Some Asymptotic Theory for the Bootstrap

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This set of notes aims to provide complete proofs of a number of asymptotic results regarding the Bootstrap [3] contained in Bickel and Freedman [1].

1 Bootstrap asymptotics for sample mean

Theorem 1.1 (Bootstrap Central Limit Theorem for I.I.D. sample mean, Theorem 2.1 [1])
Let $(\Omega, \mathcal{A}, \nu)$ be a probability space. Let $X, X_1, X_2, \ldots : \Omega \longrightarrow \mathbb{R}$ be a sequence of independent and identically distributed $\mathbb{R}$-valued random variables defined on Ω with finite expectation value $\mu_X \in \mathbb{R}$ and variance $\sigma_X^2 < \infty$. For each $n \in \mathbb{N}$ be fixed, define:

$$\overline{X}_n \;:\; \Omega \;\longrightarrow\; \mathbb{R} \;:\; \omega \;\longmapsto\; \frac{1}{n}\sum_{i=1}^{n} X_i(\omega).$$

For $n, m \in \mathbb{N}$, define $\mathcal{S}_m^{(n)}$ to be the set of all functions from $\{1,2,\ldots,m\} \longrightarrow \{1,2,\ldots,n\}$. Thus, each

$$s \;=\; (s(1), s(2), \ldots, s(m)) \;\in\; \mathcal{S}_m^{(n)}$$

can be regarded as a length-m finite (ordered) sequence of positive integers between 1 and n, inclusive. Note that $\mathcal{S}_m^{(n)}$ is a finite set with $\mid \mathcal{S}_m^{(n)} \mid = n^m$. Endow $\mathcal{S}_m^{(n)}$ with the probability space structure induced by the uniform probability function:

$$P_{\mathcal{S}_m^{(n)}}(s) \;:=\; \frac{1}{n^m}, \quad \text{for each } s \in \mathcal{S}_m^{(n)}.$$

Let $\Omega \times \mathcal{S}_m^{(n)}$ be the product probability space of Ω and $\mathcal{S}_m^{(n)}$. Define:

$$\overline{X}_m^{(n)} \;:\; \Omega \times \mathcal{S}_m^{(n)} \;\longrightarrow\; \mathbb{R} \;:\; (\omega, s) \;\longmapsto\; \frac{1}{m}\sum_{j=1}^{n} X_{s(j)}(\omega).$$

For each $\omega \in \Omega$, define:

$$\Phi_{m,\omega}^{(n)} \;:\; \mathcal{S}_m^{(n)} \;\longrightarrow\; \mathbb{R} \;:\; s \;\longmapsto\; \sqrt{m}\left(\overline{X}_m^{(n)}(\omega, s) - \overline{X}_n(\omega)\right)$$

Then,

$$P\Big(\; \Phi_{m,\omega}^{(n)} \xrightarrow{d} N(0,\sigma_X^2), \text{ as } n,m \to \infty \;\Big) \;=\; \nu\left(\left\{\; \omega \in \Omega \;\middle|\; \Phi_{m,\omega}^{(n)} \xrightarrow{d} N(0,\sigma_X^2), \text{ as } n,m \to \infty \;\right\}\right) \;=\; 1.$$

Remark 1.2
For each fixed $\omega \in \Omega$, $\left\{\, \Phi_{m,\omega}^{(n)} : \mathcal{S}_m^{(n)} \longrightarrow \mathbb{R} \,\right\}_{n,m\in\mathbb{N}}$ is a doubly indexed sequence of $\mathbb{R}$-valued random variables. Note that their respective domains $\mathcal{S}_m^{(n)}$ are pairwise distinct probability spaces. The ***Bootstrap Central Limit Theorem for I.I.D. sample mean*** *asserts that for almost every $\omega \in \Omega$, the doubly indexed sequence $\left\{\, \Phi_{m,\omega}^{(n)} \,\right\}$ of $\mathbb{R}$-valued random variables converges in distribution to $N(0,\sigma_X^2)$ as $n, m \longrightarrow \infty$.*

Remark 1.3 *The following results are well known from classical asymptotic theory:*
By the ***Weak Law of Large Numbers****, $\overline{X}_n$ converges in probability to μ_X, as $n \longrightarrow \infty$; in other words,*

$$\lim_{n\to\infty} P\big(\, \left|\overline{X}_n - \mu_X\right| > \varepsilon \,\big) \;=\; \lim_{n\to\infty} \nu\left(\left\{\, \omega \in \Omega \;:\; \left|\overline{X}_n(\omega) - \mu_X\right| > \varepsilon \,\right\}\right) \;=\; 0, \quad \text{for each } \varepsilon > 0.$$

By the ***Strong Law of Large Numbers****, $\overline{X}_n$ converges almost surely to μ_X, as $n \longrightarrow \infty$; in other words,*

$$P\Big(\lim_{n\to\infty} \overline{X}_n = \mu_X \Big) \;=\; \nu\left(\left\{\, \omega \in \Omega \;\middle|\; \lim_{n\to\infty} \overline{X}_n(\omega) = \mu_X \,\right\}\right) \;=\; 1.$$

By the ***Central Limit Theorem****, $\sqrt{n}\left(\overline{X}_n - \mu_X\right)$ converges in distribution to $N(0,\sigma_X^2)$.*

A A stochastic process $\{\, X_t : \Omega \longrightarrow V \,\}_{t\in T}$ and its equivalent V^T-valued random variable $X : \Omega \longrightarrow V^T$

Let Ω, T, and V be non-empty sets. Let $\{\, X_t : \Omega \longrightarrow V \,\}_{t\in T}$ be a T-index family of maps, each of which maps from Ω into V. Note that this family of maps is set-theoretically equivalent (in the sense that either one completely determines the other) to the following (V^T)-valued map defined on Ω:

$$X \,:\, \Omega \longrightarrow V^T \,:\, \omega \longmapsto (t \longmapsto X_t(\omega))\,,$$

where $V^T = \prod_{t\in T} V$ denotes the set of all (arbitrary) V-valued functions defined on T. In this section, we aim to establish the following two results:

- Suppose $(\Omega, \mathcal{A})$ and $(V, \mathcal{F})$ are measurable space structures on Ω and V, respectively. Then, $X : \Omega \longrightarrow V^T$ is $\big(\mathcal{A}, \sigma[(V,\mathcal{F})^T]\big)$-measurable if and only if $X_t : \Omega \longrightarrow V$ is $(\mathcal{A}, \mathcal{F})$-measurable for each $t \in T$. Here, $\sigma[(V,\mathcal{F})^T]$ denotes the product σ-algebra on V^T, which is by definition the smallest σ-algebra on V^T such that, for each $t \in T$, the projection map (or evaluation map)

$$\pi_t \,:\, V^T \longrightarrow V \,:\, x \longmapsto x(t)$$

  is $\big(\sigma[(V,\mathcal{F})^T], \mathcal{F}\big)$-measurable.
- An immediate corollary of the above result is that: Suppose $(\Omega, \mathcal{A}, \mu)$ is a probability space structure on Ω, $(V, \mathcal{F})$ is a measurable space structure on V, and $\sigma[(V,\mathcal{F})^T]$ is the product σ-algebra on V^T. Then, $X : (\Omega, \mathcal{A}, \mu) \longrightarrow (V^T, \sigma[(V,\mathcal{F})^T])$ is V^T-valued random variable if and only if $\{\, X_t : (\Omega, \mathcal{A}, \mu) \longrightarrow (V, \mathcal{F}) \,\}_{t\in T}$ is a stochastic process.

Definition A.1 (The product σ-algebra of a Cartesian product of measurable spaces)
Let T be an arbitrary non-empty set. For each $t \in T$, let $(V_t, \mathcal{F}_t)$ be a measurable space (in particular, $V_t \neq \varnothing$). Let $\prod_{t\in T} V_t$ be the Cartesian product of $\{\, V_t \,\}_{t\in T}$. In other words,

$$\prod_{t\in T} V_t \;:=\; \left\{\; v : T \longrightarrow \bigsqcup_{t\in T} V_t \;\middle\vert\; v(t) \in V_t, \text{ for each } t \in T \;\right\}.$$

That $\prod_{t\in T} V_t \neq \varnothing$ follows from the Axiom of Choice. For each $t \in T$, let

$$\pi_t \,:\, \prod_{\tau\in T} V_\tau \longrightarrow V_t \,:\, v \longmapsto v(t)$$

*be the projection map from $\prod_{\tau\in T} V_\tau$ onto V_t. The **product σ-algebra** on $\prod_{t\in T} V_t$ is the following:*

$$\sigma\left(\left\{\; \pi_t^{-1}(F) \subset \prod_{\tau\in T} V_\tau \;\middle\vert\; F \in \mathcal{F}_t\,,\, t \in T \;\right\}\right) \;\subset\; \text{PowerSet}\left(\prod_{t\in T} V_t\right).$$

Clearly, it is the smallest σ-algebra on $\prod_{t\in T} V_t$ with respect to which each projection map $\pi_t : \prod_{t\in T} V_t \longrightarrow (V_t, \mathcal{F}_t)$ is measurable. We denote the product σ-algebra on $\prod_{t\in T} V_t$ by

$$\sigma\left(\prod_{t\in T} (V_t, \mathcal{F}_t)\right).$$

Theorem A.2
Suppose Ω, T, and V are non-empty sets. Let $\{\, X_t : \Omega \longrightarrow V \,\}_{t\in T}$ be a T-index family of maps, each of which maps from Ω into V. Then, the following statements are true:

1. *The family* $\{ X_t : \Omega \longrightarrow V \}_{t\in T}$ *of maps is set-theoretically equivalent (in the sense that either completely determines the other) to the following* (V^T)*-valued map defined on* Ω*:*

$$X \,:\, \Omega \,\longrightarrow\, V^T \,:\, \omega \,\longmapsto\, (t \longmapsto X_t(\omega))\,,$$

where $V^T = \prod_{t\in T} V$ *denotes the set of all (arbitrary)* V*-valued functions defined on* T*.*

2. *Suppose:*

- $(\Omega, \mathcal{A})$ *and* $(V, \mathcal{F})$ *are measurable space structures on* Ω *and* V*, respectively.*
- $W \subset V^T$ *is a subset of* V^T *such that* $X(\Omega) = \bigcup_{t\in T} X_t(\Omega) \subset W$*.*
- $(W, \mathcal{G})$ *is a measurable space structure on* W *such that, for each* $t \in T$*, the projection map*

$$\pi_t \,:\, W \,\longrightarrow\, V \,:\, w \,\longmapsto\, w(t)$$

is $(\mathcal{G}, \mathcal{F})$*-measurable.*

Then, $(\mathcal{A}, \mathcal{G})$*-measurability of* $X : \Omega \longrightarrow W$ *implies* $(\mathcal{A}, \mathcal{F})$*-measurability of* $X_t : \Omega \longrightarrow V$ *for each* $t \in T$*.*

3. *Suppose:*

- $(\Omega, \mathcal{A})$ *and* $(V, \mathcal{F})$ *are measurable space structures on* Ω *and* V*, respectively.*
- $\sigma[(V, \mathcal{F})^T]$ *is the product* σ*-algebra on* $V^T = \prod_{t\in T} V$ *generated by the collection of projection maps*

$$\left\{ \pi_t \,:\, V^T = \prod_{\tau\in T} V \,\longrightarrow\, V \,:\, w \,\longmapsto\, w(t) \right\}_{t\in T}.$$

Then, $X : \Omega \longrightarrow V^T$ *is* $\left(\mathcal{A}, \sigma[(V, \mathcal{F})^T]\right)$*-measurable if and only if* $X_t : \Omega \longrightarrow V$ *is* $(\mathcal{A}, \mathcal{F})$*-measurable for each* $t \in T$*.*

Proof

1. The proof of this result is routine and we omit it.

2. Suppose $X : \Omega \longrightarrow W$ is $(\mathcal{A}, \mathcal{G})$-measurable. Note that $X_t = \pi_t \circ X$, where

$$\pi_t \,:\, V^T = \prod_{t\in T} V \,\longrightarrow\, V \,:\, v \,\longrightarrow\, v(t)$$

is the projection from $V^T = \prod_{\tau\in T} V$ onto the t-th factor. By hypothesis, $\pi_t : W \longrightarrow V$ is $(\mathcal{G}, \mathcal{F})$-measurable for each $t \in T$. This implies, for each $t \in T$, $X_t = \pi_t \circ X$ is $(\mathcal{A}, \mathcal{F})$-measurable, being a composition of two measurable maps.

3. Since, for each $t \in T$, the projection map $\pi_t : V^T \longrightarrow V$ is $\left(\sigma[(V, \mathcal{F})^T], \mathcal{F}\right)$-measurable (by construction of the σ-algebra $\sigma[(V, \mathcal{F})^T]$ on V^T), the preceding result immediately implies the following implication:

$$(\mathcal{A}, \sigma[(V, \mathcal{F})^T])\text{-measurability of } X : \Omega \longrightarrow V^T \quad\Longrightarrow\quad (\mathcal{A}, \mathcal{F})\text{-measurability of } X_t : \Omega \longrightarrow V, \text{ for each } t \in T.$$

Conversely, suppose X_t is $(\mathcal{A}, \mathcal{F})$-measurable for each $t \in T$. Recall that the product σ-algebra on V^T is generated by sets of the form:

$$\pi_t^{-1}(F)\,, \quad \text{for some } t \in T \text{ and } F \in \mathcal{F}.$$

It follows that, for each $t \in T$ and each $F \in \mathcal{F}$, we have

$$X^{-1}\big(\pi_t^{-1}(F)\big) \;=\; (X^{-1} \circ \pi_t^{-1})(F) \;=\; (\pi_t \circ X)^{-1}(F) \;=\; X_t^{-1}(F) \;\subset\; \Omega$$

is $\mathcal{A}$-measurable, since $X_t : (\Omega, \mathcal{A}) \longrightarrow (V, \mathcal{F})$ is $(\mathcal{A}, \mathcal{F})$-measurable by hypothesis. This proves that $X : \Omega \longrightarrow V^T$ is $(\mathcal{A}, \sigma[(V, \mathcal{F})^T])$-measurable. □

Definition A.3 (Stochastic processes)
*Suppose $(\Omega, \mathcal{A}, \mu)$ is a probability space, $(V, \mathcal{F})$ is a measurable space, and T is an arbitrary non-empty set. A **stochastic process indexed by T defined on $(\Omega, \mathcal{A}, \mu)$ with state space $(V, \mathcal{F})$** is a family*

$$\{\ X_t\ :\ (\Omega, \mathcal{A}, \mu)\ \longrightarrow\ (V, \mathcal{F})\ \}_{t \in T}$$

indexed by T of V-valued $(\mathcal{A}, \mathcal{F})$-measurable maps from Ω into V.

Corollary A.4
Suppose:

- *$(\Omega, \mathcal{A}, \mu)$ is a probability space and $(V, \mathcal{F})$ is a measurable space.*
- *T is a non-empty set and $W \subset V^T = \prod_{t \in T} V$.*
- *$(W, \mathcal{G})$ is a measurable space structure on W such that, for each $t \in T$, the projection map*

  $$\pi_t\ :\ W\ \longrightarrow\ V\ :\ w\ \longmapsto\ w(t)$$

  is $(\mathcal{G}, \mathcal{F})$-measurable.

If $X : (\Omega, \mathcal{A}, \mu) \longrightarrow \left(V^T, \sigma[(V, \mathcal{F})^T]\right)$ is a V^T-valued random variable (i.e. X is $\left(\mathcal{A}, \sigma[(V, \mathcal{F})^T]\right)$-measurable), then its set-theoretically equivalent T-indexed family of maps from Ω into V:

$$\left\{ \begin{array}{cccll} X_t & : & (\,\Omega, \mathcal{A}, \mu\,) & \longrightarrow & (\,V, \mathcal{F}\,) \\ & & \omega & \longmapsto & (\pi_t \circ X)(\omega) = \pi_t(X(\omega)) = X(\omega)(t) \end{array} \right\}_{t \in T}$$

is a stochastic process (i.e. X_t is $(\mathcal{A}, \mathcal{F})$-measurable for each $t \in T$).

Corollary A.5
Suppose:

- *T, Ω, V are non-empty sets.*
- *$(\Omega, \mathcal{A}, \mu)$ is a probability space structure on Ω, $(V, \mathcal{F})$ is a measurable space structure on V.*
- *$\sigma[(V, \mathcal{F})^T]$ denotes the corresponding product σ-algebra on $V^T = \prod_{t \in T} V$.*

Let $\{\ X_t : \Omega \longrightarrow V\ \}_{t \in T}$ be a T-indexed family of maps, each of which maps from Ω into V, and let

$$X\ :\ \Omega\ \longrightarrow\ V^T\ :\ \omega\ \longmapsto\ (t \longmapsto X_t(\omega))$$

be its set-theoretically equivalent (V^T)-valued map defined on Ω. Then,

$$\{\ X_t\ :\ (\Omega, \mathcal{A}, \mu)\ \longrightarrow\ (V, \mathcal{F})\ \}_{t \in T}$$

is a stochastic process if and only if

$$X\ :\ (\Omega, \mathcal{A}, \mu)\ \longrightarrow\ \left(V^T, \sigma[(V, \mathcal{F})^T]\right)$$

is a (V^T)-valued random variable.

B Uniqueness of the "full distribution" of a stochastic process $\{ X_t : \Omega \longrightarrow V \}_{t\in T}$ given its finite-dimensional distributions

Definition B.1 (Finite-dimensional distributions of a stochastic process)
Let $\{ X_t : (\Omega,\mathcal{A},\mu) \longrightarrow (V,\mathcal{F}) \}_{t\in T}$ be a stochastic process. Let $n\in\mathbb{N}$ and $t_1,t_2,\ldots,t_n \in T$ be distinct elements of T. Let $\mathcal{P}_{\left(X_{t_1},\ldots,X_{t_n}\right)} \in \mathcal{M}_1(V^n,\mathcal{F}^{\otimes n})$ denote the probability measure induced on the product measurable space $(V^n,\mathcal{F}^{\otimes n})$ by the random variable

$$(X_{t_1},X_{t_2},\ldots,X_{t_n}) : (\Omega,\mathcal{A},\mu) \longrightarrow \left(V^n,\mathcal{F}^{\otimes n}\right)$$

*$\mathcal{P}_{\left(X_{t_1},\ldots,X_{t_n}\right)}$ is called a **finite-dimensional distribution** of the stochastic process.*

Theorem B.2
Let $(V,\mathcal{F})$ be a measurable space, and $\sigma\big[(V,\mathcal{F})^T\big]$ the product σ-algebra on $V^T = \prod_{t\in T} V$. Let

$$\{ X_t : (\Omega_X,\mathcal{A}_X,\mu_X) \longrightarrow (V,\mathcal{F}) \}_{t\in T} \quad\text{and}\quad \{ Y_t : (\Omega_Y,\mathcal{A}_Y,\mu_Y) \longrightarrow (V,\mathcal{F}) \}_{t\in T}$$

be two stochastic processes with the same index set T and the same state space $(V,\mathcal{F})$. Let

$$X : (\Omega_X,\mathcal{A}_X,\mu_X) \longrightarrow \left(V^T,\sigma\Big[(V,\mathcal{F})^T\Big]\right) \quad\text{and}\quad Y : (\Omega_Y,\mathcal{A}_Y,\mu_Y) \longrightarrow \left(V^T,\sigma\Big[(V,\mathcal{F})^T\Big]\right)$$

be their respective $\left(V^T,\sigma\Big[(V,\mathcal{F})^T\Big]\right)$-valued random variables. Let $\mathcal{P}_X,\,\mathcal{P}_Y \in \mathcal{M}_1\Big(V^T,\sigma\Big[(V,\mathcal{F})^T\Big]\Big)$ be the probability measures induced on $\left(V^T,\sigma\Big[(V,\mathcal{F})^T\Big]\right)$ by X and Y, respectively. Then,

$$\mathcal{P}_X = \mathcal{P}_Y \in \mathcal{M}_1\Big(V^T,\sigma\Big[(V,\mathcal{F})^T\Big]\Big)$$

if and only if

$$\mathcal{P}_{\left(X_{t_1},X_{t_2},\ldots,X_{t_n}\right)} = \mathcal{P}_{\left(Y_{t_1},Y_{t_2},\ldots,Y_{t_n}\right)} \in \mathcal{M}_1\big(V^n,\mathcal{F}^{\otimes n}\big),\ \text{ for each } n\in\mathbb{N} \text{ and pairwise distinct } t_1,t_2,\ldots,t_n\in T.$$

Proof

□

C Existence of a stochastic process given its finite-dimensional distributions: Komolgorov's Existence Theorem

Definition C.1 (Stochastic processes)
*Suppose $(\Omega,\mathcal{A},\mu)$ is a probability space, $(V,\mathcal{F})$ is a measurable space, and T is an arbitrary non-empty set. A **stochastic process** indexed by T defined on Ω with codomain V is a family $\{ X_t : \Omega \longrightarrow V \}_{t\in T}$ indexed by T of V-valued random variables defined on Ω.*

Definition C.2 (Finite-dimensional distributions of a stochastic processes)
*Let $\{ X_t : \Omega \longrightarrow (V,\mathcal{F}) \}_{t\in T}$ be a stochastic process. Let $n\in\mathbb{N}$ and $t_1,t_2,\ldots,t_n\in T$ be distinct elements of T. The probability distribution induced on the product measurable space $(V^n,\mathcal{F}^{\otimes n})$ by $(X_{t_1},X_{t_2},\ldots,X_{t_n}) : \Omega \longrightarrow V^n$ is called a **finite-dimensional distribution** of the stochastic process.*

Definition C.3 (Komolgorov systems of finite-dimensional distributions & Komolgorov consistency)
Let T be an arbitrary non-empty set, and $\mathcal{D}(T)$ the set of all finite ordered sequences of elements of T whose elements are pairwise distinct; in other words,

$$\mathcal{D}(T) := \left\{ (t_1,t_2,\ldots,t_n) \in \bigcup_{k=1}^{\infty} T^k \;\middle|\; n\in\mathbb{N},\ t_i \neq t_j,\ \text{whenever } i\neq j \right\}.$$

*For each $n \in \mathbb{N}$, let $\mathcal{M}_1(R^n, \mathcal{B}(\mathbb{R}^n))$ be the set of all probability measures defined on the product measurable space $(\mathbb{R}^n, \mathcal{B}(\mathbb{R}^n))$. A **Komolgorov system of finite-dimensional distributions** is a $\mathcal{D}(T)$-indexed family $\mathcal{P}$ of probability measures of the following form:*

$$\mathcal{P} \;=\; \left\{ \; P_{(t_1,\ldots,t_n)} \in \mathcal{M}_1(\mathbb{R}^n, \mathcal{B}(\mathbb{R}^n)) \;\middle|\; (t_1,\ldots,t_n) \in \mathcal{D}(T) \; \right\}.$$

*Furthermore, $\mathcal{P}$ is said to be **Komolgorov consistent** if it satisfies both of the following conditions:*

- ***permutation invariance:*** *For any $n \in \mathbb{N}$, any $(t_1,\ldots,t_n) \in \mathcal{D}(T)$, any $B_1,\ldots,B_n \in \mathcal{B}(\mathbb{R})$, and any permutation $\pi : \{1,\ldots,n\} \longrightarrow \{1,\ldots,n\}$, the following equality holds:*

$$P_{(t_1,\ldots,t_n)}(B_1 \times \cdots \times B_n) \;=\; P_{(t_{\pi(1)},\ldots,t_{\pi(n)})}\big(B_{\pi(1)} \times \cdots \times B_{\pi(n)}\big).$$

- ***projection invariance:*** *For any $n \in \mathbb{N}$, any $(t_1,\ldots,t_{n+1}) \in \mathcal{D}(T)$, and any $B_1,\ldots,B_n \in \mathcal{B}(\mathbb{R})$, the following equality holds:*

$$P_{(t_1,\ldots,t_n,t_{n+1})}(B_1 \times \cdots \times B_n \times \mathbb{R}) \;=\; P_{(t_1,\ldots,t_n)}(B_1 \times \cdots \times B_n).$$

Remark C.4
It is obvious that the collection of finite-dimensional distributions of any $\mathbb{R}$-valued stochastic process is a Komolgorov consistent Komolgorov system of finite-dimensional distributions.

Definition C.5
Let $\{\, X_t : \Omega \longrightarrow \mathbb{R} \,\}_{t\in T}$ be an $\mathbb{R}$-valued stochastic process, and

$$\mathcal{P} \;=\; \left\{ \; P_{(t_1,\ldots,t_n)} \in \mathcal{M}_1(\mathbb{R}^n, \mathcal{B}(\mathbb{R}^n)) \;\;|\;\; (t_1,\ldots,t_n) \in \mathcal{D}(T) \; \right\}$$

*be a Komolgorov system of finite-dimensional distributions. We say that **the stochastic process $\{\, X_t \,\}$ admits $\mathcal{P}$ as its collection of finite-dimensional distributions** if, for each $n \in \mathbb{N}$ and any $(t_1, t_2, \ldots, t_n) \in \mathcal{D}(T)$, the probability distribution induced on $(\mathbb{R}^n, \mathcal{B}(\mathbb{R}^n))$ by the map*

$$(X_{t_1}, \ldots, X_{t_n}) \,:\, \Omega \longrightarrow \mathbb{R}^n$$

equals $P_{(t_1,\ldots,t_n)} \in \mathcal{P}$.

Theorem C.6 (Komolgorov's Existence Theorem, Theorem 36.2, [2])
Let

$$\mathcal{P} \;=\; \left\{ \; P_{(t_1,\ldots,t_n)} \in \mathcal{M}_1(\mathbb{R}^n, \mathcal{B}(\mathbb{R}^n)) \;\middle|\; (t_1,\ldots,t_n) \in \mathcal{D}(T) \; \right\}.$$

be a Komolgorov system of finite-dimensional distributions. Then, there exists a stochastic process

$$\{\, X_t : (\Omega, \mathcal{A}, \mu) \;\longrightarrow\; (\mathbb{R}, \mathcal{B}(\mathbb{R})) \,\}_{t\in T}$$

which admits $\mathcal{P}$ as its collection of finite-dimensional distributions if and only if $\mathcal{P}$ is Komolgorov consistent.

D Gaussian Processes

Definition D.1 (Gaussian processes)
*An $\mathbb{R}$-valued stochastic process $\{\, X_t : \Omega \longrightarrow \mathbb{R} \,\}_{t\in T}$ is said to be **Gaussian** if each of its finite-dimensional distribution is a (univariate or multivariate) Gaussian distribution.*

Definition D.2 (Mean and covariance functions of $\mathbb{R}$-valued stochastic processes)
Let $\{\, X_t : \Omega \longrightarrow \mathbb{R} \,\}_{t\in T}$ be an $\mathbb{R}$-valued stochastic process.

- *If, for each $t \in T$, we have $E(X_t) \in \mathbb{R}$, then the function*

$$a_X : T \longrightarrow \mathbb{R} : t \longmapsto E(X_t)$$

*is called the **mean** function of the $\mathbb{R}$-valued stochastic process $\{ X_t \}$.*

- *In addition, if, for each $t_1, t_2 \in T$, we have $0 \leq \mathrm{Cov}(X_{t_1}, X_{t_2}) < \infty$, then the function*

$$\Sigma_X : T \times T \longrightarrow \mathbb{R} : (t_1, t_2) \longmapsto \mathrm{Cov}(X_{t_1}, X_{t_2})$$

*is called the **covariance** function of the $\mathbb{R}$-valued stochastic process $\{ X_t \}$.*

Theorem D.3
Let T be an arbitrary non-empty set, $a : T \longrightarrow \mathbb{R}$ an arbitrary $\mathbb{R}$-valued function defined on T, and $\Sigma : T \times T \longrightarrow [0, \infty)$ a non-negative $\mathbb{R}$-valued function defined on $T \times T$. Then, there exists a Gaussian process whose mean and covariance functions are a and Σ, respectively.

Theorem D.4
The mean and covariance functions of a Gaussian process together completely determine its collection of finite-dimensional distributions.

Definition D.5 (Brownian motion, a.k.a. Wiener process)
*A **Brownian motion**, or **Wiener process**, is a stochastic process $\{ W_t : (\Omega, \mathcal{A}, \mu) \longrightarrow \mathbb{R} \}_{t \geq 0}$ indexed by the non-negative real line satisfying the following conditions:*

- *At $t = 0$, the process takes value 0 with probability 1; more precisely:*

$$P(W_0 = 0) \;=\; \mu(\{ \omega \in \Omega \mid W_0(\omega) = 0 \}) \;=\; 1.$$

- *The process $\{ W_t \}$ has independent increments; more precisely: for any $0 \leq t_1 \leq t_2 \leq \cdots \leq t_n < \infty$,*

$$W_{t_n} - W_{t_{n-1}}, \quad W_{t_{n-1}} - W_{t_{n-2}}, \quad \ldots \;, \quad W_{t_2} - W_{t_1} \;:\; \Omega \longrightarrow \mathbb{R}$$

are independent random variables.

- *For $0 \leq t_1 < t_2 < \infty$, the increment $W_{t_2} - W_{t_1}$ follows a Gaussian distribution with mean 0 and variance $t_2 - t_1$.*

Definition D.6 (Brownian bridge)
*A **Brownian bridge** is a Gaussian process $\{ W_t^\circ : (\Omega, \mathcal{A}, \mu) \longrightarrow \mathbb{R} \}_{t \in [0,1]}$ indexed by the closed unit interval in $\mathbb{R}$ satisfying the following conditions:*

- *For each $t \in [0, 1]$, we have $E(W_t^\circ) = 0$.*
- *For any $t_1, t_2 \in [0, 1]$, we have $\mathrm{Cov}\big(W_{t_1}^0, W_{t_2}^\circ\big) = \min\{t_1, t_2\} - t_1 t_2$.*

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