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Abstract

Let $X_1, X_2, \cdots, X_n$ be a sample of size n from a random discrete distribution $\mathcal{P}$ on the real line $\mathbb{R}$. If we consider i and j are equivalent in case of $X_i = X_j$, this equivalence relation give a random partition of $\mathbb{N}_n = \{1, 2, \cdots, n\}$. In the case where $\mathcal{P}$ is given by a mixture of Dirichlet processes, we discuss the convergence in distribution of the number K_n of distinct components of the random partition of $\mathbb{N}_n$.

Key Words and Phrases: Mixture of Dirichlet processes, Normal approximation, Poisson distribution, random partition, smoothing lemma.

1. Introduction

Let G_0 be a continuous distribution on the real line $\mathbb{R}$ and θ be a positive constant. Let $\mathcal{B}$ be the σ-field which consists of the subsets of $\mathbb{R}$. Let the random distribution $\mathcal{P}$ have the Dirichlet process $\mathcal{D}(\theta G_0)$ on $(\mathbb{R}, \mathcal{B})$ with parameter θG_0 . Let V_j $(j = 1, 2, \ldots)$ be a sequence of independent and identically distributed (i.i.d.) random variables with the distribution G_0, and $W_j (j = 1, 2, \ldots)$ be a sequence of i.i.d. random variables with the beta distribution $Be(1, \theta)$. We assume that V_j $(j = 1, 2, \ldots)$ and $W_j (j = 1, 2, \ldots)$ are independent. We put $p_1 = W_1$ and $p_j = W_j(1 - W_1) \cdots (1 - W_{j-1})$ $(j = 2, 3, \cdots)$. Then, we can write $\mathcal{P}(B) = \sum_{j=1}^{\infty} p_j \delta_{V_j}(B)$ for any $B \in \mathcal{B}$, where $\delta_V(B) = 1$ if $V \in B$ and 0 otherwise (Sethuraman (1994)). Thus $\mathcal{P}$ $(\in \mathcal{D}(\theta G_0))$ is discrete almost surely (a.s.). A sample of size n from $\mathcal{P}$ gives the random partition of $\mathbb{N}_n = \{1, 2, \cdots, n\}$, whose distribution does not depend on V_j $(j = 1, 2, \ldots)$ given $\mathcal{P}$. Thus the distribution depends on θ and does not depend on G_0. The distribution is well-known as Ewens sampling formula or Multivariate Ewens distribution. Let K_n be the number of distinct components of the random partition. The distribution of K_n is given by

$$P(K_n = k) = \left[\begin{array}{c} n \\ k \end{array} \right] \frac{\theta^k}{\theta^{[n]}} \quad (k = 1, 2, \ldots, n) \tag{1}$$

where $\left[\begin{array}{c} n \\ k \end{array} \right]$ is a Stirling number of the third kind (or an absolute Stirling number of the first kind) and $\theta^{[n]} = \theta(\theta + 1) \cdots (\theta + n - 1)$. (See, for example, Antoniak (1974) and Johnson et al. (1997).)

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Hereafter we consider θ as a positive random variable having a distribution γ. Given θ, let the random discrete (a.s.) distribution $\mathcal{P}$ have the Dirichlet process $\mathcal{D}(\theta G_0)$ on $(\mathbb{R}, \mathcal{B})$ with parameter θG_0. Then this random discrete (a.s.) distribution $\mathcal{P}$ has a mixture of Dirichlet processes $\mathcal{D}(\theta G_0)$ with the mixing distribution γ (Antoniak (1974)). The number K_n of distinct components of the random partition based on a sample of size n associated with this mixture of Dirichlet processes, have the distribution (1), given θ. Thus, for the mixture of Dirichlet processes $\mathcal{D}(\theta G_0)$ with the mixing distribution γ, K_n has the distribution

$$P(K_n = k) = \left[\begin{array}{c} n \\ k \end{array} \right] V_{n,k} \quad (k = 1, 2, \ldots, n) \quad \text{where} \quad V_{n,k} = E_\gamma\left(\frac{\theta^k}{\theta^{[n]}}\right) \tag{2}$$

where $E_\gamma(\cdot)$ denotes the expectation with respect to the distribution γ of the random variable θ. We note that the relation between (1) and (2) corresponds to (ii) of Theorem 12 which is the characterization of the random partition which are consistent and exchangeable (Gnedin and Pitman (2006)).

The purpose of this paper is to show that $K_n/\log n$ converges in distribution to γ as $n \to \infty$ and its order is $O(\log^{-1/3} n)$, for the mixture of Dirichlet processes $\mathcal{D}(\theta G_0)$ with the mixing distribution γ.

2. Convergence in distribution of K_n

The total variation distance between the distribution $\mathcal{L}(X)$ and $\mathcal{L}(Y)$ of discrete nonnegative random variables X and Y, $\| \mathcal{L}(X) - \mathcal{L}(Y) \|$, is defined by

$$\| \mathcal{L}(X) - \mathcal{L}(Y) \| = \sup_{B \subset \mathbb{Z}_+} \left| P(X \in B) - P(Y \in B) \right|$$

where $\mathbb{Z}_+ = \{0, 1, 2, \cdots\}$. For each $n = 1, 2, \cdots$, we put

$$H_{\theta n} = \sum_{j=1}^{n} \frac{1}{\theta + j - 1}.$$

Let the random variables P_n and P_n^* have the Poisson distributions $\mathrm{Po}(\theta H_{\theta n})$ and $\mathrm{Po}(\theta \log n)$, respectively, given θ. In order to discuss the convergence in distribution of $K_n/\log n$, at first we see the total variation distances $\| \mathcal{L}(K_n) - \mathcal{L}(P_n) \|$ and $\| \mathcal{L}(P_n) - \mathcal{L}(P_n^*) \|$. Thus we see the total variation distance $\| \mathcal{L}(K_n) - \mathcal{L}(P_n^*) \|$ and Lemma 2.2. These are shown in the subsection 2.1. Then in the subsection 2.2 we show that $P_n^*/\log n$ converges in distribution to γ and have Lemma 2.3. By Lemmas 2.2 and 2.3, we have the following.

PROPOSITION 2.1. *Let K_n be the number of distinct observations among a sample of size n associated with the mixture of Dirichlet processes $\mathcal{D}(\theta G_0)$ with the mixing distribution γ, where γ is a distribution of the positive random variable θ and G_0 is a continuous distribution on $\mathbb{R}$. We suppose that the probability density function (p.d.f.) of γ is bounded, and that $E_\gamma(\theta^{-1})$ and $E_\gamma(\theta^2)$ exist. Then we have*

$$\sup_{-\infty < x < \infty} \left| P\left(\frac{K_n}{\log n} \le x\right) - \gamma(x) \right| = O\left(\frac{1}{\sqrt[3]{\log n}}\right). \tag{3}$$

2.1. K_n and Poisson distribution

2.1.1. K_n and P_n

Given θ, let random variables ξ_j $(j = 1, 2, \cdots)$ be independent and take the value 0,1 with the probabilities given by

$$P(\xi_j = 0) = \frac{j-1}{\theta + j - 1}, \quad P(\xi_j = 1) = \frac{\theta}{\theta + j - 1} \quad (j = 1, 2, \cdots).$$

Then, given θ, that is, for Ewens sampling formula, K_n can be written as

$$K_n = \xi_1 + \xi_2 + \cdots + \xi_n \quad (n = 1, 2, \cdots)$$

(see, for example, Johnson et al. (1997)). Given θ, for the total variation distance between $\mathcal{L}(K_n|\theta)$ and $\mathcal{L}(P_n|\theta)$, we have

$$\| \mathcal{L}(K_n|\theta) - \mathcal{L}(P_n|\theta) \| \leq \lambda^{-1}(1 - e^{-\lambda}) \sum_{j=1}^{n} p_j^2 \tag{4}$$

where $\mathcal{L}(X|\theta)$ denotes the conditional distribution of X given θ, and

$$p_j = \frac{\theta}{\theta + j - 1}, \quad \lambda = \sum_{j=1}^{n} p_j = \theta H_{\theta n}.$$

(With respect to the inequality (4) for the total variation distance between the distribution of sum of Bernoulli random variables and the Poisson distribution, see Barbour and Hall (1984), Theorem 2.)

Since $\lambda > 0$, we have

$$0 < 1 - e^{-\lambda} < 1.$$

We also have

$$\sum_{j=1}^{n} p_j^2 \leq 1 + \theta^2 \sum_{j=1}^{n-1} \frac{1}{j^2} \leq 1 + \frac{\pi^2}{6}\theta^2.$$

We note that

$$H_{\theta n} > \int_0^n \frac{1}{\theta + x} dx > \log n \ \text{ for } \ 0 < \theta < 1.$$

For $\theta \geq 1$, since $\theta/(\theta + j - 1) \geq 1/j$ $(j = 1, 2, \cdots)$, we have $\theta H_{\theta n} \geq H_n$, where $H_n = \sum_{j=1}^{n}(1/j)$ is the harmonic number. Since $H_n > \log n$, we have $\theta H_{\theta n} > \log n$ for $\theta \geq 1$. Thus we have

$$\lambda^{-1} = \frac{1}{\theta H_{\theta n}} \leq \begin{cases} 1/(\theta \log n) & (0 < \theta < 1) \\ 1/\log n & (\theta \geq 1) \end{cases}.$$

Hence, we have

$$\| \mathcal{L}(K_n|\theta) - \mathcal{L}(P_n|\theta) \| \leq \frac{c(\theta)}{\log n}$$

where

$$c(\theta) = \frac{1}{\theta} + \frac{\pi^2}{6}\theta \ \ (0 < \theta < 1), \quad = 1 + \frac{\pi^2}{6}\theta^2 \ \ (\theta \geq 1).$$

Thus, if $E_\gamma(\theta^{-1})$ and $E_\gamma(\theta^2)$ exist, then we have

$$\| \mathcal{L}(K_n) - \mathcal{L}(P_n) \| \leq E_\gamma \| \mathcal{L}(K_n|\theta) - \mathcal{L}(P_n|\theta) \| = O\left(\frac{1}{\log n}\right). \tag{5}$$

2.1.2. P_n and P_n^*

We consider the total variation distance between the Poisson distribution $Po(\theta H_{\theta n})$ and $Po(\theta \log n)$, given θ. Since, given θ, P_n and P_n^* have $Po(\theta H_{\theta n})$ and $Po(\theta \log n)$, respectively, we have

$$\| \mathcal{L}(P_n|\theta) - \mathcal{L}(P_n^*|\theta) \| \leq \frac{\sqrt{\theta}|H_{\theta n} - \log n|}{\sqrt{H_{\theta n}} + \sqrt{\log n}}.$$

(For the upper bound of the total variation distance between two Poisson distributions, see Yannaros (1991), Theorem 2.1.) We note that

$$H_n - H_{\theta n} = \frac{1}{n} - \frac{1}{\theta} + \sum_{j=1}^{n-1} \frac{\theta}{j(\theta + j)}, \quad \sum_{j=1}^{n-1} \frac{\theta}{j(\theta + j)} \leq \frac{\pi^2}{6}\theta$$

and

$$\lim_{n\to\infty} (H_n - \log n) = C,$$

where C is Euler's constant. Therefore, for sufficiently large n, we have

$$|H_{\theta n} - \log n| \leq |H_{\theta n} - H_n| + |H_n - \log n| \leq \frac{1}{\theta} + \frac{\pi^2}{6}\theta^2 + c_0$$

where c_0 ia a positive constant such that $c_0 > C + 1$. Therefore we have

$$\| \mathcal{L}(P_n|\theta) - \mathcal{L}(P_n^*|\theta) \| \quad \leq \quad \frac{1}{\sqrt{\log n}}\left(\frac{1}{\sqrt{\theta}} + \frac{\pi^2}{6}\theta^{3/2} + c_0\, \theta^{1/2}\right).$$

Thus, if $E_\gamma(\theta^{-1})$ and $E_\gamma(\theta^2)$ exist, then $E_\gamma(\theta^{-1/2})$, $E_\gamma(\theta^{1/2})$, $E_\gamma(\theta^{3/2})$ exist and we have

$$\| \mathcal{L}(P_n) - \mathcal{L}(P_n^*) \| = O\Big(\frac{1}{\sqrt{\log n}}\Big). \tag{6}$$

Therefore by (5) and (6) we have

$$\begin{aligned}\sup_{B\subset\mathbb{Z}_+} [P(K_n \in B) - P(P_n^* \in B)] &= \| \mathcal{L}(K_n) - \mathcal{L}(P_n^*) \| \\ &\leq \| \mathcal{L}(K_n) - \mathcal{L}(P_n) \| + \| \mathcal{L}(P_n) - \mathcal{L}(P_n^*) \| = O\Big(\frac{1}{\sqrt{\log n}}\Big).\end{aligned}$$

Thus, we have the following.

LEMMA 2.2. *We suppose that $E_\gamma(\theta^{-1})$ and $E_\gamma(\theta^2)$ exist. For K_n and P_n^*, we have*

$$\sup_{-\infty<x<\infty} \left| P\left(\frac{K_n}{\log n} \leq x\right) - P\left(\frac{P_n^*}{\log n} \leq x\right)\right| = O\left(\frac{1}{\sqrt{\log n}}\right). \tag{7}$$

2.2. Poisson distribution, Normal approximation and mixture

Given θ, since P_n^* has the Poisson distribution $Po(\theta \log n)$, $(P_n^* - \theta \log n)/\sqrt{\theta \log n}$ converges to the standard normal distribution $N(0,1)$. Its order is given by

$$\sup_{-\infty<x<\infty} \left| P\left(\frac{P_n^* - \theta \log n}{\sqrt{\theta \log n}} \le x \;\middle|\; \theta \right) - \Phi(x) \right| \le \frac{0.8}{\sqrt{\theta \log n}}.$$

(For the upper bound of Normal approximation to Poisson distribution, see Michel (1993), Theorem 1.) Thus, given θ, we have

$$\sup_{-\infty<x<\infty} \left| P\left(\frac{P_n^*}{\log n} \le x \middle| \theta \right) - \Phi\left(\frac{x-\theta}{\sqrt{\theta/\log n}} \right) \right| \le \frac{0.8}{\sqrt{\theta \log n}}.$$

Therefore, if $E_\gamma \theta^{-1/2} < \infty$, then we have

$$\begin{aligned} &\sup_{-\infty<x<\infty} \left| P\left(\frac{P_n^*}{\log n} \le x \right) - E_\gamma \Phi\left(\frac{x-\theta}{\sqrt{\theta/\log n}} \right) \right| \\ &\le \quad E_\gamma \left\{ \sup_{-\infty<x<\infty} \left| P\left(\frac{P_n^*}{\log n} \le x \middle| \theta \right) - \Phi\left(\frac{x-\theta}{\sqrt{\theta/\log n}} \right) \right| \right\} = O\left(\frac{1}{\sqrt{\log n}} \right). \end{aligned} \tag{8}$$

We note that

$$E_\gamma \Phi\left(\frac{x-\theta}{\sqrt{\theta/\log n}} \right) \tag{9}$$

is the mixture distribution of the normal distribution $N(\theta, \theta/\log n)$ by θ having the distribution γ. Let φ_0 and φ_γ be the characteristic functions of the distribution (9) and the distribution γ, respectively. Then we have

$$\begin{aligned} |\varphi_0(t) - \varphi_\gamma(t)| &= \left| E_\gamma e^{i\theta t - \frac{\theta}{2\log n} t^2} - E_\gamma e^{i\theta t} \right| = |E_\gamma e^{i\theta t}(e^{-\frac{\theta}{2\log n} t^2} - 1)| \\ &\le E_\gamma (1 - e^{-\frac{\theta}{2\log n} t^2}) \le E_\gamma(\theta) \frac{t^2}{2\log n} \end{aligned}$$

We see the difference between the distribution (9) and the distribution γ, by the smoothing lemma. (For the smoothing lemma, for example, see Feller (1966), p.538.) If the p.d.f. of the distribution γ is bounded by $L(>0)$, then for any $\varepsilon > 0$ we have

$$\begin{aligned} \sup_x \left| E_\gamma \Phi\left(\frac{x-\theta}{\sqrt{\theta/\log n}} \right) - \gamma(x) \right| &\le \frac{1}{\pi} \int_{-\log^\varepsilon n}^{\log^\varepsilon n} \left| \frac{\varphi_0(t) - \varphi_\gamma(t)}{t} \right| dt + \frac{24L}{\pi \log^\varepsilon n} \\ &\le \frac{E_\gamma(\theta)}{2} \cdot \frac{1}{\log^{1-2\varepsilon} n} + \frac{24L}{\pi \log^\varepsilon n}. \end{aligned}$$

For the two terms on the right-hand side, the orders of $\log n$ coincide if and only if $\varepsilon = 1/3$, in which case the order of $\log n$ is $-1/3$. Therefore, we have

$$\sup_x \left| E_\gamma \Phi\left(\frac{x-\theta}{\sqrt{\theta/\log n}} \right) - \gamma(x) \right| = O\left(\frac{1}{\sqrt[3]{\log n}} \right). \tag{10}$$

Thus by (8) and (10) we have the following.

LEMMA 2.3. *We suppose that p.d.f. of γ is bounded, and that $E_\gamma(\theta^{-1/2})$ and $E_\gamma(\theta)$ exist. Then, for P_n^* having the Poisson distribution $Po(\theta \log n)$ given θ, we have*

$$\sup_{-\infty<x<\infty} \left| P\left(\frac{P_n^*}{\log n} \le x\right) - \gamma(x) \right| = O\left(\frac{1}{\sqrt[3]{\log n}}\right). \tag{11}$$

Since

$$\sup_{-\infty<x<\infty} \left| P\left(\frac{K_n}{\log n} \le x\right) - \gamma(x) \right|$$

$$\le \sup_{-\infty<x<\infty} \left| P\left(\frac{K_n}{\log n} \le x\right) - P\left(\frac{P_n^*}{\log n} \le x\right) \right| + \sup_{-\infty<x<\infty} \left| P\left(\frac{P_n^*}{\log n} \le x\right) - \gamma(x) \right|$$

by (7) and (11), we get Proposition 2.1.

At last, we note about the assumption of Propsition 2.1 that p.d.f. of γ is bounded, and that $E_\gamma(\theta^{-1})$ and $E_\gamma(\theta^2)$ exist. (I) For the Rayleigh distribution whose p.d.f. is given by $g(x) = (x/b^2)\exp(-x^2/2b^2)$ $(x > 0;\ b > 0)$, the assumption is satisfied. (II) For the gamma distribution whose p.d.f. is given by $g(x) = (x/b)^{c-1}e^{-x/b}/b\Gamma(c)$ $(x > 0;\ b, c > 0)$, the assumption is satisfied in case of $c > 1$. (III) For the triangular distribution whose p.d.f. is given by $g(x) = 2x/bc$ $(0 < x \le c)$ and $2(b-x)/[b(b-c)]$ $(c < x < b)$ for $0 < c < b$, the assumption is satisfied.

The rate of convergence given by (3) depends on (10), which is derived by using the smoothing lemma. For the better rate, the evaluation of the left-hand side of (10) must be improved. Further work is necessary on the evaluation of the left-hand side of (10) and the convergence of $K_n/\log n$ $(n \to \infty)$.

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