A THREE DIMENSIONAL SIGNED SMALL BALL INEQUALITY

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Abstract. Let \( R \) denote dyadic rectangles in the unit cube \([0, 1]^3\) in three dimensions. Let \( h_R \) be the \( L^\infty \)-normalized Haar function whose support is \( R \). We show that for all integers \( n \geq 1 \) and choices of coefficients \( a_R \in \{ \pm 1 \} \), we have
\[
\left\| \sum_{\substack{|R|=2^{-n} \, \text{ or } \, |R|=2^{-n/2}}} a_R h_R \right\|_{L^\infty} \geq n^{9/8}.
\]
The trivial \( L^2 \) lower bound is \( n \), and the sharp lower bound would be \( n^{3/2} \). This is the best exponent known to the authors. This inequality is motivated by new results on the star-Discrepancy function in all dimensions \( d \geq 3 \).

1. Introduction

We are motivated by the classical question of irregularities of distribution [2] and recent results which give new lower bounds on the star-Discrepancy in all dimensions \( d \geq 3 \) [4, 5]. We recall these results.

Given integer \( N \), and selection \( \mathcal{P} \) of \( N \) points in the unit cube \([0, 1]^d\), we define a \textit{Discrepancy Function} associated to \( \mathcal{P} \) as follows. At any point \( x \in [0, 1]^d \), set
\[
D_N(x) = \#(\mathcal{P} \cap [0, x)) - N|0, x|.
\]
Here, by \([0, x] \) we mean the \( d \)-dimensional rectangle with left-hand corner at the origin, and right-hand corner at \( x \in [0, 1]^d \). Thus, if we write \( x = (x_1, \ldots, x_d) \) we then have
\[
[0, x] = \prod_{j=1}^d [0, x_j).
\]
At point \( x \) we are taking the difference between the actual number of points in the rectangle and the expected number of points in the rectangle. Traditionally, the dependence of \( D_N \) on the selection of points \( \mathcal{P} \) is only indicated through the number of points in the collection \( \mathcal{P} \). We mention only the main points of the subject here, and leave the (interesting) history of the subject to references such as [2].

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The result of Klaus Roth [7] gives a definitive average case lower bound on the Discrepancy function.

**K. Roth’s Theorem.** For any dimension \( d \geq 2 \), we have the following estimate

\[
\|D_N\|_2 \gtrsim (\log N)^{(d-1)/2}.
\]

The same lower bound holds in all \( L^p \), \( 1 < p < \infty \), as observed by Schmidt [8]. But, the \( L^\infty \) infinity estimate is much harder. In dimension \( d = 2 \) the definitive result was obtained by Schmidt again [9].

**Schmidt’s Theorem.** We have the estimates below, valid for all collections \( A_N \subset [0, 1]^2 \):

\[
\|D_N\|_\infty \gtrsim \log N.
\]

The \( L^\infty \) estimates are referred to as star-Discrepancy bounds. Extending and greatly simplifying an intricate estimate of Jozef Beck [1], some of these authors have obtained a partial extension of Schmidt’s result to all dimensions \( d \geq 3 \).

**Theorem 1.1.** [4, 5] For dimensions \( d \geq 3 \) there is an \( \eta = \eta(d) > 0 \) for which we have the inequality

\[
\|D_N\|_2 \gtrsim (\log N)^{(d-1)/2 + \eta}.
\]

That is, there is an \( \eta \) improvement in the Roth exponent.

As explained in these references, the analysis of the star-Discrepancy function is closely related to other questions in probability theory, approximation theory, and harmonic analysis. We turn to one of these, the simplest to state question which is central to all of these issues. We turn to the definition of the Haar functions.

In one dimension, the dyadic intervals of the real line \( \mathbb{R} \) are given by

\[
\mathcal{D} = \{[j2^k, (j+1)2^k) : j, k \in \mathbb{Z} \}.
\]

Any interval \( I \) is a union of its left and right halves, denoted by \( I_{\text{left}}/\text{right} \), which are also dyadic. The Haar function \( h_I \) associated to \( I \), or simply Haar function is

\[
h_I = -1_{\text{left}} + 1_{\text{right}}.
\]

Here we indicate two such Haar functions on the line. Note in particular that the Haar function \( h_I \) is completely supported on a set where \( h_I \) is constant. This basic property leads to far-reaching implications that we will exploit in these notes.

In higher dimensions \( d \geq 2 \), we take the dyadic rectangles to be the tensor product of dyadic intervals in dimension \( d \):

\[
\mathcal{D}_d = \{R = R_1 \times \cdots \times R_d : R_1, \ldots, R_d \in \mathcal{D} \}.
\]

The Haar function associated to \( R \in \mathcal{D}_d \) is likewise defined as

\[
h_R(x_1, \ldots, x_d) = \prod_{j=1}^{d} h_{R_j}(x_j), \quad R = R_1 \times \cdots \times R_d.
\]
While making these definitions on all of $\mathbb{R}^d$, we are mainly interested in local questions. Namely, we are mainly interested in the following reverse triangle inequality for sums of Haar functions on $L^\infty$:

**The Small Ball Inequality.** For dimensions $d \geq 3$, there is a constant $C_d$ so that for all integers $n \geq 1$, and constants $\{a_R : |R| = 2^{-n}, \ R \subset [0,1]^d\}$, we have

$$n(d-2)/2 \left\| \sum_{|R| = 2^{-n}, R \subset [0,1]^d} a_R \cdot h_R \right\|_\infty \geq C_d 2^{-n} \sum_{|R| = 2^{-n}, R \subset [0,1]^d} |a_R|.$$

We are stating this inequality in its strongest possible form. On the left, the sum goes over all rectangles with volume at least $2^{-n}$, while on the right, we only sum over rectangles with volume equal to $2^{-n}$. Given the primitive state of our knowledge of this conjecture, we will not insist on this distinction below.

For the case of $d = 2$, (1.2) holds, and is a Theorem of Talagrand [10]. (Also see [6,8,11]). The special case of the Small Ball Inequality when all the coefficients $a_R$ are equal to either $-1$ or $+1$ we refer to as the ‘Signed Small Ball Inequality.’ Before stating this conjecture, let us note that we have the following (trivial) variant of Roth’s Theorem in the Signed case:

$$\left\| \sum_{|R| = 2^{-n}, R \subset [0,1]^d} a_R \cdot h_R \right\|_\infty \geq n^{(d-1)/2}, \quad a_R \in \{\pm 1\}.$$

The reader can verify this by noting that the left-hand side can be written as about $n^{d-1}$ orthogonal functions, by partition the unit cube into homothetic copies of dyadic rectangles of a fixed volume. The Signed Small Ball Inequality asserts a ‘square root of $n$’ gain over this average case estimate.

**The Signed Small Ball Inequality.** For coefficients $a_R \in \{\pm 1\}$,

$$\left\| \sum_{|R| = 2^{-n}, R \subset [0,1]^d} a_R \cdot h_R \right\|_\infty \geq C'_d n^{d/2}, \quad a_R \in \{\pm 1\}.$$

Here, $C'_d$ is a constant that only depends upon dimension.

We should emphasize that random selection of the coefficients shows that the power on $n$ on the right is sharp. Unfortunately, random coefficients are very far from the ‘hard instances’ of the inequality, so do not indicate a proof of the conjecture.

It should be easier, but the full conjecture even in this special case eludes us. To illustrate the difficulty in this question, note that in dimension $d = 2$, each point $x$ in the unit square is in $n+1$ distinct dyadic rectangles of volume $2^{-n}$. Thus, it suffices to find a single point where all the Haar functions have the same sign. This we will do explicitly in § 2 below.

Passing to three dimensions reveals a much harder problem. Each point in the unit cube is in about $n^2$ rectangles of volume $2^{-n}$, but in general we can only achieve a $n^{3/2}$ supremum norm. Thus, the task is to find a single point where the number of pluses is more than the
number of minuses by \( n^{3/2} \)–which in percentage terms is only a \( n^{-1/2} \)-percent imbalance over equal distribution of signs.

The main Theorem of this note is Theorem 4.1 below, which gives the best exponent we are aware of in the Signed Small Ball Inequality. The method of proof is also the simplest we are aware of. (In particular, it gives a better result than the more complicated argument in [3]). Perhaps this argument can inspire further progress on this intriguing and challenging question.

**Dedication to Walter Philipp.** One of us was a PhD student of Walter Philipp, the last of seven students. He was very fond of the subject of this note, though the insights he would have into the recent developments are lost to us. As a scientist, he held himself to high standards in all his areas of study. As a friend, he was faithful, loyal, and took great pleasure in renewing contacts and friendship.

2. **The Two Dimensional Case**

This next definition is due to Schmidt, refining a definition of Roth. Let \( \vec{r} \in \mathbb{N}^d \) be a partition of \( n \), thus \( \vec{r} = (r_1, \ldots, r_d) \), where the \( r_j \) are non negative integers and \( |\vec{r}| := \sum_{t=1}^{d} r_t = n \). Denote all such vectors at \( \mathbb{H}_n \). (‘\( \mathbb{H} \’ \) for ‘hyperbolic.’) For vector \( \vec{r} \), let \( R_{\vec{r}} \) be all dyadic rectangles \( R \) such that for each coordinate \( 1 \leq t \leq d \), \( |R_t| = 2^{-r_t} \).

**Definition 2.1.** We call a function \( f \) an \( r \)-function with parameter \( \vec{r} \) if

\[
f = \sum_{R \in R_{\vec{r}}} \varepsilon_R h_R, \quad \varepsilon_R \in \{\pm 1\}.
\]

We will use \( f_{\vec{r}} \) to denote a generic \( r \)-function. A fact used without further comment is that \( f_{\vec{r}}^2 \equiv 1 \).

Note that in the Signed Small Ball Inequality, one is seeking lower bounds on sums \( \sum_{|\vec{r}|=n} f_{\vec{r}} \).

There is a trivial proof of the two dimensional Small Ball Inequality.

**Proposition 2.2.** The random variable \( f(j,n-j) \), \( 0 \leq j \leq n \) are independent.

**Proof.** The sigma-field generated by the functions \( \{f(k,n-k) : 0 \leq k < j\} \) consists of dyadic rectangles \( S = S_1 \times S_2 \) with \( |S_1| = 2^{-j} \) and \( |S_2| = 2^{-n} \). On each line segment \( S_1 \times \{x_2\} \), \( f(j,n-j) \) takes the values \( \pm 1 \) in equal measure, so the proof is finished.

We then have

**Proposition 2.3.** In the case of two dimensions,

\[
\mathbb{P}\left( \sum_{k=0}^{n} f(k,n-k) = n + 1 \right) = 2^{-n-1}
\]

**Proof.** Note that

\[
\mathbb{P}\left( \sum_{k=0}^{n} f(k,n-k) = n + 1 \right) = \mathbb{P}(f(k,n-k) = 1 \forall 0 \leq k \leq n) = 2^{-n-1}.
\]
3. Elementary Lemmas

We recall some elementary Lemmas that we will need in our three dimensional proof.

**Paley-Zygmund Inequality.** Suppose that $Z$ is a positive random variable with $\mathbb{E} Z = \mu_1$, $\mathbb{E} Z^2 = \mu_2^2$. Then,

$$\mathbb{P}(Z \geq \mu_1/2) \geq \frac{3}{4} \frac{\mu_2^2}{\mu_1^2}.$$

**Proof.**

\[
\begin{align*}
\mu_1 &= \mathbb{E} Z = \mathbb{E} Z_1 Z \leq \mu_1/2 + \mathbb{E} Z_1 Z_{\geq \mu_1/2} \\
&\leq \mu_1/2 + \mu_2 \mathbb{P}(Z \geq \mu_1/2)^{1/2}
\end{align*}
\]

Now solve for $\mathbb{P}(Z \geq \mu_1/2)$. \hfill \Box

**Second Paley-Zygmund Inequality.** For all $\rho_1 > 1$ there is a $\rho_2 > 0$ so that for all random variables $Z$ which satisfy

$$\mathbb{E} Z = 0, \quad \|Z\|_2 \leq \|Z\|_4 \leq \rho_1 \|Z\|_2$$

we have the inequality $\mathbb{P}(Z > \rho_2 \|Z\|_2) > \rho_2$.

**Proof.** Let $Z_+ := Z 1_{Z \geq 0}$ and $Z_- := -Z 1_{Z < 0}$, so that $Z = Z_+ - Z_-$. Note that $\mathbb{E} Z = 0$ forces $\mathbb{E} Z_+ = \mathbb{E} Z_-$. And,

\[
\begin{align*}
\sigma_2^2 &:= \mathbb{E} Z^2 = \mathbb{E} Z_+^2 + \mathbb{E} Z_-^2, \\
\sigma_4^2 &:= \mathbb{E} Z^4 = \mathbb{E} Z_+^4 + \mathbb{E} Z_-^4.
\end{align*}
\]

Suppose that the conclusion is not true. Namely $\mathbb{P}(Z > \rho_2 \sigma_2) < \rho_2$ for a very small $\rho_2$. It follows that

\[
\begin{align*}
\mathbb{E} Z_+ &\leq \mathbb{E} Z_+ 1_{Z_+ < \rho_2 \sigma_2} + \mathbb{E} Z_+ 1_{Z_+ \geq \rho_2 \sigma_2} \\
&\leq \rho_2 \sigma_2 + \mathbb{P}(Z > \rho_2 \sigma_2)^{1/2} \sigma_2 \leq 2 \rho_2^{1/2} \sigma_2,
\end{align*}
\]

for $\rho_2 < 1$. Hence $\mathbb{E} Z_+ = \mathbb{E} Z_- \leq 2 \rho_2^{1/2} \sigma_2$. It is this condition that we will contradict below.

We also have

\[
\begin{align*}
\mathbb{E} Z_+^2 &\leq \mathbb{E} Z_+^2 1_{Z_+ < \rho_2 \sigma_2} + \mathbb{E} Z_+^2 1_{Z_+ \geq \rho_2 \sigma_2} \\
&\leq \rho_2^2 \sigma_2^2 + \rho_2^{1/2} \sigma_4^2 \\
&\leq 2 \rho_2^{1/2} \rho_1^2 \sigma_4^2.
\end{align*}
\]

So for $\rho_2 < (4 \rho_1)^{-1}$, we have $\mathbb{E} Z_+^2 \leq \frac{1}{2} \sigma_4^2$.

It follows that we have $\mathbb{E} Z_+^2 \geq \frac{1}{2} \sigma_4^2$, and $\mathbb{E} Z_-^4 \leq \rho_1 \sigma_4^4$. So by (3.1), we have

$$\mathbb{P}(Z_- > \rho_3 \sigma_2) > \rho_3.$$
where $\rho_3$ is only a function of $\rho_1$. But this contradicts $\mathbb{E}Z_- \leq 2\rho_2^{1/2}\sigma_2$, for small $\rho_2$, so finishes our proof. \hfill \Box

We finish this section with an elementary, slightly technical, Lemma.

**Lemma 3.3.** Let $\mathcal{F}_0, \mathcal{F}_1, \ldots, \mathcal{F}_q$ a sequence of increasing sigma-fields. Let $A_1, \ldots, A_q$ be events, with $A_t \in \mathcal{F}_t$. Assume that for some $0 < \gamma < 1$,

\[(3.4)\quad \mathbb{E}\left(1_{A_t} : \mathcal{F}_{t-1}\right) \geq \gamma, \quad 1 \leq t \leq q \]

We then have that

\[(3.5)\quad \mathbb{P}\left(\bigcap_{t=1}^q A_t\right) \geq \gamma^q.\]

More generally, assume that

\[(3.6)\quad \mathbb{P}\left(\bigcup_{t=1}^q \{\mathbb{E}(1_{A_t} : \mathcal{F}_{t-1}) \leq \gamma\}\right) \leq \frac{1}{2} \cdot \gamma^q.\]

Then,

\[(3.7)\quad \mathbb{P}\left(\bigcap_{t=1}^q A_t\right) \geq \frac{1}{2} \cdot \gamma^q.\]

**Proof.** To prove (3.5), note that by assumption (3.4), and backwards induction we have

\[
\mathbb{P}\left(\bigcap_{t=1}^q A_t\right) = \mathbb{E}\prod_{t=1}^q 1_{A_t}
\]

\[
= \mathbb{E}\prod_{t=1}^{q-1} 1_{A_t} \times \mathbb{E}(1_{A_q} : \mathcal{F}_{q-1})
\]

\[
\geq \gamma \mathbb{E}\prod_{t=1}^{q-1} 1_{A_t}
\]

\[
\vdots
\]

\[
\geq \gamma^q.
\]

To prove (3.7), let us consider an alternate sequence of events. Define

\[
\beta_t := \{\mathbb{E}(1_{A_t} : \mathcal{F}_{t-1}) \leq \gamma\}.
\]

These are the ‘bad’ events. Now define

\[
\widetilde{A}_t := \begin{cases} I \cap \beta_t^c & \text{I \in \mathcal{F}_{t-1} is an atom, and I \cap \beta_t^c \neq \emptyset} \\ I & \text{otherwise} \end{cases}
\]
By construction, the sets $\tilde{A}_t$ satisfy (3.4). Hence, we have by (3.5),

$$\mathbb{P}\left(\bigcap_{t=1}^{q} \tilde{A}_t\right) \geq \gamma^q.$$ 

But, now note that by (3.6),

$$\mathbb{P}\left(\bigcap_{t=1}^{q} A_t\right) = \mathbb{P}\left(\bigcap_{t=1}^{q} \tilde{A}_t\right) - \mathbb{P}\left(\bigcup_{t=1}^{q} \beta_t\right) \geq \gamma^q - \frac{1}{2} \cdot \gamma^q \geq \frac{1}{2} \cdot \gamma^q.$$ 

\[\square\]

4. Conditional Expectation Approach in Three Dimensions

This is the main result of this note.

Theorem 4.1. For $|a_R| = 1$ for all $R$, we have the estimate

$$\left\| \sum_{|R|=2^{-n}, |R| \geq 2^{-n/2}} a_R h_R \right\|_{L^\infty} \geq n^{9/8}.$$ 

We restrict the sum to those dyadic rectangles whose first side has the lower bound $|R| \geq 2^{-n/2}$.

Heuristics for our proof are given in the next section. The restriction on the first side lengths of the rectangles is natural from the point of view of our proof, in which the first coordinate plays a distinguished role. Namely, if we hold the first side length fixed, we want the corresponding sum over $R$ to be suitably generic. Let $1 \ll q \ll n$ be inequalities. $q$ will be taken to be $q \approx n^{1/4}$. Our ‘gain over average case’ estimate will be $\sqrt{q} \approx n^{1/8}$. While this is a long way from $n^{1/2}$, it is much better than the explicit gain of $1/24$ in [3].

We begin the proof. Let $\mathcal{F}_t$ be the sigma field generated by dyadic intervals in $[0,1]$ with $|I| = 2^{-|tn/q|}$, for $1 \leq t \leq \frac{1}{2}n/q$. Let $I_t := \{\tilde{r} : (t-1)n/q \leq t < tn/q\}$. Let $f_{\tilde{r}}$ be the $r$-functions specified by the choice of signs in Theorem 4.1. Here is a basic observation.

Proposition 4.2. The distribution of $\{f_{\tilde{r}} : \tilde{r} \in I_t\}$, given $\mathcal{F}_t$ is that of

$$\{f_{\tilde{s}} : |\tilde{s}| = n - [|tn/q|], 0 \leq s_1 < n/|q|\},$$

where the $f_{\tilde{s}}$ are some $r$-functions. The exact specification of this collection depends upon the atom in $\mathcal{F}_t$.

Proof. An atom $I$ of $\mathcal{F}_t$ are dyadic intervals of length $2^{-|tn/q|}$. For $\tilde{r} \in I_t$, $f_{\tilde{r}}$ restricted to $I \times [0,1]^2$, with normalized measure, is an $r$-function with index

$$(r_1 - [tn/q], r_2, r_3).$$

The statement holds jointly in $\tilde{r} \in I_t$ so finishes the proof. \[\square\]
Define sum of 'blocks' of $f_r$ as

$$B_t := \sum_{r \in I_t} f_r,$$

$$\prod_t := \sum_{\tilde{r} \neq \tilde{s} \ni \tilde{r}_1 = \tilde{s}_1} f_{\tilde{r}} \cdot f_{\tilde{s}}.$$

(4.3)

The sums $\prod_t$ play a distinguished role in our analysis. Let us set $\sigma_t^2 = \|B_t\|^2_2 \approx n^2/q$, for $0 \leq t \leq n/2q$.

We want to show that for $q$ as big as $cn^{1/4}$, we have

$$P\left(\sum_{t=1}^{q} B_t \gtrsim n/\sqrt{q}\right) > 0$$

(4.4)

In fact, we will show

$$P\left(\bigcap_{t=1}^{q} \{B_t \gtrsim n/\sqrt{q}\}\right) > 0,$$

from which (4.4) follows immediately.

Note that the event $\{B_t \gtrsim n/\sqrt{q}\}$ simply requires that $B_t$ be of typical size, and be positive, that is this event will have a large probability. Clearly, we should try to show that these events are in some sense independent, in which case the lower bound in (4.4) will be of the form $e^{-Cq}$, for some $C > 0$. Exact independence, as we had in the two-dimensional case, is too much to hope for. Instead, we will aim for some conditional independence, as expressed in Lemma 3.3.

There is a crucial relationship between $B_t$ and $\prod_t$, which is expressed through the martingale square function of $B_t$, computed in the first coordinate. Namely, define

$$S(B_t)^2 := \sum_{j \in I_t} \left| \sum_{r \ni r_1 = j} f_r \right|^2.$$

(4.5)

**Proposition 4.6.** We have

$$S(B_t)^2 = \sigma_t^2 + \prod_t,$$

(4.7)

$$S(B_t : F_t) = \sigma_t^2 + E(\prod_t : F_t).$$

(4.8)

By construction, we have $\sharp \prod_t \approx n^2/q$, for $0 \leq t < \frac{1}{2} n/q$.

**Proof.** In (4.5), one completes the square on the right hand side. Notice that this shows that

$$S(B_t)^2 = \sum_{|\tilde{r}| = |\tilde{s}| = n} f_{\tilde{r}} \cdot f_{\tilde{s}}.$$

We can have $\tilde{r} = \tilde{s}$ for $\sharp \prod_t$ choices of $\tilde{r}$. Otherwise, we have a terms that contribute to $\prod_t$. The conditional expectation conclusion follows from (4.7)
The next fact is the critical observation in [3–5] concerning coincidences, assures us that typically on the right in (4.7), that the first term $\sigma_t^2 \approx n^2/q$ is much larger than the second $\prod t$. See [5, 4.1, and the discussion afterwors].

**Lemma 4.9.** We have the uniform estimate

$$\|\prod t\|_{\text{exp}(L^{2/3})} \lesssim n^{3/2}/\sqrt{q}.$$  

Here, we are using standard notation for an exponential Orlicz space.

**Remark 4.10.** A variant of Lemma 4.9 holds in higher dimensions, which permits an extension of Theorem 4.1 to higher dimensions. We do not present that proof as there is no essential change in the argument.

Let us quantify the relationship between these two observations and our task of proving (4.4).

**Proposition 4.11.** There is a universal constant $\tau > 0$ so that defining the event

$$\Gamma_t := \left\{ E(\prod t^2 : F_t)^{1/2} < \tau n^2/q \right\}$$

we have the estimate

$$\mathbb{P}(B_t > \tau \cdot n/\sqrt{q} : \Gamma_t) \geq \tau 1_{\Gamma_t}.$$  

The point of this estimate is that the events $\Gamma_t$ will be overwhelming likely for $q \ll n$.

**Proof.** This is a consequence of the Paley-Zygmund Inequalities, Proposition 4.2, Littlewood-Paley inequalities, and (4.8).

Namely, by Proposition 4.2, we have $E(B_t : F_t) = 0$. By (4.8), we have

$$E(B_t^2 : F_t) = S(B_t : F_t).$$

We have not recalled the Littlewood-Paley inequalities here, but they state that in particular

$$E(B_t^4 : F_t) \leq C E(S(B_t : F_t)^2 : F_t) \leq \sigma_t^4 + \sigma_t E(\prod t : F_t) + E(\prod t^2 : F_t).$$

The event $\Gamma_t$ gives an upper bound on the terms involving $\prod t$ above, hence for $\tau$ sufficiently small,

$$E(B_t^2 : \Gamma_t)^{1/2} + E(B_t^4 : \Gamma_t)^{1/4} \leq 4 \sigma_t^2.$$

Note that $\mathbb{P}(\Gamma_t)$ is very small, by Lemma 4.9. Hence, $E(B_t : \Gamma_t)$ will be quite close to zero. Namely,

$$|E(B_t : \Gamma_t)| = |E(B_t : \Gamma_t^c)| \leq \|B_t\|_2 \mathbb{P}(\Gamma_t)^{1/2} \leq n \cdot \exp(-(n/q)^{1/3})$$

which will be very small provided $q \ll n$, and other restrictions on $q$ will force $q \ll n^{1/4}$.

Hence, we can apply the Paley-Zygmund inequality (3.2) to conclude the Lemma.  \[\Box\]
By way of explaining the next steps, let us observe the following. If for some \((x_2, x_3)\), for all \(1 \leq t \leq q\), if we have
\[ \mathbb{E}\left( \bigcap_{t=1}^{q/2} \mathcal{F}_t \right) \geq \tau \quad \text{a.s. } (x_1) \]
then it would follow from Lemma 3.3, and in particular (3.5), that we have
\[ \mathbb{P}_{x_1}\left( \bigcap_{t=1}^{q/2} \left\{ B_t(\cdot, x_2, x_3) > \tau n/\sqrt{q} \right\} \right) \geq \tau^{q/2}. \]

Of course there is no reason that such a pair \((x_2, x_3)\) exits. Still if (4.13) holds except on a set of sufficiently small probability, that is good enough to implement this argument. This is what we have proved in the second half of Lemma 3.3.

Keeping (3.6) in mind, let us identify an exceptional set. Use the sets \(\Gamma_t\) as given in (4.12) to define
\[ E := \left\{ (x_2, x_3) : \mathbb{P}_{x_1}\left( \bigcup_{t=1}^{q/2} \Gamma_t^c \right) > \exp\left( -c_1(n/q)^{1/3} \right) \right\} \]
Here, \(c_1 > 0\) will be a sufficiently small constant, independent of \(n\). Let us give an upper bound on this set.
\[ \mathbb{P}_{x_2, x_3}(E) \leq \exp\left( c_1(n/q)^{1/3} \right) \cdot \mathbb{P}_{x_1, x_2, x_3}\left( \bigcup_{t=1}^{q/2} \Gamma_t^c \right) \]
\[ \leq \exp\left( c_1(n/q)^{1/3} \right) \sum_{t=1}^{q/2} \mathbb{P}_{x_1, x_2, x_3}(\Gamma_t^c) \]
\[ \leq q \exp\left( c_1(n/q)^{1/3} \right) \cdot \exp\left( \left[ -\tau(n^2/q)\mathbb{E}\left( \bigcap_{t=1}^{q/2} \mathcal{F}_t \right)^{1/2} \right]^{2/3} \right) \]
(4.15)
\[ \leq q \exp\left( c_1 - c_2 \tau^{2/3} \cdot (n/q)^{1/3} \right) \]

Here, we have used Chebyscheff inequality. And, more importantly, the convexity of conditional expectation and \(L^2\)-norms to estimate
\[ \left\| \mathbb{E}\left( \bigcap_{t=1}^{q/2} \mathcal{F}_t \right)^{1/2} \right\|_{\text{exp}(L^2/3)} \leq n^{3/2}/\sqrt{q}, \]
by Lemma 4.9. The implied constant is absolute, and determines the constant \(c_2\) in (4.15). For an absolute choice of \(c_1\), and constant \(\tau'\), we see that we have
\[ \mathbb{P}_{x_2, x_3}(E) \leq \exp\left( -\tau'(n/q)^{1/3} \right). \]
We only need \(\mathbb{P}_{x_2, x_3}(E) < \frac{1}{2}\), but in general, one can’t really expect to do better.

Our last essential estimate is
Lemma 4.17. For $0 < \kappa < 1$ sufficiently small, $q \leq \kappa n^{1/4}$, and $(x_2, x_3) \notin E$, we have

$$P_{x_1} \left( \bigcap_{t=1}^{q/2} \left( B_t(x_1, x_2, x_3) > \tau n / \sqrt{q} \right) \right) \geq \tau^q.$$ 

With the truth of this inequality given, (4.16) holds. So we can select $(x_2, x_3) \in E$. Thus, we see that there is some $(x_1, x_2, x_3)$ so that for all $1 \leq t \leq q/2$ we have $B_t(x_1, x_2, x_3) > \tau n / \sqrt{q}$, whence

$$\sum_{t=1}^{q/2} B_t(x_1, x_2, x_3) > \frac{\tau}{2} \cdot n \sqrt{q}.$$ 

That is, (4.4) holds. And we can make the last expression as big as $\geq n^{9/8}$.

Proof. If $(x_2, x_3) \notin E$, bring together the definition of $E$ in (4.14), Proposition 4.11, and Lemma 3.3. We see that (3.7) holds (with $\gamma = \tau$, and the $q$ in (3.7) equal to the current $q/2$) provided

$$\frac{1}{2} \cdot \tau^{q/2} > \exp(-c_1(n/q)^{1/3}).$$

But this is true by inspection, for $q \leq \kappa n^{1/4}$.

$\square$

5. HEURISTICS

In two dimensions, Proposition 2.3 clearly reveals an underlying exponential-square distribution governing the Small Ball Inequality. The average case estimate is $n^{1/2}$, and the set on which the sum is about $n$ (a square root gain over the average case) is exponential in $n$.

Let us take it for granted that the same phenomena should hold in three dimensions. Namely, in three dimensions the average case estimate for a signed small ball sum is $n$, then the event that the sum exceeds $n^{3/2}$ (a square root gain over the average case) is also exponential in $n$. How could this be proved? Let us write

$$H = \sum_{|R| = 2^{-n}} \alpha_R h_R = \sum_{|\tilde{R}| = n} \sum_{r_1 \leq n/2} f_{\tilde{R}} = \sum_{j=0}^{n/2} \beta_j,$$

$$\beta_j := \sum_{|\tilde{R}| = n} f_{\tilde{R}}.$$ 

Here we have imposed the same restriction on the first coordinate as we did in Theorem 4.1. With this restriction, note that each $\beta_j$ is a two-dimensional sum, hence by Proposition 2.2, a sum of bounded independent random variables. It follows that we have by the usual Central Limit Theorem,

$$P(\beta_j > c \sqrt{n}) \geq \frac{1}{4},$$
for a fixed constant \( c \). If one could argue some sort of independence of the events \( \{ \beta_j > c \sqrt{n} \} \) one could then write
\[
P(H > cn^{3/2}) \geq P\left( \bigcap_{j=0}^{n/2} \{ \beta_j > c \sqrt{n} \} \right) \gtrsim \epsilon n,
\]
for some \( \epsilon > 0 \). This matches the ‘exponential in \( n \)’ heuristic. We cannot implement this proof for the \( \beta_j \), but can in the more restrictive ‘block sums’ used above.

We comment on extensions of Theorem 4.1 to higher dimensions. Namely, the methods of this paper will prove

**Theorem 5.1.** For \(|a_R| = 1\) for all \( R \), we have the estimate estimate in dimensions \( d \geq 4 \):
\[
\left\| \sum_{|R| = 2^{-n}} \sum_{|R_1| \geq 2^{-n/2}} a_R h_R \right\|_{L^\infty} \gtrsim n^{(d-1)/2 + 1/4d}.
\]

We restrict the sum to those dyadic rectangles whose first side has the lower bound \( |R| \geq 2^{-n/2} \).

This estimate, when specialized to \( d = 3 \) is worse than that of Theorem 4.1 due to the fact that the full extension of the critical estimate Lemma 4.9 is not known to hold in dimensions \( d \geq 4 \). Instead, this estimate is known. Fix the coefficients \( a_R \in \{ \pm 1 \} \) as in Theorem 5.1, and let \( f_r \) be the corresponding \( r \)-functions. For \( 1 \ll q \ll n \), define \( I_t \) as above, namely \( \{ \vec{r} : |\vec{r}| = n, r_1 \in I_t \} \). Define \( \bigcap_t \) as in (4.3). The analog of Lemma 4.9 in dimensions \( d \geq 4 \) are

**Lemma 5.2.** In dimensions \( d \geq 4 \) we have the estimate
\[
\left\| \bigcap_t \| \exp(L^{2/(2d-1)}) \|_{L^\infty(2^{d-3})^{1/2}} / \sqrt{q} \right\|
\]

See [4, Section 5, especially (5.3)], which proves the estimate above for the case of \( q = 1 \). The details of the proof of Theorem 5.1 are omitted, since the Theorem is at this moment only a curiosity. It would be quite interesting to extend Theorem 5.1 to the case where, say, one-half of the coefficients are permitted to be zero. This result would have implications for Kolmogorov entropy of certain Sobolev spaces; as well this case is much more indicative of the case of general coefficients \( a_R \).

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