



## proof of mean square convergence of the sample mean of a stationary process

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$$n \operatorname{var}(\bar{X}_n) = \frac{1}{n} \sum_{i=1}^n \sum_{j=1}^n \operatorname{cov}(X_i, X_j) = \sum_{|h| < n} \left(1 - \frac{|h|}{n}\right) \gamma(h) \leq \sum_{|h| < n} |\gamma(h)|$$

If  $\gamma(n) \rightarrow 0$  as  $n \rightarrow \infty$  then  $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{|h| < n} |\gamma(h)| = 2 \lim_{n \rightarrow \infty} |\gamma(n)| = 0$ ,  
whence  $\operatorname{var}[\bar{X}_n] \rightarrow 0$ .

If  $\sum_{h=-\infty}^{\infty} |\gamma(h)| < \infty$  then the dominated Convergence theorem gives

$$\lim_{n \rightarrow \infty} \sum_{|h| < n} \left(1 - \frac{|h|}{n}\right) \gamma(h) = \sum_{h=-\infty}^{\infty} \gamma(h)$$

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