The Portmanteau Theorem

Study Notes | July 19, 2015 | Kenneth Chu

1 The Portmanteau Theorem

Theorem 1.1 (The Portmanteau Theorem, Theorem 2.1, [1])

Suppose:

- (S, ρ) *is a metric space,* $\mathcal{B}(S)$ *its the Borel* σ*-algebra,* $(S, \mathcal{B}(S))$ *is the corresponding measurable space.*
- $P, P_1, P_2, \ldots \in \mathcal{M}_1(S, \mathcal{B}(S))$ *are probability measures on* $(S, \mathcal{B}(S))$.

Then, the following are equivalent:

(i) P_n *converges weakly to* P*, i.e. for each bounded continuous* $\mathbb{R}$*-valued function* $f : S \longrightarrow \mathbb{R}$*, we have*

$$\lim_{n\to\infty} \int_S f(s)\,\mathrm{d}P_n(s) \;=\; \int_S f(s)\,\mathrm{d}P(s).$$

(ii) *For each closed set* $F \subset S$*, we have*

$$\limsup_{n\to\infty} P_n(F) \;\leq\; P(F).$$

(iii) *For each open set* $G \subset S$*, we have*

$$\liminf_{n\to\infty} P_n(G) \;\geq\; P(G).$$

(iv) *For each* P*-continuity set* $A \in \mathcal{B}(S)$*, i.e.* $P(\partial A) = 0$*, we have*

$$\lim_{n\to\infty} P_n(A) \;=\; P(A).$$

Proof

(i) $\Longrightarrow$ (ii)

For each $\varepsilon > 0$, by Lemma A.2(ii), choose a bounded continuous functions $f_\varepsilon : S \longrightarrow [0,1]$ such that

$$I_F \;\leq\; f_\varepsilon \;\leq\; I_{F^\varepsilon}.$$

This implies, for each $\varepsilon > 0$, we have

$$P_n(F) \;=\; \int_S I_F(x)\,\mathrm{d}P_n(x) \;\leq\; \int_S f_\varepsilon(x)\,\mathrm{d}P_n(x).$$

By (i), we thus have

$$\limsup_{n\to\infty} P_n(F) \;\leq\; \lim_{n\to\infty} \int_S f_\varepsilon(x)\,\mathrm{d}P_n(x) \;=\; \int_S f_\varepsilon(x)\,\mathrm{d}P(x) \;\leq\; \int_S I_{F^\varepsilon}(x)\,\mathrm{d}P(x) \;=\; P(F^\varepsilon)\,.$$

By Lemma A.2(i), we have $F^\varepsilon \downarrow F$ as $\varepsilon \downarrow 0$. Hence, $P(F^\varepsilon) \downarrow P(F)$ as $\varepsilon \downarrow 0$. We may now conclude:

$$\limsup_{n\to\infty} P_n(F) \;\leq\; \lim_{\varepsilon\to 0^+} P(F^\varepsilon) \;=\; P(F)\,.$$

(ii) $\Longrightarrow$ (iii)

Assume (ii) holds. Let $G \subset S$ be a open subset. Then, $F := S \setminus G$ is closed. By (ii), we have:

$$\begin{aligned} 1 - \liminf_{n\to\infty} P_n(G) \;&=\; \limsup_{n\to\infty}\,\{\,1 - P_n(G)\,\} \;=\; \limsup_{n\to\infty} P_n(\,S\setminus G\,) \;=\; \limsup_{n\to\infty} P_n(F) \\ &\le\; P(F) \;=\; P(\,S\setminus G\,) \;=\; 1 - P(G)\,, \end{aligned}$$

which yields

$$\liminf_{n\to\infty} P_n(G) \;\ge\; P(G)\,. \tag{1.1}$$

<u>(ii) $\Longrightarrow$ (iii)</u>

Assume (iii) holds. Let $F \subset S$ be an closed subset. Then, $G := S \setminus F$ is open. By (iii), we have:

$$\begin{aligned} 1 - \limsup_{n\to\infty} P_n(F) \;&=\; \liminf_{n\to\infty}\,\{\,1 - P_n(F)\,\} \;=\; \liminf_{n\to\infty} P_n(\,S\setminus F\,) \;=\; \liminf_{n\to\infty} P_n(G) \\ &\ge\; P(G) \;=\; P(\,S\setminus F\,) \;=\; 1 - P(F)\,, \end{aligned}$$

which yields

$$\limsup_{n\to\infty} P_n(F) \;\le\; P(F)\,. \tag{1.2}$$

<u>(ii) and (iii) $\Longrightarrow$ (iv)</u>

Let $A \in \mathcal{B}(S)$. Then, by (ii) and (iii), we have:

$$P(A^\circ) \;\le\; \liminf_{n\to\infty} P_n(A^\circ) \;\le\; \liminf_{n\to\infty} P_n(A) \;\le\; \limsup_{n\to\infty} P_n(A) \;\le\; \limsup_{n\to\infty} P_n\big(\,\overline{A}\,\big) \;\le\; P\big(\,\overline{A}\,\big)\,.$$

Hence, if $\partial A := \overline{A} \setminus A^\circ$ is a P-continuity set, i.e. $P(\partial A) = 0$, hence $P(A^\circ) = P(\,A\,) = P\big(\,\overline{A}\,\big)$, then (iv) follows.

<u>(iv) $\Longrightarrow$ (i)</u>

$\square$

A Technical Lemmas

Lemma A.1 *Suppose (S,ρ) is a metric space, and $A \subset S$ is an arbitrary non-empty subset. Define*

$$\rho(\,\cdot\,,A) \;:\; S \;\longrightarrow\; \mathbb{R} \;:\; x \;\longmapsto\; \inf_{y\in A}\,\{\,\rho(x,y)\,\}$$

Then,

(i) *$\rho(\,\cdot\,,A)$ is a continuous $\mathbb{R}$-valued function on S.*

(ii) *For each $x \in S$, $\rho(x,A) = 0$ if and only if $x \in \overline{A}$.*

PROOF

(i) Suppose $x_n \longrightarrow x$. We need to prove $\rho(x_n,A) \longrightarrow \rho(x,A)$, which follows immediately from the following two Claims:

Claim 1: $\rho(x,A) \;\le\; \liminf_{n\to\infty} \rho(x_n,A)$.

Claim 2: $\limsup_{n\to\infty} \rho(x_n,A) \;\le\; \rho(x,A)$.

Proof of Claim 1: For each $y \in S$, we have:

$$\rho(x,y) \;\leq\; \rho(x,x_n) \;+\; \rho(x_n,y).$$

Hence,

$$\rho(x,A) \;=\; \inf_{y\in A} \rho(x,y) \;\leq\; \rho(x,x_n) \;+\; \inf_{y\in A} \rho(x_n,y) \;=\; \rho(x,x_n) \;+\; \rho(x_n,A).$$

Since $\rho(x,x_n) \longrightarrow 0$, the preceding inequality implies

$$\rho(x,A) \;\leq\; \liminf_{n\to\infty} \rho(x_n,A).$$

This proves Claim 1.

Proof of Claim 2: For each $y \in S$, we have:

$$\rho(x_n,y) \;\leq\; \rho(x_n,x) \;+\; \rho(x,y).$$

Hence,

$$\rho(x_n,A) \;=\; \inf_{y\in A} \rho(x_n,y) \;\leq\; \rho(x_n,x) \;+\; \inf_{y\in A} \rho(x,y) \;=\; \rho(x_n,x) \;+\; \rho(x,A).$$

Since $\rho(x,x_n) \longrightarrow 0$, the preceding inequality implies

$$\limsup_{n\to\infty} \rho(x_n,A) \;\leq\; \rho(x,A).$$

This proves Claim 2.

(ii)

$$\begin{aligned}
\rho(x,A)=0 \quad &\Longleftrightarrow \quad \inf_{y\in A} \rho(x,y) = 0 \\
&\Longleftrightarrow \quad \text{For each } \varepsilon > 0, \text{ there exists } y \in A \text{ such that } \rho(x,y) < \varepsilon \\
&\Longleftrightarrow \quad y \in \overline{A}
\end{aligned}$$

□

Lemma A.2 *Suppose (S,ρ) is a metric space, and $A \subset S$ is an arbitrary non-empty subset. For each $\varepsilon > 0$, define*

$$A^\varepsilon \;:=\; \{\, s \in S \;|\; \rho(s,A) < \varepsilon \,\}\,.$$

Then the following are true:

(i) *A^ε is an open subset of S. In particular, A^ε is a $\mathcal{B}(S)$-measurable subset of S.*

(ii) *$A^\varepsilon \downarrow \overline{A}$, as $\varepsilon \downarrow 0$.*

(iii) *There exists a bounded continuous $\mathbb{R}$-valued function $f : S \longrightarrow \mathbb{R}$ such that*

$$I_{\bar{A}}(x) \;\leq\; f(x) \;\leq\; I_{A^\varepsilon}(x)\,, \quad \text{for each } x \in S.$$

Proof

(i)

(ii)

(iii) Define $f : S \longrightarrow \mathbb{R}$ as follows:

$$f(x) \;:=\; \max\left\{\, 0\,,\, 1 - \frac{\rho(x,A)}{\varepsilon} \,\right\}.$$

Then, by Lemma A.1(i), f is continuous $\mathbb{R}$-valued function on S. Clear, $0 \leq f(x) \leq 1$, for each $x \in S$. By Lemma A.1(ii), we have

$$x \;\in\; \overline{A} \quad\Longleftrightarrow\quad \rho(x,F) \;=\; 0 \quad\Longleftrightarrow\quad f(x) \;=\; 1.$$

This proves $I_{\bar{A}}(x) \leq 1 = f(x)$, for each $x \in \overline{A}$, and hence for each $x \in S$ (since $I_{\bar{A}}(x) = 0$ for $x \in S \setminus \overline{A}$, and the inequality holds trivially). On the other hand,

$$x \;\in\; S \setminus A^{\varepsilon} \quad\Longleftrightarrow\quad \varepsilon \;\leq\; \rho(x,A) \quad\Longleftrightarrow\quad 1 - \frac{\rho(x,A)}{\varepsilon} \;\leq\; 0 \quad\Longrightarrow\quad f(x) \;=\; 0.$$

This proves $f(x) = 0 \leq I_{A^{\varepsilon}}(x)$, for each $x \in S \setminus A^{\varepsilon}$, and hence for each $x \in S$ (since $I_{A^{\varepsilon}}(x) = 1$ for each $x \in A^{\varepsilon}$ and the inequality holds trivially). This completes the proof of (ii).

□

References

[1] Billingsley, P. *Convergence of Probability Measures*, second ed. John Wiley & Sons, 1999.