X_1)]| = |\hat{E}[f_j(X_1)] - \hat{E}X_1| \leq \hat{E}[|f_j(X_1)|] = \hat{E}[(|X_1| - j)^+] \to 0. \]

It follows that

\[ (II)_k = \frac{n_{k+1}}{n_k} \sum_{j=1}^{n_{k+1}} |\hat{E}[f_j(X_1)]| \to 0. \]

At last, we consider $(III)_k$. By the Borel-Cantelli Lemma, we will have

\[ \mathbb{V}^* \left( \limsup_{k \to \infty} (III)_k > 0 \right) \leq \mathbb{V}^* (\{|X_j| > j\} \text{ i.o.}) = 0 \]

if we have shown that

\[ \sum_{j=1}^{\infty} \mathbb{V}^*(|X_j| > j) \leq \sum_{j=1}^{\infty} \mathbb{V}(|X_j| > j) < \infty. \]  \hspace{1cm} (3.11)

Let \( g_\epsilon \) be a function satisfying that its derivatives of each order are bounded, \( g_\epsilon(x) = 1 \) if \( x \geq 1 \), \( g_\epsilon(x) = 0 \) if \( x \leq 1 - \epsilon \), and \( 0 \leq g_\epsilon(x) \leq 1 \) for all \( x \), where \( 0 < \epsilon < 1 \). Then

\[ g_\epsilon(\cdot) \in C_{t,Lip}(\mathbb{R}) \text{ and } I\{x \geq 1\} \leq g_\epsilon(x) \leq I\{x > 1 - \epsilon\}. \]

Hence, by (3.1),

\[ \sum_{j=1}^{\infty} \mathbb{V}(|X_j| > j) \leq \sum_{j=1}^{\infty} \hat{E} [g_{1/2}(|X_j|/j)] = \sum_{j=1}^{\infty} \hat{E} [g_{1/2}(|X_1|/j)] \leq \sum_{j=1}^{\infty} \mathbb{V}(|X_1| > j/2) \leq 1 + C\mathbb{V}(2|X_1|) < \infty. \]

(3.11) is proved. So, we conclude that

\[ \mathbb{V}^* \left( \limsup_{n \to \infty} \frac{S_n}{n} > \epsilon \right) = 0 \quad \forall \epsilon > 0, \]

by the arbitrariness of \( \theta > 1 \). Hence

\[ \mathbb{V}^* \left( \limsup_{n \to \infty} \frac{S_n}{n} > 0 \right) = \mathbb{V}^* \left( \bigcup_{k=1}^{\infty} \left\{ \limsup_{n \to \infty} \frac{S_n}{n} > \frac{1}{k} \right\} \right) \leq \sum_{k=1}^{\infty} \mathbb{V}^* \left( \limsup_{n \to \infty} \frac{S_n}{n} > \frac{1}{k} \right) = 0. \]

Finally,

\[ \mathbb{V}^* \left( \liminf_{n \to \infty} \frac{S_n}{n} < \hat{E}[X_1] \right) = \mathbb{V}^* \left( \limsup_{n \to \infty} \frac{\sum_{k=1}^{n} (-X_k - \hat{E}[-X_k])}{n} > 0 \right) = 0. \]

The proof of (3.2) is now completed.
For (b) of Theorems 3.1 and 3.2, suppose $C_V(|X_1|) = \infty$. Then, by (3.1),

$$\sum_{j=1}^{\infty} \hat{E} \left[ g_{1/2} \left( \frac{|X_j|}{M_j} \right) \right] = \sum_{j=1}^{\infty} \hat{E} \left[ g_{1/2} \left( \frac{|X_1|}{M_j} \right) \right] \geq \sum_{j=1}^{\infty} V(|X_1| > M_j) = \infty, \ \forall M > 0.$$  

For any $l \geq 1$,

$$V \left( \sum_{j=1}^{n} g_{1/2} \left( \frac{|X_j|}{M_j} \right) < l \right) = V \left( \exp \left\{ -\frac{1}{2} \sum_{j=1}^{n} g_{1/2} \left( \frac{|X_j|}{M_j} \right) \right\} > e^{-l/2} \right) \leq e^{l/2} \hat{E} \left[ \exp \left\{ -\sum_{j=1}^{n} g_{1/2} \left( \frac{|X_j|}{M_j} \right) \right\} \right] = e^{l/2} \prod_{j=1}^{n} \hat{E} \left[ \exp \left\{ -\frac{1}{2} g_{1/2} \left( \frac{|X_j|}{M_j} \right) \right\} \right]$$

by (3.1) again and the independence because $0 \leq \exp \left\{ -\frac{1}{2} g_{1/2} \left( \frac{|X_j|}{M_j} \right) \right\} \in Cl_{Lip}(\mathbb{R})$. Applying the elementary inequality

$$e^{-x} \leq 1 - \frac{1}{2} x \leq e^{-x/2}, \ \forall 0 \leq x \leq 1/2$$

yields

$$\hat{E} \left[ \exp \left\{ -\frac{1}{2} g_{1/2} \left( \frac{|X_j|}{M_j} \right) \right\} \right] \leq 1 - \frac{1}{4} \hat{E} \left[ g_{1/2} \left( \frac{|X_j|}{M_j} \right) \right] \leq \exp \left\{ -\frac{1}{4} \hat{E} \left[ g_{1/2} \left( \frac{|X_j|}{M_j} \right) \right] \right\}.$$ 

It follows that

$$V \left( \sum_{j=1}^{n} g_{1/2} \left( \frac{|X_j|}{M_j} \right) < l \right) \leq \exp \left\{ -\frac{1}{4} \sum_{j=1}^{n} \hat{E} \left[ g_{1/2} \left( \frac{|X_j|}{M_j} \right) \right] \right\} \to 0 \ \text{as} \ n \to \infty,$$

by (3.12). So

$$V \left( \sum_{j=1}^{n} g_{1/2} \left( \frac{|X_j|}{M_j} \right) > l \right) \to 1 \ \text{as} \ n \to \infty.$$ 

If $V$ is continuous as assumed in Theorem 3.1 then $V \equiv V^*$. If $\hat{E}$ is sub-additive as assumed in Theorem 3.2 then

$$V^* (|X| \geq c) \leq V (|X| \geq c) \leq \hat{E} \left[ g_c(|X|/c) \right] \leq V^* (|X| \geq c(1 - \epsilon)),$$

by (3.1) and (3.4). In either case, we have

$$V^* \left( \sum_{j=1}^{n} g_{1/2} \left( \frac{|X_j|}{M_j} \right) > l/2 \right) \geq V \left( \sum_{j=1}^{n} g_{1/2} \left( \frac{|X_j|}{M_j} \right) > l \right) \to 1 \ \text{as} \ n \to \infty.$$
Now, by the continuity of $\mathbb{V}^*$,

$$\mathbb{V}^*\left(\limsup_{n\to\infty} \frac{|X_n|}{n} > \frac{M}{2}\right) = \mathbb{V}^*\left(\left\{ \frac{|X_j|}{M_j} > \frac{1}{2} \right\} \text{ i.o.}\right) \geq \mathbb{V}^*\left(\sum_{j=1}^{\infty} g_{1/2}\left(\frac{|X_j|}{M_j}\right) = \infty\right)$$

$$= \lim_{l\to\infty} \mathbb{V}^*\left(\sum_{j=1}^{\infty} g_{1/2}\left(\frac{|X_j|}{M_j}\right) > l/2\right) = \lim_{l\to\infty} \lim_{n\to\infty} \mathbb{V}^*\left(\sum_{j=1}^{n} g_{1/2}\left(\frac{|X_j|}{M_j}\right) > l/2\right) = 1.$$  

On the other hand,

$$\limsup_{n\to\infty} \frac{|X_n|}{n} \leq \limsup_{n\to\infty} \left(\frac{|S_n|}{n} + \frac{|S_{n-1}|}{n}\right) \leq 2 \limsup_{n\to\infty} \frac{|S_n|}{n}.$$

It follows that

$$\mathbb{V}^*\left(\limsup_{n\to\infty} \frac{|S_n|}{n} > m\right) = 1, \quad \forall m > 0.$$

Hence

$$\mathbb{V}^*\left(\limsup_{n\to\infty} \frac{|S_n|}{n} = +\infty\right) = \lim_{m\to\infty} \mathbb{V}^*\left(\limsup_{n\to\infty} \frac{|S_n|}{n} > m\right) = 1,$$

which contradict (3.3) and (3.6). So, $C_{\mathbb{V}}(|X_1|) < \infty$. □

**Proof of Corollary 3.1.** It is sufficient to note the facts that $\mathbb{V}(A) = \widehat{\mathbb{E}}[I_A]$ is continuous in $\mathcal{H} = \{A, I_A \in \mathcal{H}\}$ and all events we consider are in $\mathcal{H}$ because $\mathcal{H}$ is monotone and $I\{x \geq 1\} = \lim_{\epsilon\to 0} g_{\epsilon}(x)$. □
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