ASYMPTOTIC BEHAVIOR FOR PARTIAL AUTOCORRELATION FUNCTIONS OF FRACTIONAL ARIMA PROCESSES

(ABBREVIATED TITLE: ASYMPTOTICS FOR PACF OF FARIMA)

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Abstract. We prove a simple asymptotic formula for partial autocorrelation functions of fractional ARIMA processes.

1. Introduction

Let $\{X_n : n \in \mathbb{Z}\}$ be a real, zero-mean, weakly stationary process, which we shall simply call a *stationary process*. We write $\gamma(\cdot)$ for the autocovariance function of $\{X_n\}$:

$$\gamma(n) := E[X_n X_0] \qquad (n \in \mathbb{Z}).$$

The *partial autocorrelation* $\alpha(k)$ of $\{X_n\}$ is the correlation coefficient between X_0 and X_k eliminating linear regressions on $X_1, \ldots, X_{k-1}$ (see (4.2) for precise definition). One can calculate the value of $\alpha(k)$ easily, at least numerically, from the values of $\gamma(0), \gamma(1), \ldots, \gamma(k)$ via for example the Durbin-Levinson algorithm (cf. Brockwell and Davis [(1991), §3.4 and §5.2]). The partial autocorrelation function $\alpha(\cdot)$ thus obtained is a real sequence of modulus ≤ 1 which is free from restrictions such as non-negative definiteness (see Ramsey (1974)), unlike the autocovariance function. By virtue of their flexibility, partial autocorrelation functions play a significant role in time series analysis.

The definition of $\alpha(k)$ says that it is a kind of 'pure' correlation coefficient between X_0 and X_k. Thus we think that the partial autocorrelation function $\alpha(\cdot)$ closely reflects the dependence structure of $\{X_n\}$. However, in what concrete sense does it so? More specifically, what does $\alpha(n)$ look like for n large, especially, when $\{X_n\}$ is a *long-memory process* (cf. Brockwell and Davis [(1991), §13.2])? We dealt with this specific problem in Inoue (2000) and showed that under appropriate conditions there exists a simple asymptotic formula for $\alpha(\cdot)$. However, the main results of Inoue (2000) do not cover an important class of long-memory processes, that is, the *fractional ARIMA* (autoregressive integrated moving-average) *model*. This model was independently introduced by Granger and Joyeux (1980) and Hosking (1981), and has been widely used as a parametric model describing long-memory processes. The purpose of this paper is to extend the asymptotic formula to fractional ARIMA processes.

Date: July 6, 2000.

1991 *Mathematics Subject Classification.* Primary 62M10; secondary 60G10.

Key words and phrases. Asymptotic behaviour, partial autocorrelation function, fractional ARIMA process.

We start by recalling the definition of the fractional ARIMA model. Let $\{X_n\}$ be a stationary process with autocovariance function $\gamma(\cdot)$. If there exists an even, non-negative, and integrable function $\Delta(\cdot)$ on $(-\pi, \pi)$ such that

$$\gamma(n) = \int_{-\pi}^{\pi} e^{in\lambda}\Delta(\lambda)d\lambda \qquad (n \in \mathbb{Z}),$$

then $\Delta(\cdot)$ is called a *spectral density* of $\{X_n\}$. For $d \in (-1/2, 1/2)$ and $p, q \in \mathbb{N} \cup \{0\}$, $\{X_n\}$ is said to be a fractional ARIMA(p, d, q) process if it has a spectral density $\Delta(\cdot)$ of the form

$$\Delta(\lambda) = \frac{1}{2\pi}\frac{|\theta(e^{i\lambda})|^2}{|\phi(e^{i\lambda})|^2}|1 - e^{i\lambda}|^{-2d} \qquad (-\pi < \lambda < \pi), \tag{1.1}$$

where $\phi(z)$ and $\theta(z)$ are polynomials with real coefficients of degrees p, q respectively. Throughout the paper we assume that

(A1) $\phi(z)$ and $\theta(z)$ have no common zeros and neither $\phi(z)$ nor $\theta(z)$ has zeros in the closed unit disk $\{z \in \mathbb{C} : |z| \le 1\}$.

We also assume without loss of generality that

(A2) $$\theta(0)/\phi(0) > 0.$$

Note that (A1) and (A2) imply $\theta(1)/\phi(1) > 0$.

For a fractional ARIMA(p, d, q) process $\{X_n\}$ with $d \in (-1/2, 1/2) \setminus \{0\}$, the asymptotic behaviour of the autocovariance function $\gamma(\cdot)$ is given by

$$\gamma(n) \sim Cn^{2d-1} \qquad (n \to \infty), \tag{1.2}$$

where

$$C = \frac{\Gamma(1-2d)\sin(\pi d)}{\pi}\left\{\frac{\theta(1)}{\phi(1)}\right\}^2 \tag{1.3}$$

(see §4). In particular, if $0 < d < 1/2$, then $\{X_n\}$ is a long-memory process in the sense that $\sum_{n=0}^{\infty}|\gamma(n)| = \infty$ holds. If $d = 0$, then $\{X_n\}$ is also an ARMA(p, q) process (see Brockwell and Davis [(1991), Ch. 3]), and the sequence $\{\gamma(n)\}_{n=0}^{\infty}$ *decays exponentially*, that is, there exist constants $M > 0$ and $s \in (0, 1)$ such that

$$|\gamma(k)| \le Ms^k \qquad (k = 0, 1, \dots)$$

(see Brockwell and Davis [(1991), Problem 3.11]).

As we stated above, our central concern in this paper is the asymptotic behaviour of the partial autocorrelation function $\alpha(\cdot)$ of a fractional ARIMA(p, d, q) process $\{X_n\}$. In this connection, it is instructive to look at the simplest case $(p, q) = (0, 0)$. If $(p, q) = (0, 0)$ and $-1/2 < d < 1/2$, then we have

$$\alpha(n) = \frac{d}{n-d} \qquad (n = 1, 2, \dots) \tag{1.4}$$

(Hosking [(1981), Theorem 1]; see also Brockwell and Davis [(1991), (13.2.10)]). If we further assume $d \ne 0$, then this expression implies the following simple asymptotic behaviour for $\alpha(\cdot)$:

$$\alpha(n) \sim \frac{d}{n} \qquad (n \to \infty). \tag{1.5}$$

Notice that the constant d, which is important in a fractional ARIMA process, appears explicitly in (1.5).

If $(p, q) \ne (0, 0)$, then there does not exist such an explicit expression as (1.4). However, numerical calculation (cf. Hosking [(1981), p. 173]) suggests that the asymptotic formula (1.5) might still be valid even if $(p,q) \neq (0,0)$ and $d \in (-1/2, 1/2) \setminus \{0\}$. The main contribution of this paper is to show that, modulo sign, this is indeed the case when $0 < d < 1/2$.

Here is the main theorem.

Theorem 1.1. *Let $p, q \in \mathbb{N} \cup \{0\}$ and $0 < d < 1/2$, and let $\{X_n\}$ be a fractional ARIMA (p,d,q) process with partial autocorrelation function $\alpha(\cdot)$. Then we have*

$$|\alpha(n)| \sim \frac{d}{n} \qquad (n \to \infty). \tag{1.6}$$

We recall the results of Inoue (2000) that are closely related to Theorem 1.1. Let $-\infty < d < 1/2$ and $\ell(\cdot)$ be a slowly varying function at infinity (cf. Bingham et al. [(1989), Ch. 1]). Then Theorem 2.1 of Inoue (2000) shows that, under certain conditions on the MA(∞) coefficients c_n and the AR(∞) coefficients a_n (see §2) of a stationary process $\{X_n\}$,

$$\gamma(n) \sim n^{2d-1}\ell(n) \qquad (n \to \infty) \tag{1.7}$$

implies

$$|\alpha(n)| \sim \frac{\gamma(n)}{\sum_{k=-n}^{n} \gamma(k)} \qquad (n \to \infty). \tag{1.8}$$

Now if $0 < d < 1/2$, then (1.2) implies

$$\frac{\gamma(n)}{\sum_{k=-n}^{n} \gamma(k)} \sim \frac{d}{n} \qquad (n \to \infty).$$

Thus (1.6) also falls into the formula (1.8). However, Theorem 2.1 of Inoue (2000) does not include Theorem 1.1 because the MA(∞) coefficients c_n of a fractional ARIMA(p,d,q) process do not generally verify the following rather arbitrary assumption of Inoue [(2000), Theorem 2.1]:

$$c_n \geq 0 \text{ for all } n \geq 0. \tag{C1}$$

The rough line of the proof of Theorem 1.1 is close to that of Inoue [(2000), Theorem 2.1] in two points: first, we deduce the desired asymptotic behaviour (1.6) from that of a relevant prediction error; and secondly, an explicit expression for the prediction error in terms of c_n and a_n play an important role.

In the present paper, however, there arises an extra complication as we explain now. When we deduce (1.6) from the asymptotic behaviour of the prediction error, we use a Tauberian argument. So naturally we need an adequate Tauberian condition. Whereas we can use monotonicity as the necessary Tauberian condition in Inoue (2000), it is difficult to verify it in the present paper because we are lacking (C1). We overcome this trouble by verifying another Tauberian condition (Proposition 4.4) which is weaker than monotonicity but enough for our purpose. The verification, however, is not straightforward. In fact, the most of the proof of Theorem 1.1 is devoted to this task. There, some estimates for sums involving c_n and a_n play an important role. These estimates, in turn, are obtained by using the asymptotic behaviour with remainder (Lemma 2.2), for $\{c_n\}$, $\{a_n\}$ and their differences, extending Kokoszka and Taqqu [(1995), Corollary 3.1]. In a sense, we compensate for the lack of (C1) with this type of asymptotics for $\{c_n\}$ and $\{a_n\}$ of a fractional ARIMA process.

The necessary results on the asymptotics for $\{c_n\}$ and $\{a_n\}$ are given in §2, followed by key estimates for sums involving c_n and a_n in §3. We prove Theorem 1.1 in §4, and close with some remarks in §5. Throughout this paper, n and k designate non-negative integers.

2. MA(∞) and AR(∞) coefficients

Let $d \in (-1/2, 1/2)$, and let $\{X_n\}$ be a fractional ARIMA (p,d,q) process with spectral density $\Delta(\cdot)$ given by (1.1). This section deals with the asymptotics for the MA(∞) coefficients c_n and the AR(∞) coefficients a_n of $\{X_n\}$.

First we recall some basic facts and notation. It is readily checked that

$$\int_{-\pi}^{\pi} |\log \Delta(\lambda)| d\lambda < \infty;$$

in other words, $\{X_n\}$ is a purely non-deterministic stationary process (cf. Brockwell and Davis [(1991), §5.7]). We define the outer function $h(\cdot)$ of $\{X_n\}$ by

$$h(z) := \sqrt{2\pi} \exp\left\{ \frac{1}{4\pi} \int_{-\pi}^{\pi} \frac{e^{i\lambda}+z}{e^{i\lambda}-z} \log \Delta(\lambda) d\lambda \right\} \qquad (z \in \mathbb{C},\ |z| < 1).$$

The function $h(\cdot)$ is actually an outer function in the sense of Rudin [(1987), Definition 17.14]. We have

$$h(z) = \frac{\theta(z)}{\phi(z)}(1-z)^{-d} \qquad (|z| < 1). \tag{2.1}$$

Indeed, the function on the right-hand side of (2.1) is an outer function (cf. Rozanov [(1967), Theorem 5.3]) with modulus $\sqrt{2\pi\Delta(\lambda)}$ for $z = e^{i\lambda}$ and takes a positive value at $z = 0$ since we have assumed $\theta(0)/\phi(0) > 0$, hence it coincide with $h(z)$. Using $h(\cdot)$, we define the MA(∞) coefficients c_n of $\{X_n\}$ by

$$h(z) = \sum_{n=0}^{\infty} c_n z^n \qquad (|z| < 1) \tag{2.2}$$

and the AR(∞) coefficients a_n of $\{X_n\}$ by

$$-\frac{1}{h(z)} = \sum_{n=0}^{\infty} a_n z^n \qquad (|z| < 1). \tag{2.3}$$

See Inoue [(2000), (4.7) and (4.9)] for background.

For $\delta \in \mathbb{R}$ and a real sequence $\{\lambda_n\}$, we write $\lambda_n(\delta)$ for the power series coefficients of $(1-z)^{\delta} \sum_{n=0}^{\infty} \lambda_n z^n$:

$$\lambda_n(\delta) = \sum_{k=0}^{n} \lambda_k (-1)^{n-k} \binom{\delta}{n-k} \qquad (n \geq 0),$$

where we used binomial coefficients. It readily follows that

$$\lambda_n(\delta) - \lambda_{n-1}(\delta) = \lambda_n(\delta+1) \qquad (\delta \in \mathbb{R},\ n \geq 1).$$

The next lemma, which is essentially Kokoszka and Taqqu [(1995), Corollary 3.1], plays an important role in this paper.

Lemma 2.1. *Suppose that $\delta \in (-1, \infty) \setminus \{0, 1, 2, \dots\}$ and that a real sequence $\{\lambda_n\}$ decays exponentially. Then we have*

$$\frac{\lambda_n(\delta)}{n^{-\delta-1}} = \frac{\sum_{k=0}^{\infty} \lambda_k}{\Gamma(-\delta)} + O(n^{-1}) \qquad (n \to \infty). \tag{2.4}$$

For the proof of this lemma, see Kokoszka and Taqqu [(1995), §3].

We define a positive constant K_1 by

$$K_1 := \theta(1)/\phi(1).$$

Lemma 2.2. *Let $d \in (-1/2, 1/2) \setminus \{0\}$. Then we have, as $n \to \infty$,*

$$\frac{c_n}{n^{d-1}} = \frac{K_1}{\Gamma(d)} + O(n^{-1}), \tag{2.5}$$

$$\frac{a_n}{n^{-d-1}} = -\frac{1}{\Gamma(-d)K_1} + O(n^{-1}), \tag{2.6}$$

$$\frac{c_n - c_{n-1}}{n^{d-2}} = \frac{K_1}{\Gamma(d-1)} + O(n^{-1}), \tag{2.7}$$

$$\frac{a_n - a_{n-1}}{n^{-d-2}} = -\frac{1}{\Gamma(-d-1)K_1} + O(n^{-1}), \tag{2.8}$$

$$\frac{(a_n - a_{n-1}) - (a_{n-1} - a_{n-2})}{n^{-d-3}} = -\frac{1}{\Gamma(-d-2)K_1} + O(n^{-1}). \tag{2.9}$$

Proof. (Note that (2.5) and (2.6) are direct consequences of Kokoszka and Taqqu [(1995), Corollary 3.1].) Let λ_n be the power series coefficients of the rational function $-\phi(z)/\theta(z)$:

$$-\frac{\phi(z)}{\theta(z)} = \sum_{n=0}^{\infty} \lambda_n z^n.$$

Since we have assumed that $\theta(z)$ has no zeros in $|z| \le 1$, the sequence $\{\lambda_n\}$ decays exponentially. By (2.1) and (2.3), we have

$$\sum_{n=0}^{\infty} a_n z^n = (1-z)^d \sum_{n=0}^{\infty} \lambda_n z^n.$$

This implies

$$a_n = \lambda_n(d) \qquad (n \ge 0),$$

so that

$$a_n - a_{n-1} = \lambda_n(d+1) \qquad (n \ge 1),$$
$$(a_n - a_{n-1}) - (a_{n-1} - a_{n-2}) = \lambda_n(d+2) \qquad (n \ge 2).$$

Since $\sum_{k=0}^{\infty} \lambda_k = -1/K_1$, Lemma 2.1 yields (2.6), (2.8) and (2.9).

If we define μ_n $(n \ge 0)$ by

$$\frac{\theta(z)}{\phi(z)} = \sum_{n=0}^{\infty} \mu_n z^n,$$

then the sequence $\{\mu_n\}$ also has exponential decay since $\phi(z)$ has no zeros in $|z| \le 1$. Thus, we get (2.5) and (2.7) in a similar fashion. □

We show some consequences of Lemma 2.2. We write $[\cdot]$ for integer part.

Lemma 2.3. *Let $d \in (-1/2, 1/2) \setminus \{0\}$ and $r > 1$. Then there exists an $N \in \mathbb{N}$ such that the following inequalities hold for $n \geq N$, $v \geq 0$, $s \geq 0$ and $u \geq 0$:*

$$|c_n| \leq \frac{1}{(n+1)^{1-d}} \cdot \frac{rK_1}{|\Gamma(d)|}, \tag{2.10}$$

$$\left|a_{[nv]+[ns]+[nu]+n+2}\right| \leq \frac{1}{(v+s+u+1)^{1+d}} \cdot \frac{r}{|\Gamma(-d)|K_1 n^{1+d}}, \tag{2.11}$$

$$\left|a_{[nv]+[ns]+[nu]+n+3}\right| \leq \frac{1}{(v+s+u+1)^{1+d}} \cdot \frac{r}{|\Gamma(-d)|K_1 n^{1+d}}, \tag{2.12}$$

$$\begin{aligned} &\left|a_{[nv]+[ns]+[nu]+n+2} - a_{[nv]+[ns]+[nu]+n+3}\right| \\ &\qquad\qquad \leq \frac{1}{(v+s+u+1)^{2+d}} \cdot \frac{r}{|\Gamma(-d-1)|K_1 n^{2+d}}. \end{aligned} \tag{2.13}$$

Proof. We restrict attention to (2.13); we can handle (2.10)–(2.12) in like manner. By (2.8), we may choose $N \in \mathbb{N}$ such that the following inequality holds for $n \geq N$:

$$|a_{n+2} - a_{n+3}| \leq (n+3)^{-d-2} \frac{r}{|\Gamma(-d-1)|K_1}.$$

Since

$$[nv] + [ns] + [nu] + n + 3 > nv + ns + nu + n,$$

(2.13) follows. ∎

3. Estimates

The purpose of this section is to derive some estimates needed in the proof of Theorem 1.1. Let d be a constant in $(0, 1/2)$ and $\{X_n\}$ a fractional ARIMA(p, d, q) process with spectral density $\Delta(\cdot)$ given by (1.1). As in §2, we write c_n and a_n for the MA(∞) and AR(∞) coefficients of $\{X_n\}$, respectively. Throughout this section, we fix a constant $r \in (1, \infty)$.

By Lemmas 2.2 and 2.3, we may take $N_1 \in \mathbb{N}$ such that (2.10) as well as $c_n \geq 0$ holds for $n \geq N_1$. We define

$$c_n^0 := \begin{cases} 0 & \text{if } 0 \leq n \leq N_1 - 1, \\ c_n & \text{if } n \geq N_1 \end{cases}$$

and

$$c_n^1 := \begin{cases} c_n & \text{if } 0 \leq n \leq N_1 - 1, \\ 0 & \text{if } n \geq N_1. \end{cases}$$

Recall K_1 from §2. We define $K_2 = K_2(r)$ by

$$K_2 := \frac{\Gamma(d+1)N_1}{rK_1} \max_{0 \leq j \leq N_1 - 1} |c_j|.$$

Lemma 3.1. *For $n \geq 1$, $x \geq 1$, and $i = 0, 1$, the following inequality holds :*

$$\int_0^\infty \left|c^i_{[nv]}\right| \frac{1}{(v+x)^{1+d}} dv \leq \left(\frac{K_2}{n^d}\right)^i \frac{rK_1}{\Gamma(d+1)n^{1-d}x}. \tag{3.1}$$

Proof. By (2.10), we have

$$0 \leq c^0_{[nv]} \leq \frac{1}{(nv)^{1-d}} \cdot \frac{rK_1}{\Gamma(d)} \qquad (v > 0,\ n \geq 1). \tag{3.2}$$

This and the identity

$$\int_0^\infty \frac{dv}{v^{1-d}(v+y)^{1+d}} = \frac{1}{yd} \qquad (y>0) \tag{3.3}$$

show that if $i=0$ then the integral on the left-hand side of (3.1) is at most

$$\frac{rK_1}{\Gamma(d)n^{1-d}} \int_0^\infty \frac{dv}{v^{1-d}(v+x)^{1+d}} = \frac{rK_1}{\Gamma(d+1)n^{1-d}x}.$$

This proves (3.1) for $i=0$.

If $i=1$, then, using

$$(v+x)^{-1-d} \le x^{-1} \qquad (x \ge 1,\ v>0),$$

we see that the integral on the left-hand side of (3.1) is at most

$$x^{-1} \max_{0\le j\le N_1-1} |c_j| \int_0^{N_1/n} dv = \frac{N_1}{nx} \max_{0\le j\le N_1-1} |c_j|.$$

This proves (3.1) for $i=1$. □

We introduce some notation. For $u>0$ and $k\ge 1$, we define $f_k(u)$ by

$$\begin{aligned}
f_1(u) :=& \frac{1}{\pi(1+u)},\\
f_2(u) :=& \frac{1}{\pi^2}\int_0^\infty \frac{ds_1}{(s_1+1+u)(s_1+1)},\\
f_k(u) :=& \frac{1}{\pi^k}\int_0^\infty ds_{k-1}\cdots\int_0^\infty ds_1 \frac{1}{(s_{k-1}+1+u)}\\
& \times \left\{\prod_{m=1}^{k-2} \frac{1}{(s_{m+1}+s_m+1)}\right\} \times \frac{1}{(s_1+1)} \qquad (k\ge 3).
\end{aligned}$$

As in Inoue [(2000), §6], we set

$$A_k := \int_0^\infty f_k(u)^2 du \qquad (k \ge 1).$$

Then we know (Inoue [(2000), Lemma 6.5]) that

$$\sum_{k=1}^\infty A_k x^{2k} = \pi^{-2}\arcsin^2 x \qquad (|x|<1) \tag{3.4}$$

or

$$A_k = \frac{1}{\pi^2}\cdot\frac{(2k-2)!!}{(2k-1)!!k} \qquad (k\ge 1).$$

For $I=(i_1,\ldots,i_k)\in\{0,1\}^k$, we write $|I|$ for the sum $i_1+\cdots+i_k$.

We choose $N_2=N_2(r)\in\mathbb{N}$ such that the inequalities (2.11)–(2.13) hold for $n\ge N_2$, $v\ge 0$, $s\ge 0$, and $u\ge 0$. For $n\ge N_2$ and $p\in\mathbb{N}\cup\{0\}$, we define

$$d_1(n,p;I) := \sum_{v_1=0}^\infty c_{v_1}^i a_{v_1+n+2+p} \quad (I=i\in\{0,1\}), \tag{3.5}$$

$$d_2(n,p;I) := \sum_{v_2=0}^\infty c_{v_2}^{i_2} \sum_{v_1=0}^\infty c_{v_1}^{i_1} \sum_{m=0}^\infty a_{v_2+m+n+2+p} a_{v_1+m+n+2} \quad (I=(i_1,i_2)\in\{0,1\}^2). \tag{3.6}$$

We also define, for $k \geq 3$, $n \geq N_2$, $p \in \mathbb{N} \cup \{0\}$, and $I = (i_1, \dots, i_k) \in \{0,1\}^k$,

$$
\begin{aligned}
d_k(n,p;I) := \sum_{v_k=0}^{\infty} c_{v_k}^{i_k} \cdots \sum_{v_1=0}^{\infty} c_{v_1}^{i_1} \sum_{m_{k-1}=0}^{\infty} a_{v_k+m_{k-1}+n+2+p} \\
\sum_{m_{k-2}=0}^{\infty} a_{v_{k-1}+m_{k-1}+m_{k-2}+n+2} \cdots \sum_{m_2=0}^{\infty} a_{v_3+m_3+m_2+n+2} \\
\sum_{m_1=0}^{\infty} a_{v_2+m_2+m_1+n+2} a_{v_1+m_1+n+2}.
\end{aligned} \tag{3.7}
$$

By the next lemma, we see that these sums converge absolutely, so that $d_k(n,p;I)$ are well defined.

Lemma 3.2. *Let $k \geq 1$, $p \in \mathbb{N} \cup \{0\}$, and $I \in \{0,1\}^k$. Then for $n \geq N_2$ all the sums on the right-hand sides of* (3.5)–(3.7) *converge absolutely. Moreover, for $n \geq N_2$, $u > 0$, and $m = n, n+1$, the following inequality holds:*

$$
|d_k(m,[nu];I)| \leq n^{-1}\{r^2 \sin(d\pi)\}^k \left(\frac{K_2}{n^d}\right)^{|I|} f_k(u). \tag{3.8}
$$

Proof. We prove only (3.8), assuming the assertion on absolute convergence; the proof of the latter is similar. We also restrict attention to the case $k \geq 3$.

Let $I = (i_1, \dots, i_k) \in \{0,1\}^k$. Expressing sums using integrals and applying change of variable, we get

$$
\begin{aligned}
& d_k(n,[nu];I) \\
& := n^{2k-1} \int_0^{\infty} dv_k c_{[nv_k]}^{i_k} \cdots \int_0^{\infty} dv_1 c_{[nv_1]}^{i_1} \int_0^{\infty} ds_{k-1} a_{[nv_k]+[ns_{k-1}]+n+2+[nu]} \\
& \int_0^{\infty} ds_{k-2} a_{[nv_{k-1}]+[ns_{k-1}]+[ns_{k-2}]+n+2} \cdots \int_0^{\infty} ds_2 a_{[nv_3]+[ns_3]+[ns_2]+n+2} \\
& \int_0^{\infty} a_{[nv_2]+[ns_2]+[ns_1]+n+2} a_{[nv_1]+[ns_1]+n+2} ds_1.
\end{aligned} \tag{3.9}
$$

Therefore, by (2.11), $|d_k(n,[nu];I)|$ is at most

$$
\begin{aligned}
& n^{2k-1} \left(\frac{r}{|\Gamma(-d)|K_1 n^{1+d}}\right)^k \int_0^{\infty} dv_k \left|c_{[nv_k]}^{i_k}\right| \cdots \int_0^{\infty} dv_1 \left|c_{[nv_1]}^{i_1}\right| \\
& \int_0^{\infty} ds_{k-1} \frac{1}{(v_k + s_{k-1} + 1 + u)^{1+d}} \int_0^{\infty} ds_{k-2} \frac{1}{(v_{k-1} + s_{k-1} + s_{k-2} + 1)^{1+d}} \\
& \cdots \int_0^{\infty} ds_2 \frac{1}{(v_3 + s_3 + s_2 + 1)^{1+d}} \int_0^{\infty} \frac{1}{(v_2 + s_2 + s_1 + 1)^{1+d}(v_1 + s_1 + 1)^{1+d}} ds_1,
\end{aligned}
$$

which, by Lemma 3.1, is at most

$$
\begin{aligned}
& n^{2k-1} \left(\frac{r}{|\Gamma(-d)|K_1 n^{1+d}}\right)^k \left(\frac{rK_1}{\Gamma(d+1) n^{1-d}}\right)^k \left(\frac{K_2}{n^d}\right)^{|I|} \pi^k f_k(u) \\
& = n^{-1}\{r^2 \sin(d\pi)\}^k \left(\frac{K_2}{n^d}\right)^{|I|} f_k(u).
\end{aligned}
$$

This proves (3.8) for $m = n$. The result for $m = n+1$ follows in the same way if we use (2.12) instead of (2.11). □

Lemma 3.3. *Let $k \geq 1$, $n \geq N_2$, $u > 0$, and $I \in \{0,1\}^k$. Then the following inequality holds:*

$$
\begin{aligned}
&|d_k(n,[nu];I) - d_k(n+1,[nu];I)| \\
&\qquad \leq n^{-2}(d+1)k\{r^2 \sin(d\pi)\}^k \left(\frac{K_2}{n^d}\right)^{|I|} f_k(u).
\end{aligned} \tag{3.10}
$$

Proof. For simplicity, we restrict attention to the case $k = 4$ but the method of proof also applies to the general case.

For $I = (i_1, \ldots, i_4) \in \{0,1\}^4$, we have as in the previous proof,

$$
d_4(n,[nu];I) - d_4(n+1,[nu];I) = \sum_{j=1}^{4} D_4^j(n,u;I),
$$

where

$$
\begin{aligned}
D_4^1(n,u;I) := n^{2\cdot 4-1} &\int_0^\infty dv_4 c_{[nv_4]}^{i_4} \cdots \int_0^\infty dv_1 c_{[nv_1]}^{i_1} \\
&\int_0^\infty ds_3 \left(a_{[nv_4]+[ns_3]+n+2+[nu]} - a_{[nv_4]+[ns_3]+n+3+[nu]}\right) \\
&\int_0^\infty ds_2 a_{[nv_3]+[ns_3]+[ns_2]+n+2} \int_0^\infty a_{[nv_2]+[ns_2]+[ns_1]+n+2} a_{[nv_1]+[ns_1]+n+2} ds_1,
\end{aligned}
$$

$$
\begin{aligned}
D_4^2(n,u;I) := n^{2\cdot 4-1} &\int_0^\infty dv_4 c_{[nv_4]}^{i_4} \cdots \int_0^\infty dv_1 c_{[nv_1]}^{i_1} \int_0^\infty ds_3 a_{[nv_4]+[ns_3]+n+3+[nu]} \\
&\int_0^\infty ds_2 \left(a_{[nv_3]+[ns_3]+[ns_2]+n+2} - a_{[nv_3]+[ns_3]+[ns_2]+n+3}\right) \\
&\int_0^\infty a_{[nv_2]+[ns_2]+[ns_1]+n+2} a_{[nv_1]+[ns_1]+n+2} ds_1,
\end{aligned}
$$

$$
\begin{aligned}
D_4^3(n,u;I) := n^{2\cdot 4-1} &\int_0^\infty dv_4 c_{[nv_4]}^{i_4} \cdots \int_0^\infty dv_1 c_{[nv_1]}^{i_1} \\
&\int_0^\infty ds_3 a_{[nv_4]+[ns_3]+n+3+[nu]} \int_0^\infty ds_2 a_{[nv_3]+[ns_3]+[ns_2]+n+3} \\
&\int_0^\infty \left(a_{[nv_2]+[ns_2]+[ns_1]+n+2} - a_{[nv_2]+[ns_2]+[ns_1]+n+3}\right) a_{[nv_1]+[ns_1]+n+2} ds_1,
\end{aligned}
$$

$$
\begin{aligned}
D_4^4(n,u;I) := n^{2\cdot 4-1} &\int_0^\infty dv_4 c_{[nv_4]}^{i_4} \cdots \int_0^\infty dv_1 c_{[nv_1]}^{i_1} \\
&\int_0^\infty ds_3 a_{[nv_4]+[ns_3]+n+3+[nu]} \int_0^\infty ds_2 a_{[nv_3]+[ns_3]+[ns_2]+n+3} \\
&\int_0^\infty a_{[nv_2]+[ns_2]+[ns_1]+n+3} \left(a_{[nv_1]+[ns_1]+n+2} - a_{[nv_1]+[ns_1]+n+3}\right) ds_1.
\end{aligned}
$$

We observe that $\Gamma(-d-1) = -\Gamma(-d)/(d+1)$ and that

$$
(x+1)^{-d-2} \leq (x+1)^{-d-1} \qquad (x > 0).
$$

Then it follows from (2.11)–(2.13) and Lemma 3.1 that $|D_4^1(n,u;I)|$ is at most

$$
\begin{aligned}
& n^{2\cdot 4-2}(d+1)\left(\frac{r}{|\Gamma(-d)|K_1 n^{1+d}}\right)^4 \\
& \times \int_0^\infty dv_4 \left|c^{i_4}_{[nv_4]}\right| \cdots \int_0^\infty dv_1 \left|c^{i_1}_{[nv_1]}\right| \int_0^\infty ds_3 \frac{1}{(v_4+s_3+1+u)^{1+d}} \\
& \quad \int_0^\infty ds_2 \frac{1}{(v_3+s_3+s_2+1)^{1+d}} \int_0^\infty \frac{1}{(v_2+s_2+s_1+1)^{1+d}(v_1+s_1+1)^{1+d}} ds_1 \\
& \quad \le n^{-2}(d+1)\{r^2\sin(d\pi)\}^4 \left(\frac{K_2}{n^d}\right)^{|I|} f_4(u).
\end{aligned}
$$

Similarly, we have

$$
|D_4^j(n,u;I)| \le n^{-2}(d+1)\{r^2\sin(d\pi)\}^4 \left(\frac{K_2}{n^d}\right)^{|I|} f_4(u) \qquad (j=2,3,4).
$$

In summary,

$$
\begin{aligned}
& |d_4(n,[nu];I) - d_4(n+1,[nu];I)| \\
& \qquad \le n^{-2} 4(d+1)\{r^2\sin(d\pi)\}^4 \left(\frac{K_2}{n^d}\right)^{|I|} f_4(u).
\end{aligned}
$$

This proves (3.10) for $k=4$. □

For $k \ge 1$, $n \ge N_2$, and $p \in \mathbb{N} \cup \{0\}$, we set

$$
\begin{aligned}
g_k(n,p) &:= d_k(n,p;I) \ \text{ with } I=(0,\ldots,0), \\
e_k(n,p) &:= {\sum_I}' d_k(n,p;I).
\end{aligned}
$$

where ${\sum_I}'$ stands for the sum

$$
\sum_{I \in \{0,1\}^k \setminus \{(0,\cdots,0)\}}.
$$

For $n \ge N_2$ and $p \in \mathbb{N} \cup \{0\}$, we define

$$
d_1(n,p) := \sum_{v_1=0}^\infty c_{v_1} a_{v_1+n+2+p}, \tag{3.11}
$$

$$
d_2(n,p) := \sum_{v_2=0}^\infty c_{v_2} \sum_{v_1=0}^\infty c_{v_1} \sum_{m=0}^\infty a_{v_2+m+n+2+p} a_{v_1+m+n+2}, \tag{3.12}
$$

and for $k \ge 3$,

$$
\begin{aligned}
d_k(n,p) := & \sum_{v_k=0}^\infty c_{v_k} \cdots \sum_{v_1=0}^\infty c_{v_1} \sum_{m_{k-1}=0}^\infty a_{v_k+m_{k-1}+n+2+p} \\
& \sum_{m_{k-2}=0}^\infty a_{v_{k-1}+m_{k-1}+m_{k-2}+n+2} \cdots \sum_{m_2=0}^\infty a_{v_3+m_3+m_2+n+2} \\
& \sum_{m_1=0}^\infty a_{v_2+m_2+m_1+n+2} a_{v_1+m_1+n+2}.
\end{aligned} \tag{3.13}
$$

Clearly we have, for $k \ge 1$, $n \ge N_2$, and $p \in \mathbb{N} \cup \{0\}$,

$$d_k(n,p) = \sum\nolimits_I d_k(n,p;I) = g_k(n,p) + e_k(n,p), \tag{3.14}$$

where $\sum_I$ stands for the sum $\sum_{I \in \{0,1\}^k}$. In the sequel, we shall show that we may regard $g_k(n,p)$ as the main part (hence $e_k(n,p)$ as negligible one) of $d_k(n,p)$ in an adequate sense.

We choose $N_3 = N_3(r) \in \mathbb{N}$ such that

$$N_3 \ge \max\left\{ N_2, \left(\frac{K_2}{r-1}\right)^{1/d} \right\}.$$

Notice that $1 + (K_2/n^d) \le r$ for $n \ge N_3$.

Proposition 3.4. *For $k \ge 1$, $n \ge N_3$, $u > 0$, and $m = n, n+1$, the following inequalities hold:*

$$|g_k(m,[nu])| \le n^{-1}\{r^2 \sin(d\pi)\}^k f_k(u), \tag{3.15}$$

$$|e_k(m,[nu])| \le n^{-1-d} k K_2 \{r^3 \sin(d\pi)\}^k f_k(u), \tag{3.16}$$

$$|d_k(m,[nu])| \le n^{-1}\{r^3 \sin(d\pi)\}^k f_k(u). \tag{3.17}$$

Proof. The inequality (3.15) immediately follows if we put $I = (0,\dots,0)$ in (3.8).

Using (3.8) and

$$(1+x)^k - 1 \le kx(1+x)^k \qquad (x \ge 0),$$

we get

$$\begin{aligned}
|e_k(m,[nu])| &\le {\sum\nolimits_I}' |d_k(m,[nu];I)| \\
&\le n^{-1}\{r^2 \sin(d\pi)\}^k f_k(u) {\sum\nolimits_I}' (K_2/n^d)^{|I|} \\
&= n^{-1}\{r^2 \sin(d\pi)\}^k f_k(u) \left[\left\{1 + (K_2/n^d)\right\}^k - 1\right] \\
&\le n^{-1-d} k K_2 \{r^2 \sin(d\pi)\}^k \left\{1 + (K_2/n^d)\right\}^k f_k(u) \\
&\le n^{-1-d} k K_2 \{r^3 \sin(d\pi)\}^k f_k(u).
\end{aligned}$$

This proves (3.16).

Similarly,

$$\begin{aligned}
|d_k(m,[nu])| &\le \sum\nolimits_I |d_k(m,[nu];I)| \\
&\le n^{-1}\{r^2 \sin(d\pi)\}^k f_k(u) \sum\nolimits_I (K_2/n^d)^{|I|} \\
&= n^{-1}\{r^2 \sin(d\pi)\}^k f_k(u) \left\{1 + (K_2/n^d)\right\}^k \\
&\le n^{-1}\{r^3 \sin(d\pi)\}^k f_k(u),
\end{aligned}$$

whence (3.17). ∎

Proposition 3.5. *For $k \ge 1$, $n \ge N_3$, and $u > 0$, the following inequalities hold:*

$$\begin{aligned}
&|g_k(n,[nu]) - g_k(n+1,[nu])| \\
&\qquad \le n^{-2}(d+1)k\{r^2 \sin(d\pi)\}^k f_k(u),
\end{aligned} \tag{3.18}$$

$$\begin{aligned}
&|e_k(n,[nu]) - e_k(n+1,[nu])| \\
&\qquad \le n^{-2-d}(d+1)K_2 k^2\{r^3 \sin(d\pi)\}^k f_k(u).
\end{aligned} \tag{3.19}$$

Proof. The inequality (3.18) is nothing but (3.10) with $I = (0, \dots, 0)$.

A further application of (3.10) shows that

$$\begin{aligned}
&|e_k(n, [nu]) - e_k(n+1, [nu])| \\
&\quad \le \sum\nolimits_I' |d_k(n, [nu]; I) - d_k(n+1, [nu]; I)| \\
&\quad \le n^{-2}(d+1)k\{r^2 \sin(d\pi)\}^k f_k(u) \sum\nolimits_I' (K_2/n^d)^{|I|} \\
&\quad = n^{-2}(d+1)k\{r^2 \sin(d\pi)\}^k f_k(u) \left[\left\{1 + (K_2/n^d)\right\}^k - 1\right] \\
&\quad \le n^{-2-d}(d+1)K_2 k^2 \{r^3 \sin(d\pi)\}^k f_k(u).
\end{aligned}$$

Thus (3.19) follows. □

4. Proof of Theorem 1.1

Let d, $\{X_n\}$, c_n, and a_n be as in §3. In this section, r is a fixed constant such that

$$1 < r < \{\sin(\pi d)\}^{-1/3}. \tag{4.1}$$

Notice that $0 < r^{5/2} \sin(d\pi) < r^3 \sin(d\pi) < 1$. We shall continue to use the notation of §3.

We write H for the real Hilbert space spanned by $\{X_k : k \in \mathbb{Z}\}$ in $L^2(\Omega, \mathcal{F}, P)$, with inner product

$$(Y_1, Y_2) := E[Y_1 Y_2]$$

and norm

$$\|Y\| := (Y, Y)^{1/2}.$$

For $I \subset \mathbb{Z}$, denote by H_I the closed real linear hull of $\{X_k : k \in I\}$ in H. In particular, for $m \in \mathbb{Z}$ and $n \in \mathbb{Z}$ with $m \le n$, we write $H_{(-\infty,m]}$ and $H_{[m,n]}$ for H_I with $I = \{k \in \mathbb{Z} : -\infty < k \le m\}$ and $\{k \in \mathbb{Z} : m \le k \le n\}$, respectively. For $I \subset \mathbb{Z}$, we denote by P_I the orthogonal projection operator of H onto H_I. We write $P_I^\perp := I_H - P_I$, where I_H is the identity map of H. So $P_I^\perp$ is the orthogonal projection operator of H onto $H_I^\perp$. For $Y \in H$, we may think of $P_I Y$ as the best linear predictor of Y on the observations $\{X_k : k \in I\}$, whence $P_I Y = Y - P_I Y$ as its prediction error.

The partial autocorrelation function $\alpha(\cdot)$ of $\{X_n\}$ is defined by

$$\alpha(n) := \frac{E[Z_n^+ Z_n^-]}{E[(Z_n^+)^2]^{1/2} \cdot E[(Z_n^-)^2]^{1/2}} \qquad (n \ge 2), \tag{4.2}$$

where

$$Z_n^+ := X_n - P_{[1,n-1]} X_n, \quad Z_n^- := X_0 - P_{[1,n-1]} X_0. \tag{4.3}$$

Furthermore, $\alpha(1)$ is defined by $\alpha(1) := \gamma(1)/\gamma(0)$. See Brockwell and Davis [(1991), §3.4].

As in Inoue (2000), we set

$$\epsilon(n) := \frac{\|P_{[-n,0]}^\perp X_1\|^2 - \|P_{(-\infty,0]}^\perp X_1\|^2}{\|P_{(-\infty,0]}^\perp X_1\|^2} \qquad (n = 0, 1, \dots).$$

Recall N_2 and $d_k(n, p)$ from §3. Here is the expression of $\epsilon(\cdot)$ in terms of c_n and a_n (cf. Inoue [(2000), Theorems 4.5 and 4.6]).

Theorem 4.1. *For $n \geq N_2$, we have*

$$\epsilon(n) = \sum_{k=1}^{\infty} \sum_{p=0}^{\infty} d_k(n,p)^2. \tag{4.4}$$

Proof. We define, for $n \geq 1$ and $p \in \mathbb{N} \cup \{0\}$,

$$D_1(n,p) := d_1(n,p),$$

$$D_k(n,p) := \sum_{m_1=1}^{\infty} a_{n+1+m_1} \sum_{m_2=1}^{\infty} b_{n+m_2}^{m_1} \cdots \sum_{m_{k-1}=1}^{\infty} b_{n+m_{k-1}}^{m_{k-2}} \sum_{m_k=1}^{\infty} b_{n+p+m_k}^{m_{k-1}} c_{m_k-1} \qquad (k \geq 2),$$

where

$$b_j^m := \sum_{k=1}^{m} c_{m-k} a_{k+j} \qquad (m \geq 1, \quad j \geq 0).$$

Then, since (2.6) implies $\sum_{k=0}^{\infty} |a_k| < \infty$, it follows from Inoue [(2000), Theorem 4.5] that

$$\epsilon(n) = \sum_{k=1}^{\infty} \sum_{p=0}^{\infty} D_k(n,p)^2 \qquad (n \geq 1).$$

Now Lemma 3.2 allows us to apply Fubini's theorem to exchange the order of sums (cf. the proof of Inoue [(2000), Theorem 4.6]) to obtain

$$D_k(n,p) = d_k(n,p) \qquad (k \geq 1,\ n \geq N_2,\ p \in \mathbb{N} \cup \{0\}).$$

Thus (4.4) follows. □

We need the next lemma to derive the asymptotic behaviour of $\epsilon(\cdot)$.

Lemma 4.2. *For $k \geq 1$ and $u > 0$, we have*

$$d_k(n,[nu]) \sim n^{-1} \sin^k(d\pi) f_k(u) \qquad (n \to \infty). \tag{4.5}$$

Proof. We restrict attention to the case $k \geq 3$; the proofs of the cases $k = 1, 2$ are similar. By (3.14) and (3.16), it suffices to show that

$$\lim_{n\to\infty} n g_k(n,[nu]) = \sin^k(d\pi) f_k(u) \qquad (n \to \infty). \tag{4.6}$$

Using (3.9) with $I = (0, \ldots, 0)$, we see that $n g_k(n,[nu])$ is equal to

$$\int_0^\infty dv_k \cdots \int_0^\infty dv_1 \int_0^\infty ds_{k-1} \cdots \int_0^\infty ds_1 B_k(n,u;v_1,\cdots,v_k;s_1,\ldots,s_{k-1}),$$

where

$$\begin{aligned} &B_k(n,u;v_1,\ldots,v_k;s_1,\ldots,s_{k-1}) \\ &\quad := \left\{ \prod_{m=1}^{k} n^{1-d} c^0_{[nv_m]} \right\} \times n^{1+d} a_{[nv_k]+[ns_{k-1}]+n+2+[nu]} \\ &\quad\quad \times \left\{ \prod_{m=1}^{k-2} n^{1+d} a_{[nv_{m+1}]+[ns_{m+1}]+[ns_m]+n+2} \right\} \times n^{1+d} a_{[nv_1]+[ns_1]+n+2}. \end{aligned}$$

Now (2.5) and (2.6) imply

$$c_n \sim n^{d-1} \frac{K_1}{\Gamma(d)} \qquad (n \to \infty), \tag{4.7}$$

and

$$a_n \sim n^{-d-1}\frac{\Gamma(d)}{K_1}\cdot\frac{d\sin(d\pi)}{\pi} \qquad (n\to\infty), \tag{4.8}$$

respectively, so that

$$\begin{aligned}&\lim_{n\to\infty} B_k(n,u;v_1,\dots,v_k;s_1,\dots,s_{k-1})\\ &\quad = \left\{\pi^{-1}d\sin(d\pi)\right\}^k C_k(u;v_1,\dots,v_k;s_1,\dots,s_{k-1}),\end{aligned}$$

where

$$\begin{aligned}C_k(u;&v_1,\dots,v_k;s_1,\dots,s_{k-1})\\ &:=\left\{\prod_{m=1}^{k}\frac{1}{(v_m)^{1-d}}\right\}\times\frac{1}{(v_k+s_{k-1}+1+u)^{1+d}}\\ &\quad\times\left\{\prod_{m=1}^{k-2}\frac{1}{(v_{m+1}+s_{m+1}+s_m+1)^{1+d}}\right\}\times\frac{1}{(v_1+s_1+1)^{1+d}}.\end{aligned}$$

On the other hand, it follows from (3.2) and (2.11) that, for $n\ge N_2$,

$$\begin{aligned}&|B_k(n,u;v_1,\dots,v_k;s_1,\dots,s_{k-1})|\\ &\quad\le\left\{\pi^{-1}r^2 d\sin(d\pi)\right\}^k C_k(u;v_1,\dots,v_k;s_1,\dots,s_{k-1}).\end{aligned}$$

Using (3.3), we see that the integral

$$\int_0^\infty dv_k\cdots\int_0^\infty dv_1\int_0^\infty ds_{k-1}\cdots\int_0^\infty ds_1 C_k(u;v_1,\cdots,v_k;s_1,\dots,s_{k-1})$$

is equal to $(\pi/d)^k f_k(u)$, hence in particular is finite. Therefore, the dominated convergence theorem yields (4.6), and so (4.5). □

The next theorem gives the asymptotic behaviour of $\epsilon(\cdot)$. Compare Inoue [(2000), Theorem 6.4]. See also Inoue and Kasahara (1999) and (2000) for relevant work on prediction errors of continuous-time stationary processes.

Theorem 4.3. *We have*

$$\epsilon(n)\sim\frac{d^2}{n} \qquad (n\to\infty). \tag{4.9}$$

Proof. Using theorem 4.1, we obtain

$$n\epsilon(n)=\sum_{k=1}^{\infty}\int_0^\infty\{nd_k(n,[nu])\}^2\,du \qquad (n\ge N_2).$$

By (3.4), we have

$$\sum_{k=1}^{\infty}\int_0^\infty\left[\{r^3\sin(d\pi)\}^k f_k(u)\right]^2du=\sum_{k=1}^{\infty}A_k\{r^3\sin(d\pi)\}^{2k}<\infty.$$

Therefore, using Lemma 4.2, (3.4), (3.17), and the dominated convergence theorem, we let $n\to\infty$ to conclude

$$\lim_{n\to\infty}n\epsilon(n)=\sum_{k=1}^{\infty}A_k\sin^{2k}(d\pi)=d^2.$$

Thus the result follows. □

As in Inoue (2000), we define

$$\delta(n) := \epsilon(n) - \epsilon(n+1) \qquad (n \geq 1).$$

Then it readily follows that

$$\sum_{k=n}^{\infty} \delta(k) = \epsilon(n) \qquad (n \geq 1). \tag{4.10}$$

The next proposition, which serves as the necessary Tauberian condition to deduce the asymptotic behaviour of $\delta(\cdot)$ from that of $\epsilon(\cdot)$, is an essential ingredient in the proof of Theorem 1.1.

Proposition 4.4. *For $\lambda > 1$, we have*

$$\limsup_{n\to\infty} \sup_{n\leq m\leq \lambda n} n^2 \{\delta(m) - \delta(n)\} \leq 0 \qquad (\textit{hence} = 0). \tag{4.11}$$

Proof. From Theorem 4.1, we have for $n \geq N_2$,

$$\begin{aligned}\delta(n) &= \sum_{k=1}^{\infty}\sum_{p=0}^{\infty} \left\{d_k(n,p)^2 - d_k(n+1,p)^2\right\} \\ &= \mathrm{I}(n) + 2\mathrm{II}(n) + 2\mathrm{III}(n) + \mathrm{IV}(n),\end{aligned}$$

where

$$\begin{aligned}\mathrm{I}(n) &:= \sum_{k=1}^{\infty}\sum_{p=0}^{\infty} \{g_k(n,p) - g_k(n+1,p)\}\{g_k(n,p) + g_k(n+1,p)\}, \\ \mathrm{II}(n) &:= \sum_{k=1}^{\infty}\sum_{p=0}^{\infty} \{g_k(n,p) - g_k(n+1,p)\} e_k(n,p), \\ \mathrm{III}(n) &:= \sum_{k=1}^{\infty}\sum_{p=0}^{\infty} g_k(n+1,p)\{e_k(n,p) - e_k(n+1,p)\}, \\ \mathrm{IV}(n) &:= \sum_{k=1}^{\infty}\sum_{p=0}^{\infty} \{e_k(n,p) - e_k(n+1,p)\}\{e_k(n,p) + e_k(n+1,p)\}.\end{aligned}$$

First we consider $\mathrm{I}(\cdot)$. In view of (2.6), (2.8) and (2.9), both $\{a_n\}$ and $\{a_n - a_{n+1}\}$ are eventually decreasing to zero, while $c_n^0 \geq 0$ for $n \geq 0$, hence there exists an N such that, for $k \geq 1$ and $p \in \mathbb{N} \cup \{0\}$, both $\{g_k(n,p)\}_{n=N}^{\infty}$ and $\{g_k(n,p) - g_k(n+1,p)\}_{n=N}^{\infty}$ are decreasing to zero. Therefore $\{\mathrm{I}(n)\}$ is also eventually decreasing. Thus we have

$$\forall\lambda > 1, \qquad \limsup_{n\to\infty} \sup_{n\leq m\leq \lambda n} n^2 \{\mathrm{I}(m) - \mathrm{I}(n)\} \leq 0.$$

Next we consider $\mathrm{II}(\cdot)$–$\mathrm{IV}(\cdot)$. We define a constant K_3 by

$$K_3 := (d+1)K_2 \sum_{k=1}^{\infty} k^2 A_k \{r^{5/2}\sin(d\pi)\}^{2k},$$

which is finite since (3.4) shows that the radius of convergence of $\sum_k A_k x^{2k}$ is equal to 1. By Propositions 3.4 and 3.5, we have, for $n \geq N_3$ (recall N_3 from §3),

$$
\begin{aligned}
|\mathrm{II}(n)| &\leq \sum_{k=1}^{\infty}\sum_{p=0}^{\infty} |g_k(n,p) - g_k(n+1,p)| \cdot |e_k(n,p)| \\
&= n\sum_{k=1}^{\infty}\int_0^{\infty} |g_k(n,[nu]) - g_k(n+1,[nu])| \cdot |e_k(n,[nu])| du \\
&\leq n^{-2-d} K_3.
\end{aligned} \tag{4.12}
$$

In a similar fashion, we get, for $n \geq N_3$,

$$|\mathrm{III}(n)| \leq n^{-2-d} K_3, \tag{4.13}$$

$$|\mathrm{IV}(n)| \leq n^{-2-2d} K_4, \tag{4.14}$$

where the finite constant K_4 is defined by

$$K_4 := 2(d+1)(K_2)^2 \sum_{k=1}^{\infty} k^3 A_k \{r^3 \sin(d\pi)\}^{2k}.$$

From (4.12)–(4.14), it follows that, for $\lambda > 1$,

$$
\begin{aligned}
&\limsup_{n\to\infty} \sup_{n\leq m\leq \lambda n} n^2 \{\mathrm{II}(m) - \mathrm{II}(n)\} = 0, \\
&\limsup_{n\to\infty} \sup_{n\leq m\leq \lambda n} n^2 \{\mathrm{III}(m) - \mathrm{III}(n)\} = 0, \\
&\limsup_{n\to\infty} \sup_{n\leq m\leq \lambda n} n^2 \{\mathrm{IV}(m) - \mathrm{IV}(n)\} = 0.
\end{aligned}
$$

Combining, we obtain (4.11). □

Now we are ready to prove Theorem 1.1.

Proof of Theorem 1.1. In view of (4.9)–(4.11), we can apply the Monotone Density Theorem (see Bingham et al. [(1989), §1.7.6]) to show that

$$\delta(n) \sim \frac{d^2}{n^2} \qquad (n \to \infty).$$

Since it follows from the Durbin-Levinson algorithm that

$$\alpha(n)^2 \sim \delta(n-2) \qquad (n \to \infty)$$

(see the proof of Inoue [(2000), Theorem 2.1]), we obtain (1.6). □

5. Remarks

1. For completeness, we prove (1.2) with (1.3) for $d \in (-1/2, 0)$. See Beran [(1994), p. 63] for the case $0 < d < 1/2$. Since the condition $-1/2 < d < 0$ implies $\sum_{k=0}^{\infty} c_k = 0$, we have on summing by parts that

$$\gamma(n) = \sum_{k=0}^{\infty} \left(\sum_{m=k+1}^{\infty} c_m\right)(c_{n+1+k} - c_{n+k}).$$

By (3.6),

$$\sum_{m=k+1}^{\infty} c_m \sim -\frac{K_1}{\Gamma(d+1)} k^d \qquad (k \to \infty),$$

while, by (2.7),

$$c_{n+1} - c_n \sim -\frac{K_1}{\Gamma(d-1)} n^{d-2} \qquad (n \to \infty).$$

Therefore, using e.g. Inoue [(1997), Proposition 4.3], we conclude (1.2) with

$$C = -\frac{K_1}{\Gamma(d+1)} \frac{K_1}{\Gamma(d-1)} B(1-2d, 1+d) = \frac{(K_1)^2 \Gamma(1-2d) \sin(\pi d)}{\pi}.$$

2. We suspect that, in Theorem 1.1 as well as in Inoue [(2000), Theorem 2.1], the asymptotic formula (1.6) can possibly be improved as follows:

$$\alpha(n) \sim \frac{\gamma(n)}{\sum_{k=-n}^{n} \gamma(k)} \qquad (n \to \infty). \tag{5.1}$$

3. It is perhaps worth remarking that the hypothesis (1.5) for the fractional ARIMA (p, d, q) process is equivalent to (5.1) even if $-1/2 < d < 0$. Indeed, in this case, we have $\sum_{k=-\infty}^{\infty} \gamma(k) = 2\pi\Delta(0) = 0$, hence (1.2) with $-1/2 < d < 0$ implies

$$\frac{\gamma(n)}{\sum_{k=-n}^{n} \gamma(k)} = -\frac{\gamma(n)}{2\sum_{k=n+1}^{\infty} \gamma(k)} \sim \frac{d}{n} \qquad (n \to \infty).$$

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