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On the supremum of iterated local time

By Endre Csáki, Miklós Csörgő, Antónia Földes and Pál Révész

Dedicated to the memory of Professor B. Gyires

Abstract. We obtain upper and lower class integral tests for the space-wise supremum of the iterated local time of two independent Wiener processes. We then establish a strong invariance principle between this iterated local time and the local time process of the simple symmetric random walk on the two-dimensional comb lattice. The latter, in turn, enables us to conclude upper and lower class tests for the local time of simple symmetric random walk on the two-dimensional comb lattice as well.

1. Introduction and main results

Let $\{W(t);\, t \geq 0\}$ be a standard Wiener process (Brownian motion), i.e., a Gaussian process with

$$E(W(t)) = 0, \quad E(W(t_1)W(t_2)) = \min(t_1, t_2), \quad t, t_1, t_2 \geq 0.$$

The local time process $\{\eta(x,t);\, x \in \mathbb{R},\, t \geq 0\}$ is defined via

$$\int_A \eta(x,t)\, dx = \lambda\{s : 0 \leq s \leq t,\, W(s) \in A\} \tag{1.1}$$

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for any $t \geq 0$ and Borel set $A \subset \mathbb{R}$, where $\lambda(\cdot)$ is the Lebesgue measure, and $\eta(\cdot,\cdot)$ is frequently referred to as Wiener or Brownian local time.

Let $\eta_1(x,t)$ and $\eta_2(x,t)$ be two independent Brownian local times. The iterated local time is defined by

$$\Upsilon(x,t) := \eta_1(x, \eta_2(0,t)).$$

Denote

$$\Upsilon^*(t) := \sup_{x\in\mathbb{R}} \Upsilon(x,t). \tag{1.2}$$

First we give asymptotic values for the upper and lower tails of the distribution of $\Upsilon^*(t)$.

Theorem 1.1. *As $z \to \infty$*

$$P(\Upsilon^*(t) > zt^{1/4}) \sim \frac{2^{11/3} z^{2/3}}{(3\pi)^{1/2}} \exp\left(-\frac{3z^{4/3}}{2^{5/3}}\right) \tag{1.3}$$

and as $z \to 0$,

$$P(\Upsilon^*(t) < zt^{1/4}) \sim \frac{4z^2}{(2\pi)^{1/2}} \int_0^\infty \frac{G(s)}{s^3}\, ds, \tag{1.4}$$

for all $t > 0$, where

$$G(s) := P\left(\sup_{x\in\mathbb{R}} \eta(x,1) < s\right).$$

Note that an explicit formula for $G(s)$ in terms of Bessel functions is given in Csáki and Földes [9].

The following integral tests are obtained.

Theorem 1.2. *Let $f(t) > 0$ be a non-decreasing function and put*

$$I(f) := \int_1^\infty \frac{f^2(t)}{t} \exp\left(-\frac{3}{2^{5/3}} f^{4/3}(t)\right) dt.$$

Then

$$P(\Upsilon^*(t) > t^{1/4} f(t) \text{ i.o. as } t \to \infty) = 0 \text{ or } 1$$

according as $I(f)$ converges or diverges.

Theorem 1.3. *Let $g(t) > 0$ be a non-increasing function and put*

$$J(g) := \int_1^\infty \frac{g^2(t)}{t}\, dt.$$

Then

$$P(\Upsilon^*(t) < t^{1/4} g(t) \text{ i.o. as } t \to \infty) = 0 \text{ or } 1$$

according as $J(g)$ converges or diverges.

In particular, we have the following law of the iterated logarithm:

$$\limsup_{t\to\infty} \frac{\Upsilon^*(t)}{t^{1/4}(\log\log t)^{3/4}} = \frac{2^{5/4}}{3^{3/4}} \quad \text{a.s.}$$

To compare the above results with similar integral tests for $\Upsilon(0,t)$, note that $\{\eta(0,t);\ t \geq 0\}$ has the same distribution as $\{\sup_{0\leq s\leq t} W(s);\ t \geq 0\}$. Consequently, $\{\Upsilon(0,t);\ t \geq 0\}$ has the same distribution as $\{\sup_{0\leq s\leq t} W_1(\eta_2(0,s));\ t \geq 0\}$, or, as easily seen, the same distribution as $\{\sup_{0\leq s\leq t} W_1(W_2(s)\vee 0);\ t \geq 0\}$. From Bertoin [2] we obtain the following integral tests.

Theorem A. *Put*

$$\hat{I}(f) := \int_1^\infty \frac{f^{2/3}(t)}{t} \exp\left(-\frac{3}{2^{5/3}} f^{4/3}(t)\right) dt,$$

$$\hat{J}(g) := \int_1^\infty \frac{g(t)}{t}\, dt.$$

Then

$$P(\Upsilon(0,t) > t^{1/4} f(t) \textit{ i.o. as } t\to\infty) = 0 \textit{ or } 1$$

according as $\hat{I}(f)$ converges or diverges. Moreover,

$$P(\Upsilon(0,t) < t^{1/4} g(t) \textit{ i.o. as } t\to\infty) = 0 \textit{ or } 1$$

according as $\hat{J}(g)$ converges or diverges.

In particular, we have the same law of the iterated logarithm as for $\Upsilon^*(t)$:

$$\limsup_{t\to\infty} \frac{\Upsilon(0,t)}{t^{1/4}(\log\log t)^{3/4}} = \frac{2^{5/4}}{3^{3/4}} \quad \text{a.s.}$$

In the subsequent sections the proofs of Theorem 1.1, 1.2 and 1.3 will be given. In Section 5 we apply the results for the local time of the simple random walk on the 2-dimensional comb.

In the proofs unimportant constants of possibly different positive values will be denoted by c, c_0, c_1, c_2.

2. Proof of Theorem 1.1

Since

$$\frac{\Upsilon^*(t)}{t^{1/4}} = \frac{\eta_1^*(\eta_2(0,t))}{(\eta_2(0,t))^{1/2}} \sqrt{\frac{\eta_2(0,t)}{t^{1/2}}},$$

it has the same distribution as $\eta_1^*(1)\sqrt{|N|}$, where $\eta_1^*(s) = \sup_{x\in\mathbb{R}} \eta_1(x,s)$ and N is a standard normal random variable independent of $\eta_1^*(1)$. Hence, denoting by φ the standard normal density,

$$P(\Upsilon^*(t) > zt^{1/4}) = 2\int_0^\infty \left(1 - G\left(\frac{z}{\sqrt{u}}\right)\right)\varphi(u)\,du. \tag{2.1}$$

For the upper tail of G we have (see Csáki [5])

$$1 - G(z) \sim 4\sqrt{\frac{2}{\pi}}z\exp\left(-\frac{z^2}{2}\right), \quad z\to\infty. \tag{2.2}$$

Now split the integral in (2.1) into three parts:

$$\int_0^\infty = \int_0^{z^{2/3}/2} + \int_{z^{2/3}/2}^{2z^{2/3}} + \int_{2z^{2/3}}^\infty = I_1 + I_2 + I_3.$$

Using (2.2), it is easy to see that

$$I_1 \le c(1 - G(2^{1/2}z^{2/3})) \le cz^{2/3}\exp(-z^{4/3}),$$

$$I_3 \le c\int_{2z^{2/3}}^\infty \varphi(u)\,du \le c\exp(-2z^{4/3}),$$

so I_1 and I_3 are negligible compared to (1.3). For I_2 we can use (2.2) and hence

$$I_2 \sim \frac{8}{\pi}\int_{z^{2/3}/2}^{2z^{2/3}} \frac{z}{\sqrt{u}}\exp\left(-\frac{z^2}{2u} - \frac{u^2}{2}\right)du$$

$$= \frac{16z^{4/3}}{\pi}\int_{1/\sqrt{2}}^{\sqrt{2}} \exp\left(-\frac{z^{4/3}}{2}\left(\frac{1}{v^2} + v^4\right)\right)dv.$$

The asymptotic value of this integral can be obtained by Laplace's method (cf., e.g., de Bruijn [3])

$$\int_a^b \exp(-\lambda h(v))\,dv \sim \frac{\sqrt{2\pi}e^{-\lambda h(v_0)}}{\sqrt{\lambda h''(v_0)}}, \quad \lambda\to\infty,$$

where v_0 is the place of the minimum of h in (a,b), i.e., $h'(v_0) = 0$. Applying this, a straightforward calculation leads to (1.3).

To see (1.4), we have similarly

$$P(\Upsilon^*(t) < zt^{1/4}) = 2\int_0^\infty G\left(\frac{z}{\sqrt{u}}\right)\varphi(u)\,du = 4z^2\int_0^\infty \frac{G(s)}{s^3}\varphi\left(\frac{z^2}{s^2}\right)ds.$$

This integral is finite, since

$$G(s) \sim c \exp\left(-\frac{2j_1^2}{s^2}\right), \quad s \to 0,$$

where j_1 is the smallest positive zero of the Bessel function $J_0(\cdot)$ (cf. Csáki and Földes [9]).

Since $\varphi(z^2/s^2) \le \varphi(0)$, we have

$$P(\Upsilon^*(t) < xt^{1/4}) \sim 4z^2\varphi(0) \int_0^\infty \frac{G(s)}{s^3}\, ds, \quad z \to 0$$

by the dominated convergence theorem. This completes the proof of Theorem 1.1. $\square$

3. Proof of Theorem 1.2

From Shi [13] we have the following result.

Lemma A. *Let f be a function as in* Theorem 1.2. *Put $T_1 = 1$,*

$$T_{k+1} = T_k\left(1 + \frac{1}{f_k^{4/3}}\right), \quad k = 1, 2, \ldots,$$

where $f_k = f(T_k)$. Then $I(f) < \infty$ if and only if

$$\sum_{k=1}^{\infty} f_k^{2/3} \exp\left(-\frac{3}{2^{5/3}} f_k^{4/3}\right) < \infty.$$

First we prove the convergence part of Theorem 1.2. Assume that $I(f) < \infty$ and define the events

$$A_k = \{\Upsilon^*(T_{k+1}) > T_k^{1/4} f_k\}.$$

It follows from Theorem 1.1 that

$$P(A_k) \le c f_k^{2/3} \exp\left(-\frac{3}{2^{5/3}}\left(1 + \frac{1}{f_k^{4/3}}\right)^{-1/3} f_k^{4/3}\right).$$

Using the inequality

$$(1+u)^{-1/3} \ge 1 - \frac{u}{3}, \quad 0 \le u \le 1,$$

with $u = f_k^{-4/3}$, we obtain further

$$P(A_k) \le c f_k^{2/3} \exp\left(-\frac{3}{2^{5/3}} f_k^{4/3}\right),$$

which is summable by Lemma A. Hence $P(A_k \text{ i.o.}) = 0$, i.e., for large k we have almost surely

$$\Upsilon^*(T_{k+1}) \le T_k^{1/4} f(T_k).$$

But for $T_k \le t \le T_{k+1}$, i.e., for large t

$$\Upsilon^*(t) \le \Upsilon(T_{k+1}) \le T_k^{1/4} f(T_k) \le t^{1/4} f(t),$$

proving the convergence part.

For the divergence part, we follow the proof in [5]. Without loss of generality we may assume

$$(\log\log t)^{3/4} \le f(t) \le (2\log\log t)^{3/4}$$

and, as easily seen,

$$(\log k/2)^{3/4} \le f_k \le (2\log k)^{3/4}.$$

In the proof we also use the inequality

$$\frac{T_k}{T_\ell} \le \left(1 + \frac{1}{f_\ell^{4/3}}\right)^{-(\ell-k)}, \quad k < \ell.$$

Now assume that $I(f) = \infty$, and define the events

$$B_k = \{T_k^{1/4} f_k \le \Upsilon^*(T_k) < T_{k+1}^{1/4} f_k\},$$

where $f_k = f(T_k)$. It follows from Theorem 1.1 that

$$P(B_k)$$
$$\ge c f_k^{2/3} \exp\left(-\frac{3f_k^{4/3}}{2^{5/3}}\right)\left[1 - \left(\frac{T_{k+1}}{T_k}\right)^{1/6} \exp\left(-\frac{3f_k^{4/3}}{2^{5/3}}\left(\left(\frac{T_{k+1}}{T_k}\right)^{1/3} - 1\right)\right)\right].$$

It is readily seen that $\lim_{k\to\infty} T_{k+1}/T_k = 1$, and

$$\lim_{k\to\infty} f_k^{4/3}\left(\left(\frac{T_{k+1}}{T_k}\right)^{1/3} - 1\right) = \frac{1}{3},$$

so there is a positive constant c such that

$$P(B_k) \geq c f_k^{2/3} \exp\left(-\frac{3 f_k^{4/3}}{2^{5/3}}\right),$$

and hence by Lemma A we have $\sum_k P(B_k) = \infty$.

Next we estimate $P(B_k B_\ell)$. Let $k < \ell$ and

$$\Upsilon^*(T_k, T_\ell) = \sup_{x \in \mathbb{R}} \left(\eta_1(x, \eta_2(0, T_\ell)) - \eta_1(x, \eta_2(0, T_k))\right).$$

Then, similarly to the proof in [5],

$$\Upsilon^*(T_k, T_\ell) \leq \Upsilon^*(T_\ell) \leq \Upsilon^*(T_k) + \Upsilon^*(T_k, T_\ell)$$

and

$$\begin{aligned} P(B_k B_\ell) &\leq P(T_k^{1/4} f_k \leq \Upsilon^*(T_k) < T_{k+1}^{1/4} f_k, \Upsilon^*(T_\ell) - \Upsilon^*(T_k) \geq T_\ell^{1/4} f_\ell - T_{k+1}^{1/4} f_k) \\ &\leq P(B_k) P(T_\ell^{1/4} f_\ell - T_{k+1}^{1/4} f_k \leq \Upsilon^*(T_k, T_\ell) \leq T_{\ell+1}^{1/4} f_\ell). \end{aligned}$$

But $\Upsilon^*(T_k, T_\ell)$ has the same distribution as $\Upsilon^*(T_\ell - T_k)$, or $(T_\ell - T_k)^{1/4} \Upsilon^*(1)$, hence

$$\begin{aligned} P(B_k B_\ell) &\leq P(B_k) P\left(\Upsilon^*(1) \geq \frac{f_\ell T_\ell^{1/4} - f_k T_{k+1}^{1/4}}{(T_\ell - T_k)^{1/4}}\right) \\ &\leq P(B_k) P\left(\Upsilon^*(1) \geq f_\ell \frac{T_\ell^{1/4} - T_{k+1}^{1/4}}{(T_\ell - T_k)^{1/4}}\right) \\ &\leq c P(B_k) f_\ell^{2/3} H_{k,\ell}^{2/3} \exp\left(-\frac{3 f_\ell^{4/3} H_{k,\ell}^{4/3}}{2^{5/3}}\right), \end{aligned} \tag{3.1}$$

where

$$H_{k,\ell} = \frac{T_\ell^{1/4} - T_{k+1}^{1/4}}{(T_\ell - T_k)^{1/4}}.$$

Using the inequality

$$\frac{(1-u)^{3/4}}{4} \leq \frac{1 - u^{1/4}}{(1-u)^{1/4}} \leq 1, \quad 0 < u < 1,$$

we get

$$\frac{1}{4}\left(1 - \frac{T_k}{T_\ell}\right)^{3/4} \frac{T_\ell^{1/4} - T_{k+1}^{1/4}}{T_\ell^{1/4} - T_k^{1/4}} \leq H_{k,\ell} \leq 1.$$

For $k+2 \le \ell$ we have, by straightforward calculation,

$$\frac{T_\ell^{1/4} - T_{k+1}^{1/4}}{T_\ell^{1/4} - T_k^{1/4}} \ge \frac{T_{k+2}^{1/4} - T_{k+1}^{1/4}}{T_{k+2}^{1/4} - T_k^{1/4}} \sim \frac{1}{1 + \left(\frac{f_{k+1}}{f_k}\right)^{4/3}},$$

from which

$$c\left(1 - \frac{T_k}{T_\ell}\right)^{3/4} \le H_{k,\ell} \le 1$$

with certain constant $c > 0$. Consequently,

$$P(B_k B_\ell) \le c P(B_k) f_\ell^{2/3} \exp\left(-c_1 f_\ell^{4/3}\left(1 - \frac{T_k}{T_\ell}\right)\right).$$

Now, for fixed k, let

$$\begin{aligned} L_1 &= \{\ell:\ k+2 \le \ell \le k + f_\ell^{4/3}\}, \\ L_2 &= \left\{\ell:\ k + f_\ell^{4/3} < \ell \le k + 4 f_\ell^{4/3} \log f_\ell^{4/3}\right\}, \\ L_3 &= \left\{\ell:\ k + 4 f_\ell^{4/3} \log f_\ell^{4/3} < \ell\right\}. \end{aligned}$$

If $\ell \in L_1$, then

$$1 - \frac{T_k}{T_\ell} \ge 1 - \left(1 + \frac{1}{f_\ell^{4/3}}\right)^{-(\ell-k)} \ge \frac{\ell - k}{2 f_\ell^{4/3}},$$

i.e.,

$$P(B_k B_\ell) \le c P(B_k) f_\ell^{2/3} e^{-c_2(\ell-k)},$$

consequently

$$\sum_{\ell \in L_1} P(B_k B_\ell) \le K P(B_k). \tag{3.2}$$

If $\ell \in L_2$, then

$$1 - \frac{T_k}{T_\ell} \ge 1 - \left(1 + \frac{1}{f_\ell^{4/3}}\right)^{-(\ell-k)} \ge c$$

with some $c > 0$. We have

$$P(B_k B_\ell) \le c P(B_k) f_\ell^{2/3} e^{-c_0 f_\ell^{4/3}} \le c P(B_k) (\log \ell)^{1/2} \ell^{-c_0/2}$$

$$\leq cP(B_k)(\log k)^{1/2}k^{-c_0/2}.$$

But

$$\ell - k \leq 4f_\ell^{4/3}\log f_\ell^{4/3} \leq \frac{\ell}{2},$$

i.e., $\ell \leq 2k$, hence

$$\ell - k \leq 4f_{2k}^{4/3}\log f_{2k}^{4/3}.$$

Consequently,

$$\sum_{\ell\in L_2} P(B_kB_\ell) \leq cP(B_k)(\log k)^{1/2}k^{-c_0/2}f_{2k}^{4/3}\log f_{2k}^{4/3} \leq cP(B_k). \tag{3.3}$$

If $\ell \in L_3$, then

$$\frac{T_\ell^{1/4} - T_{k+1}^{1/4}}{(T_\ell - T_k)^{1/4}} \geq 1 - \left(\frac{T_{k+1}}{T_\ell}\right)^{1/4} \geq 1 - \left(1 + \frac{1}{f_\ell^{4/3}}\right)^{-(\ell-k-1)/4}.$$

Hence, using (3.1),

$$P(B_kB_\ell) \leq cP(B_k)f_\ell^{2/3}\exp\left(-\frac{3f_\ell^{4/3}}{2^{5/3}}\left(1 - \left(1 + \frac{1}{f_\ell^{4/3}}\right)^{-(\ell-k-1)/4}\right)^{4/3}\right).$$

It can be seen that

$$\frac{3f_\ell^{4/3}}{2^{5/3}}\left(\left(1 - \left(1 + \frac{1}{f_\ell^{4/3}}\right)^{-(\ell-k-1)/4}\right)^{4/3} - 1\right)$$

$$\sim -2^{1/3}f_\ell^{4/3}\left(1 + \frac{1}{f_\ell^{4/3}}\right)^{-(\ell-k-1)/4}$$

$$= -2^{1/3}f_\ell^{4/3}\exp\left(-\frac{\ell-k-1}{4}\log\left(1 + \frac{1}{f_\ell^{4/3}}\right)\right)$$

$$\sim -2^{1/3}f_\ell^{4/3}\exp\left(-\frac{\ell-k-1}{4f_\ell^{4/3}}\right) \geq -2^{1/3}f_\ell^{4/3}\exp\left(-\log f_\ell^{4/3}\right) \geq -2^{1/3}.$$

It follows that

$$P(B_kB_\ell) \leq cP(B_k)f_\ell^{2/3}\exp\left(-\frac{3f_\ell^{4/3}}{2^{5/3}}\right) \leq cP(B_k)P(B_\ell). \tag{3.4}$$

On using (3.2), (3.3), (3.4) together with $P(B_kB_\ell) \le P(B_k)$ for $\ell = k, k+1$, we obtain

$$\liminf_{n\to\infty} \frac{\sum_{k=1}^n \sum_{\ell=1}^n P(B_kB_\ell)}{\left(\sum_{k=1}^n P(B_k)\right)^2} > 0,$$

hence from Borel-Cantelli lemma and 0-1 law we obtain $P(B_k \text{ i.o.}) = 1$, completing the proof of Theorem 1.2. $\square$

4. Proof of Theorem 1.3

First assume that $J(g) < \infty$. Let $t_k = e^k$ and define the events

$$B_k = \{\Upsilon^*(t_k) < t_{k+1}^{1/4} g(t_{k+1})\}.$$

Then

$$P(B_k) \le cg^2(t_{k+1}),$$

which is well-known to be summable if $J(g) < \infty$. Hence for large k we have almost surely

$$\Upsilon^*(t_k) \ge t_{k+1}^{1/4} g(t_{k+1}),$$

and for $t_k \le t < t_{k+1}$

$$\Upsilon^*(t) \ge \Upsilon^*(t_k) \ge t_{k+1}^{1/4} g(t_{k+1}) \ge t^{1/4} g(t),$$

proving the convergence part.

Now assume that $J(g) = \infty$. Put $t_k = 2^k$ and define the events

$$A_k = \{\eta_2(0, t_k) \le t_k^{1/2} g^2(t_k)\},$$

$$B_k = \{\eta_1^*(t_k^{1/2} g^2(t_k)) \le t_k^{1/4} g(t_k)\}.$$

Then $P(A_k \text{ i.o.}) = 1$ (cf. Csáki [4], the proof of the divergent part of Theorem 2.1 (i) on p. 211) and, by scaling property, $P(B_k) = p > 0$, independently of k. It follows from Lemma 3.1 of Csáki et al. [7] that $P(A_kB_k \text{ i.o.}) \ge p$. Consequently, $P(\Upsilon^*(t_k) \le t_k^{1/4} g(t_k) \text{ i.o.}) \ge p > 0$. Now the proof of the divergence part is complete by $0-1$ law. $\square$

5. Simple random walk on 2-dimensional comb

We consider a simple random walk $\mathbf{C}(n)$ on the 2-dimensional comb lattice $\mathbb{C}^2$ that is obtained from $\mathbb{Z}^2$ by removing all horizontal lines off the x-axis.

A formal way of describing a simple random walk $\mathbf{C}(n)$ on the above 2-dimensional comb lattice $\mathbb{C}^2$ can be formulated via its transition probabilities as follows: for $(x,y)\in\mathbb{Z}^2$

$$P(\mathbf{C}(n+1)=(x,y\pm 1)\mid \mathbf{C}(n)=(x,y))=\frac{1}{2},\quad \text{if } y\neq 0, \tag{5.1}$$

$$\begin{aligned} &P(\mathbf{C}(n+1)=(x\pm 1,0)\mid \mathbf{C}(n)=(x,0))\\ &=P(\mathbf{C}(n+1)=(x,\pm 1)\mid \mathbf{C}(n)=(x,0))=\frac{1}{4}. \end{aligned} \tag{5.2}$$

Unless otherwise stated, we assume that $\mathbf{C}(0)=\mathbf{0}=(0,0)$. The coordinates of the just defined vector valued simple random walk $\mathbf{C}(n)$ on $\mathbb{C}^2$ will be denoted by $C_1(n), C_2(n)$, i.e., $\mathbf{C}(n):=(C_1(n),C_2(n))$.

For a recent review of some related literature concerning this simple random walk we refer to Bertacchi [1] and Csáki et al. [8]. In the latter paper we established a strong approximation for the random walk $\mathbf{C}(n)=(C_1(n),C_2(n))$ that reads as follows.

Theorem B. *On an appropriate probability space for the random walk*

$$\{\mathbf{C}(n)=(C_1(n),C_2(n));n=0,1,2,\ldots\}$$

on $\mathbb{C}^2$*, one can construct two independent standard Wiener processes* $\{W_1(t);\, t\geq 0\}$, $\{W_2(t);\, t\geq 0\}$ *so that, as* $n\to\infty$*, we have with any* $\varepsilon>0$

$$n^{-1/4}|C_1(n)-W_1(\eta_2(0,n))|+n^{-1/2}|C_2(n)-W_2(n)|=O(n^{-1/8+\varepsilon})\quad a.s.,$$

where $\eta_2(0,\cdot)$ *is the local time process at zero of* $W_2(\cdot)$.

Define now the local time process $\Xi(\cdot,\cdot)$ of the random walk $\{\mathbf{C}(n);n=0,1,\ldots\}$ on the 2-dimensional comb lattice $\mathbb{C}^2$ by

$$\Xi(\mathbf{x},n):=\#\{0<k\leq n:\ \mathbf{C}(k)=\mathbf{x}\},\quad \mathbf{x}\in\mathbb{C}^2,\ n=1,2,\ldots \tag{5.3}$$

We now introduce our next result that concludes a strong approximation of the just introduced local time process $\Xi((x,0),n)$.

Theorem 5.1. *On a suitable probability space we can define a simple random walk on* $\mathbb{C}^2$ *and two independent Wiener local times* $\eta_1(\cdot,\cdot)$, $\eta_2(\cdot,\cdot)$ *such that as* $n \to \infty$, *we have for any* $\varepsilon > 0$

$$\sup_{x\in\mathbb{Z}} |\Xi((x,0),n) - 2\eta_1\left(x, \eta_2(0,n)\right)| = O(n^{1/8+\varepsilon}) \quad a.s. \tag{5.4}$$

Proof. As in [8], start with two independent simple symmetric random walks on the line

$$\{S_1(n), S_2(n);\, n = 0, 1, \ldots\}$$

with respective local times

$$\xi_i(x,n) := \#\{j :\, 1 \le j \le n, S_i(j) = x\}, \quad i = 1,2, \quad x \in \mathbb{Z}, \quad n = 1,2,\ldots$$

and inverse local times

$$\rho_i(N) := \min\{j > \rho_{N-1} :\, S_i(j) = 0\}, \quad i = 1,2, \quad N = 1,2,\ldots$$

with $\rho_i(0) = 0$. Assume that on the same probability space we have an i.i.d. sequence of random variables $G_1, G_2, \ldots$ with geometric distribution,

$$P(G_1 = k) = \frac{1}{2^{k+1}}, \quad k = 0,1,2,\ldots,$$

that is independent of $S_1(\cdot), S_2(\cdot)$. We may construct a simple random walk on the 2-dimensional comb lattice $\mathbb{C}^2$ as follows. Put $T_N = G_1 + G_2 + \ldots G_N$, $N = 1, 2, \ldots$ For $n = 0, \ldots, T_1$, let $C_1(n) = S_1(n)$ and $C_2(n) = 0$. For $n = T_1 + 1, \ldots, T_1 + \rho_2(1)$, let $C_1(n) = C_1(T_1)$, $C_2(n) = S_2(n - T_1)$. In general, for $T_N + \rho_2(N) < n \le T_{N+1} + \rho_2(N)$, let

$$\begin{aligned} C_1(n) &= S_1(n - \rho_2(N)), \\ C_2(n) &= 0, \end{aligned}$$

and, for $T_{N+1} + \rho_2(N) < n \le T_{N+1} + \rho_2(N+1)$, let

$$\begin{aligned} C_1(n) &= C_1(T_{N+1} + \rho_2(N)) = S_1(T_{N+1}), \\ C_2(n) &= S_2(n - T_{N+1}). \end{aligned}$$

Then it can be seen that, in terms of these definitions for $C_1(n)$ and $C_2(n)$, $\mathbf{C}(n) = (C_1(n), C_2(n))$ is a simple random walk on the 2-dimensional comb lattice $\mathbb{C}^2$.

First we approximate the local time $\Xi((x,0),n)$ by iterated simple symmetric random walk local time.

Proposition 5.1. *On a suitable probability space we can define a simple random walk* $\mathbf{C}$ *on* $\mathbb{C}^2$ *with local time* Ξ *and two simple random walks* S_1, S_2 *on* $\mathbb{Z}$ *with local times* ξ_1, ξ_2 *such that as* $n \to \infty$, *we have for any* $\varepsilon > 0$

$$\sup_{x \in \mathbb{Z}} |\Xi((x,0),n) - 2\xi_1\,(x, \xi_2(0,n))| = O(n^{1/8+\varepsilon}) \quad a.s. \tag{5.5}$$

Proof. Introduce the following notations. For the random walk $\mathbf{C}(\cdot)$ let $H(n)$ be the horizontal steps on the x-axis up to time n and let $V(n)$ be the number of vertical steps up to time n. Moreover, let $B(n)$ be the number of vertical visits to the x-axis up to time n. Put

$$\begin{aligned}&\Xi^{(h)}((x,0),n) \;:= \\ &\#\{0 < k \le n:\, \mathbf{C}(k) = (x,0),\, |C_1(k) - C_1(k-1)| > 0,\, C_2(k-1) = 0\}\end{aligned}$$

and

$$\Xi^{(v)}((x,0),n) = \Xi((x,0),n) - \Xi^{(h)}((x,0),n),$$

i.e., the horizontal, resp. vertical, visits to the point $(x,0)$ up to time n. Then, we have clearly

$$\Xi^{(h)}((x,0),n) = \xi_1(x, H(n)),$$

$$B(n) = \xi_2(0, V(n)) = \xi_2(0, n - H(n)) = O(n^{1/2+\varepsilon}) \quad \text{a.s.},$$

$$H(n) = G_1 + G_2 + \ldots + G_{B(n)} = O(B(n)) = O(n^{1/2+\varepsilon}) \quad \text{a.s.},$$

$$\begin{aligned}|H(n) - B(n)| &= |G_1 + G_2 + \ldots + G_{B(n)} - B(n)| \\ &= O((B(n))^{1/2+\varepsilon}) = O(n^{1/4+\varepsilon}) \quad \text{a.s.},\end{aligned}$$

as $n \to \infty$. Using the increment property of simple symmetric random walk local time (cf. Révész [12], Theorem 11.15), we get

$$\xi_2(0,n) - \xi_2(0, n - H(n)) = O((H(n))^{1/2+\varepsilon}) \quad \text{a.s.}, \quad n \to \infty,$$

and

$$\Xi^{(h)}((x,0),n) = \xi_1(x, H(n)) = \xi_1(x, B(n) + O(B(n)^{1/2+\varepsilon}))$$

$$= \xi_1(x, B(n)) + O(B(n)^{1/4+\varepsilon}) = \xi_1(x, \xi_2(0, n - H(n))) + O((\xi_2(0, n - H(n))^{1/4+\varepsilon})$$

$$= \xi_1(x, \xi_2(0,n)) + O((H(n))^{1/4+\varepsilon}) = \xi_1(x, \xi_2(0,n)) + O(n^{1/8+\varepsilon}),$$

almost surely, where we used that $H(n) = O(n^{1/2+\varepsilon})$ a.s., $n \to \infty$.

Now we show that $\Xi^{(h)}$ and $\Xi^{(v)}$ are close to each other.

Lemma 5.1. *As $n \to \infty$, we have almost surely*

$$\sup_{x\in\mathbb{Z}} |\Xi^{(h)}((x,0),n) - \Xi^{(v)}((x,0),n)| = O(n^{1/8+\varepsilon}). \tag{5.6}$$

Proof. By the law of the iterated logarithm we have $C_1(n) = O(n^{1/4+\varepsilon})$ almost surely, as $n \to \infty$, and hence it suffices to show

$$\sup_{|x|\le n^{1/4+\varepsilon}} |\Xi^{(h)}((x,0),n) - \Xi^{(v)}((x,0),n)| = O(n^{1/8+\varepsilon}) \quad \text{a.s.} \tag{5.7}$$

as $n \to \infty$.

Let $\kappa(x,0)$ be the time of the first horizontal visit of $\mathbf{C}(\cdot)$ to $(x,0)$, and for $\ell \ge 1$ let $\kappa(x,\ell)$ denote the time of the ℓ-th horizontal return of $\mathbf{C}(\cdot)$ to $(x,0)$. Then

$$\Xi^{(v)}((x,0),\kappa(x,\ell)) = \sum_{j=1}^{\ell} \left(\Xi^{(v)}((x,0),\kappa(x,j)) - \Xi^{(v)}((x,0),\kappa(x,j-1))\right),$$

which is a sum of i.i.d. random variables with geometric distribution

$$P(\Xi^{(v)}((x,0),\kappa(x,j)) - \Xi^{(v)}((x,0),\kappa(x,j-1)) = i) = \frac{1}{2^{i+1}}, \quad i = 0,1,2,\ldots$$

By exponential Kolmogorov inequality (see Tóth [14])

$$P(\max_{\ell\le m} |\Xi^{(v)}((x,0),\kappa(x,\ell) - \ell| > u) \le 2\exp\left(-\frac{u^2}{8m}\right).$$

Hence, we have also

$$P(\max_{|x|\le m}\max_{\ell\le m} |\Xi^{(v)}((x,0),\kappa(x,\ell) - \ell| > u) \le 2m\exp\left(-\frac{u^2}{8m}\right).$$

Putting $u = m^{1/2+\varepsilon}$, Borel-Cantelli lemma implies

$$\max_{|x|\le m}\max_{\ell\le m} |\Xi^{(v)}((x,0),\kappa(x,\ell)) - \ell| = O(m^{1/2+\varepsilon}) \quad \text{a.s.}$$

as $m \to \infty$.

Since

$$\Xi^{(h)}((x,0),n) = O(n^{1/4+\varepsilon}) \quad \text{a.s.,} \quad n \to \infty,$$

with $m = n^{1/4+\varepsilon}$, we have the Lemma. □

This also completes the proof of the Proposition. □

Now Theorem 5.1 follows from strong invariance principle for local time (cf. Révész [11]) quoted as Theorem C below, and increment results for Wiener local time (cf. Révész [12], Theorem 11.11).

Theorem C. *On a suitable probability space one can define a Wiener process with local time η and a simple symmetric random walk on $\mathbb{Z}$ with local time ξ such that as $n \to \infty$, for any $\varepsilon > 0$ we have almost surely*

$$\sup_{x\in\mathbb{Z}} |\xi(x,n) - \eta(x,n)| = O(n^{1/4+\varepsilon}).$$

The proof of Theorem 5.1 is complete. □

Theorems 1.2, 1.3 and 5.1 imply the following Corollary.

Corollary 5.1. *Let $a(n)$ be a non-decreasing sequence of positive numbers. Then*

$$P(\sup_{x\in\mathbb{Z}} \Xi((x,0),n) > n^{1/4}a(n) \ i.o.) = 0 \ or \ 1$$

according as

$$\sum_{n=1}^{\infty} \frac{a^2(n)}{n} \exp\left(-\frac{3a^{4/3}(n)}{2^{5/3}}\right) < \infty \ or \ = \infty.$$

Let $b(n)$ be a non-increasing sequence of positive numbers. Then

$$P(\sup_{x\in\mathbb{Z}} \Xi((x,0),n) < n^{1/4}b(n) \ i.o.) = 0 \ or \ 1$$

according as

$$\sum_{n=1}^{\infty} \frac{b^2(n)}{n} < \infty \ or \ = \infty.$$

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ALFRÉD RÉNYI INSTITUTE OF MATHEMATICS
HUNGARIAN ACADEMY OF SCIENCES
H-1364 BUDAPEST, P.O.B. 127
HUNGARY

E-mail: csaki@renyi.hu

SCHOOL OF MATHEMATICS AND STATISTICS
CARLETON UNIVERSITY
1125 COLONEL BY DRIVE, OTTAWA, ONTARIO
CANADA K1S 5B6

E-mail: mcsorgo@math.carleton.ca

DEPARTMENT OF MATHEMATICS
COLLEGE OF STATEN ISLAND, CUNY
2800 VICTORY BLVD., STATEN ISLAND
NEW YORK 10314
U.S.A.

E-mail: foldes@mail.csi.cuny.edu

INSTITUT FÜR STATISTIK UND WAHRSCHEINLICHKEITSTHEORIE
TECHNISCHE UNIVERSITÄT WIEN
WIEDNER HAUPTSTRASSE 8-10/107
A-1040 VIENNA
AUSTRIA

E-mail: reveszp@renyi.hu