Extreme residuals in regression model. Minimax approach

Aleksander Ivanov\textsuperscript{a,\ast}, Ivan Matsak\textsuperscript{b}, Sergiy Polotskiy\textsuperscript{b}

\textsuperscript{a}National Technical University of Ukraine “Kyiv Polytechnic Institute”,
37 Peremogy Ave., Kyiv, 03056, Ukraine
\textsuperscript{b}Taras Shevchenko National University of Kyiv, 4e Academician Glushkov Ave.,
Kyiv, 03127, Ukraine

alexntuu@gmail.com (A. Ivanov), ivanmatsak@univ.kiev.ua (I. Matsak),
sergiy.polotskiy@gmail.com (S. Polotskiy)

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Abstract  We obtain limit theorems for extreme residuals in linear regression model in the
case of minimax estimation of parameters.

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1 Introduction

Consider the model of linear regression

\[ y_j = \sum_{i=1}^{q} \theta_i x_{ji} + \epsilon_j, \quad j = 1, N, \]  

(1)

where \( \theta = (\theta_1, \theta_2, \ldots, \theta_q) \) is an unknown parameter, \( \epsilon_j \) are independent identically
distributed (i.i.d.) random variables (r.v.-s) with distribution function (d.f.) \( F(x) \), and
\( X = (x_{ji}) \) is a regression design matrix.
Let $\hat{\theta} = (\hat{\theta}_1, \ldots, \hat{\theta}_q)$ be the least squares estimator (LSE) of $\theta$. Introduce the notation

$$
\hat{y}_j = \sum_{i=1}^{q} \hat{\theta}_i x_{ji}, \quad \hat{\epsilon}_j = y_j - \hat{y}_j, \quad j = 1, N;
$$

$$
Z_N = \max_{1 \leq j \leq N} \epsilon_j, \quad \hat{Z}_N = \max_{1 \leq j \leq N} \hat{\epsilon}_j,
$$

$$
Z_N^* = \max_{1 \leq j \leq N} \left| \epsilon_j \right|, \quad \hat{Z}_N^* = \max_{1 \leq j \leq N} \left| \hat{\epsilon}_j \right|.
$$

Asymptotic behavior of the r.v.-s $Z_N$, $Z_N^*$ is studied in the theory of extreme values (see classical works by Frechet [10], Fisher and Tippet [3], and Gnedenko [5] and monographs [4, 8]). In the papers [6, 7], it was shown that under mild assumptions asymptotic properties of the r.v.-s $Z_N$, $\hat{Z}_N$, $Z_N^*$, and $\hat{Z}_N^*$ are similar in the cases of both finite variance and heavy tails of observation errors $\epsilon_j$.

In the present paper, we study asymptotic properties of minimax estimator (MME) of $\theta$ and maximal absolute residual. For MME, we keep the same notation $\hat{\theta}$.

**Definition 1.** A random variable $\hat{\theta} = (\hat{\theta}_1, \ldots, \hat{\theta}_q)$ is called MME for $\theta$ by the observations (1)

$$
\hat{\Delta} = \Delta(\hat{\theta}) = \min_{\tau \in \mathbb{R}^q} \Delta(\tau),
$$

where

$$
\Delta(\tau) = \max_{1 \leq j \leq N} \left| y_j - \sum_{i=1}^{q} \tau_i x_{ji} \right|.
$$

Denote $W_N = \min_{1 \leq j \leq N} \epsilon_j$ and let $R_N = Z_N - W_N$ and $Q_N = \frac{Z_N + W_N}{2}$ be the range and midrange of the sequence $\epsilon_j$, $j = 1, N$.

The following statement shows essential difference in the behavior of MME and LSE.

**Statement 1.**

(i) If the model (1) contains a constant term, namely, $x_{j1} = 1$, $j = 1, N$, then almost surely (a.s.)

$$
\hat{\Delta} \leq \frac{R_N}{2}.
$$

(ii) If the model (1) has the form

$$
y_j = \theta + \epsilon_j, \quad j = 1, N,
$$

then a.s.

$$
\hat{\Delta} = \frac{R_N}{2}, \quad \hat{\theta} - \theta = Q_N.
$$

**Remark 1.** From the point (ii) of Statement 1 it follows that MME $\hat{\theta}$ is not consistent in the model (4) with some $\epsilon_j$ having all the moments (see Example 2)
Remark 2. The value $\hat{\Delta}$ can be represented as a solution of the following linear programming problem (LPP):

$$\hat{\Delta} = \min_{\Delta \in D} \Delta,$$  \hfill (5)

$$D = \left\{ (\tau, \Delta) \in \mathbb{R}^q \times \mathbb{R}_+ : \left| y_j - \sum_{i=1}^q \tau_ix_{ji} \right| \leq \Delta, \ j = 1, N \right\}$$

$$= \left\{ (\tau, \Delta) \in \mathbb{R}^q \times \mathbb{R}_+ : \sum_{i=1}^q \tau_ix_{ji} + \Delta \geq y_j, -\sum_{i=1}^q \tau_ix_{ji} + \Delta \geq -y_j, \ j = 1, N \right\}.$$  

So, the problem (2) of determination of the values $\hat{\Delta}$ and $\hat{\theta}$ is reduced to solving LPP (5). The LPP can be efficiently solved numerically by the simplex method; see [2, 12]). Investigation of asymptotic properties of maximal absolute residual $\hat{\Delta}$ and MME $\hat{\theta}$ is quite difficult in the case of general model (1). However, under additional assumptions on regression experiment design and observation errors $\epsilon_j$, it is possible to find the limiting distribution of $\hat{\Delta}$, to prove the consistency of MME $\hat{\theta}$, and even estimate the rate of convergence $\hat{\theta} \rightarrow \theta, N \rightarrow \infty$.

2 The main theorems

First, we recall briefly some results of extreme value theory. Let r.v.-s $\epsilon_j$ have the d.f. $F(x)$. Assume that for some constants $b_n > 0$ and $a_n$, as $n \rightarrow \infty$,

$$b_n(Z_n - a_n) \overset{D}{\rightarrow} \zeta,$$  \hfill (6)

and $\zeta$ has a nondegenerate d.f. $G(x) = P(\zeta < x)$. If assumption (6) holds, then we say that d.f. $F$ belongs to the domain of maximum attraction of the probability distribution $G$ and write $F \in D(G)$.

If $F \in D(G)$, then $G$ must have just one of the following three types of distributions [5, 8]:

Type I:

$$\Phi_\alpha(x) = \begin{cases} 0, & x \leq 0, \\ \exp \left( -x^{-\alpha} \right), & \alpha > 0, \ x > 0; \end{cases}$$

Type II:

$$\Psi_\alpha(x) = \begin{cases} \exp \left( -(-x)^{\alpha} \right), & \alpha > 0, \ x \leq 0, \\ 1, & x > 0; \end{cases}$$

Type III:

$$\Lambda(x) = \exp(-e^{-x}), \ \infty < x < \infty.$$  \hfill (7)

Necessary and sufficient conditions for convergence to each of d.f.-s $\Phi_\alpha, \Psi_\alpha, \Lambda$ are also well known.
Suppose in the model (1) that:

**A1** \((\varepsilon_j)\) are symmetric r.v.-s;

**A2** \((\varepsilon_j)\) satisfy relation (6), that is, \(F \in D(G)\) with normalizing constants \(a_n\) and \(b_n\), where \(G\) is one of the d.f.-s. \(\Phi_\alpha, \Psi_\alpha, \Lambda\) defined in (7).

Assume further that regression experiment design is organized as follows:

\[
x_j = (x_{j1}, \ldots, x_{jq}) \in \{v_1, v_2, \ldots, v_k\}, \quad v_l = (v_{l1}, \ldots, v_{lq}) \in \mathbb{R}^q,
\]

\[
v_m \neq v_l, \quad m \neq l;
\]

that is, \(x_j\) take some fixed values only. Besides, suppose that

\[
x_j = v_l \quad \text{for} \quad j \in I_l, \quad l = 1, k,
\]

\[
\text{card}(I_l) = n, \quad I_m \cap I_l = \emptyset, \quad m \neq l, \quad N = kn \text{ is the sample size},
\]

\[
V = \begin{pmatrix}
v_{11} & v_{12} & \cdots & v_{1q} \\
v_{21} & v_{22} & \cdots & v_{2q} \\
\vdots & \vdots & \ddots & \vdots \\
v_{k1} & v_{k2} & \cdots & v_{kq}
\end{pmatrix}.
\]

**Theorem 1.** Under assumptions (A1), (A2), (8), and (9),

\[
\Delta_n = b_n(\hat{\Delta} - a_n) \xrightarrow{D} \Delta_0, \quad n \to \infty,
\]

where

\[
\Delta_0 = \max_{u \in D^*} L_0^*(u),
\]

\[
L_0^*(u) = \sum_{i=1}^{k} (u_i \zeta_i + u_i' \zeta_i'), \quad u = (u_1, \ldots, u_k, u_1', \ldots, u_k'),
\]

\[
D^* = \left\{ u \geq 0 : \sum_{i=1}^{k} (u_i - u_i')v_{ii} = 0, \sum_{i=1}^{k} (u_i + u_i') = 1, \quad i = 1, q \right\},
\]

\(\zeta_i, \zeta_i', l = 1, k, \text{ are i.r.v.-s having d.f. } G(x)\).

For a number sequence \(b_n \to \infty\) and random sequence \((\xi_n)\), we will write \(\xi_n \overset{P}{=} O(b_n^{-1})\) if

\[
\sup_n \mathbb{P}(b_n|\xi_n| > C) \to 0 \quad \text{as } C \to \infty.
\]

Assume that \(k \geq q\) and there exists square submatrix \(\tilde{V} \subset V\) of order \(q\)

\[
\tilde{V} = \begin{pmatrix}
v_{l1} & \cdots & v_{lq} \\
\vdots & \ddots & \vdots \\
v_{q1} & \cdots & v_{qq}
\end{pmatrix},
\]

such that

\[
\det \tilde{V} \neq 0.
\]
Theorem 2. Assume that, under conditions of Theorem 1, \( k \geq q \), assumption (12) holds and

\[
b_n \to \infty \quad \text{as} \quad n \to \infty. \tag{13}
\]

Then MME \( \hat{\theta} \) is consistent, and

\[
\hat{\theta}_i - \theta_i = O(b_n^{-1}), \quad i = 1, \ldots, q.
\]

Example 1. Let in the model of simple linear regression

\[
y_j = \theta_0 + \theta_1 x_j + \epsilon_j, \quad j = 1, \ldots, N, \tag{14}
\]

\( x_j = v, \ j = 1, \ldots, N, \) that is, \( k = 1 \) and \( q = 2 \).

Then such a model can be rewritten in the form (4) with \( \theta = \theta_0 + \theta_1 v \). Clearly, the parameters \( \theta_0, \theta_1 \) cannot be defined unambiguously here. So, it does not make sense to speak about the consistency of MME \( \hat{\theta} \) when \( k < q \).

Example 2. Consider regression model (4) with errors \( \epsilon_j \) having the Laplace density

\[ f(x) = \frac{1}{2} e^{-|x|}. \]

For this distribution, the famous von Mises condition is satisfied ([8], p. 16) for the type III distribution, that is, \( F \in D(\Lambda) \). For symmetric \( F \in D(\Lambda) \), we have

\[ \lim_{n \to \infty} P\{Q_n < x\} = \frac{1}{1 + e^{-x}}. \]

The limiting distribution is a logistic one (see [9], p. 62). Using further well-known formulas for the type \( \Lambda \) ([9], p. 49) \( a_n = F^{-1}(1 - \frac{1}{n}) \) and \( b_n = nf(a_n) \), we find \( a_n = \ln \frac{n}{2} \) and \( b_n = 1 \). From Statement 1 it follows now that MME \( \hat{\theta} \) is not consistent. Thus, condition (13) of Theorem 2 cannot be weakened.

The following lemma allows us to check condition (13).

Lemma 1. Let \( F \in D(G) \). Then we have:

1. If \( G = \Phi_\alpha \), then

\[
x_F = \sup\{x : F(x) < 1\} = \infty, \quad \gamma_n = F^{-1}\left(1 - \frac{1}{n}\right) \to \infty, \quad b_n = \gamma_n^{-1} \to 0 \quad \text{as} \quad n \to \infty.
\]

Thus, (13) does not hold.

2. If \( G = \Psi_\alpha \), then

\[
x_F < \infty, \quad 1 - F(x_F - x) = x^\alpha L(x),
\]

where \( L(x) \) is a slowly varying (s.v.) function at zero, and there exists s.v. at infinity function \( L_1(x) \) such that

\[
b_n = (x_F - \gamma_n)^{-1} = n^\alpha L_1(n) \to \infty \quad \text{as} \quad n \to \infty.
\]

So (13) is true.
3. If $G = \Lambda$, then

$$b_n = r(\gamma_n), \quad \text{where} \quad r(x) = R'(x), \quad R(x) = -\ln(1 - F(x)).$$

Clearly, (13) holds if

$$x_F = \infty, \quad r(x) \to \infty \quad \text{as} \quad x \to \infty.$$ 

Similar results can be found in [9], Corollary 2.7, pp. 44–45; see also [4, 8].

Set

$$Z_{nl} = \max_{j \in I_l} \epsilon_j, \quad W_{nl} = \min_{j \in I_l} \epsilon_j, \quad R_{nl} = Z_{nl} - W_{nl}, \quad Q_{nl} = \frac{Z_{nl} + W_{nl}}{2}, \quad l = 1, k.$$ 

It turns out that Theorems 1 and 2 can be significantly simplified in the case $k = q$.

**Theorem 3.** Let for the model (1) conditions (8) and (9) be satisfied, $k = q$, and a matrix $V$ satisfies condition (12). Then we have:

(i) \[
\hat{\Delta} = \frac{1}{2} \max_{1 \leq l \leq q} R_{nl}, \quad (15) 
\]

\[
\hat{\theta}_i - \theta_i = \frac{\det V Q(i)}{\det V}, \quad i = 1, q, \quad (16) 
\]

where the matrix $V Q(i)$ is obtained from $V$ by replacement of the $i$th column by the column $(Q_{n1}, \ldots, Q_{nq})^T$.

(ii) If additionally conditions (A1), (A2) are satisfied, then

$$\lim_{n \to \infty} \mathbb{P}\left(2b_n(\hat{\Delta} - a_n) < x \right) = \left( G \star G(x) \right)^q, \quad (17)$$

where $G \star G(x) = \int_{-\infty}^{\infty} G(x - y)dG(y)$, and for $i = 1, q$, as $n \to \infty$,

\[
2b_n(\hat{\theta}_i - \theta_i) \overset{D}{\to} \frac{\det V \xi(i)}{\det V}, \quad (18) 
\]

the matrix $V \xi(i)$ is obtained from the $V$ by the replacement of the $i$th column by the column $(\xi_1 - \xi'_1, \ldots, \xi_q - \xi'_q)^T$, where all the r.v.-s $\xi, \xi'_i$ are independent and have d.f. $G$.

**Remark 3.** Suppose that in the model (1), under assumptions (8), (9), $k < q$, and there exists a nondegenerate submatrix $\tilde{V} \subset V$ of order $k$. Then

$$\hat{\Delta} \leq \frac{1}{2} \max_{1 \leq l \leq k} R_{nl} \quad a.s.$$ 

**Remark 4.** For standard LSE,

$$\hat{\theta}_i - \theta_i \overset{P}{=} O(n^{-1/2});$$
therefore, if, under the conditions of Theorems 2 and 3,
\[ n^{-1/2}b_n \to \infty \quad \text{as} \quad n \to \infty, \] (19)
then MME is more efficient than LSE.

In [6] (see also [9]), it is proved that if \( F \in D(\Lambda) \), then for any \( \delta > 0, b_n = O(n^\delta) \). From this relation and Lemma 1 it follows that (19) is not satisfied for domains of maximum attraction \( D(\Phi_\alpha) \) and \( D(\Lambda_\alpha) \). In the case of domain \( D(\Psi_\alpha) \), condition (19) holds for \( \alpha \in (0, 2) \). For example, assume that r.v.-s \( (\epsilon_j) \) are symmetrically distributed on the interval \([-1, 1]\) and
\[
1 - F(1 - h) = h^\alpha L(h) \quad \text{as} \quad h \downarrow 0, \quad \alpha \in (0, 2),
\]
where \( L(h) \) is an s.v. function at zero. Then \( b_n = n^{1/\alpha}L_1(n) \), where \( L_1 \) is an s.v. at infinity function, and, under the conditions of Theorems 2 and 3, as \( n \to \infty \),
\[
|\hat{\theta}_i - \theta_i| \overset{p}{=} O\left(\left(n^{1/\alpha}L_1(n)\right)^{-1}\right) = o(n^{-1/2}).
\]

The next example also appears to be interesting.

**Example 3.** Let \( (\epsilon_j) \) be uniformly distributed in \([-1, 1]\), that is, \( F(x) = x + \frac{1}{2}, x \in [-1, 1] \). It is well known that \( F \in D(\Psi_1), a_n = 1, b_n = \frac{2}{q} \). Then, under the conditions of Theorem 3, as \( n \to \infty \),
\[
\mathbb{P}(n(1 - \hat{\Delta}) < x) \to 1 - \mathbb{P}\{\xi_1 + \xi_2 > x\}^q = 1 - (1 + x)^q \exp(-qx),
\]
where \( \xi_1, \xi_2 \) are i.i.d. r.v.-s, and \( \mathbb{P}(\xi_i < x) = 1 - \exp(-x), \ x > 0 \).

The following corollary is an immediate consequence of the Theorem 3.

**Corollary 1.** If for simple linear regression (14), conditions (8) and (9) are satisfied, \( k = q = 2, \) and
\[
V = \begin{pmatrix} 1 & v_1 \\ 1 & v_2 \end{pmatrix}, \quad v_1 \neq v_2,
\]
then we have:

(i) \[
\hat{\Delta} = \frac{1}{2} \max(R_{n1}, R_{n2}),
\]
\[
\hat{\theta}_1 - \theta_1 = \frac{Q_{n2} - Q_{n1}}{v_2 - v_1}, \quad \hat{\theta}_0 - \theta_0 = \frac{Q_{n1}v_2 - Q_{n2}v_1}{v_2 - v_1};
\]

(ii) under assumptions (A_1) and (A_2), relation (17) holds for \( q = 2, \) and, as \( n \to \infty \),
\[
2b_n(\hat{\theta}_1 - \theta_1) \overset{D}{\to} \frac{\xi_2 - \xi'_2 - \xi_1 + \xi'_1}{v_2 - v_1},
\]
\[
2b_n(\hat{\theta}_0 - \theta_0) \overset{D}{\to} \frac{(\xi_1 - \xi'_1)v_2 - (\xi_2 - \xi'_2)v_1}{v_2 - v_1},
\]
where the r.v.-s \( \xi_1, \xi'_1, \xi_2, \xi'_2 \) are independent and have d.f. \( G \).

**Remark 5.** The conditions of Theorem 3 do not require (13). So it describes the asymptotic distribution of \( \hat{\theta} \) even for nonconsistent MME.
3 Proofs of the main results

Let us start with the following elementary lemma, where $Z_n(t)$, $W_n(t)$, $R_n(t)$, and $Q_n(t)$ are determined by a sequence $t = \{t_1, \ldots, t_n\}$ and are respectively the maximum, minimum, range, and midrange of the sequence $t$.

**Lemma 2.** Let $t_1, \ldots, t_n$ be any real numbers, and

$$\alpha_n = \min_{s \in \mathbb{R}} \max_{1 \leq j \leq n} |t_j - s|. \quad (20)$$

Then $\alpha_n = R_n(t)/2$; moreover, the minimum in (20) is attained at the point $s = Q_n(t)$.

**Proof.** Choose $s = Q_n(t)$. Then

$$\max_{1 \leq i \leq n} |t_i - s| = Z_n(t) - Q_n(t) = Q_n(t) - W_n(t) \geq \frac{1}{2} R_n(t).$$

If $s = Q_n(t) + \delta$, then, for $\delta > 0$,

$$\max_{1 \leq i \leq n} |t_i - s| = s - W_n(t) = \frac{1}{2} R_n(t) + \delta,$$

and, for $\delta < 0$,

$$\max_{1 \leq i \leq n} |t_i - s| = Z_n(t) - s = \frac{1}{2} R_n(t) - \delta,$$

that is, $s = Q_n(t)$ is the point of minimum. \hfill \Box

**Proof of Statement 1.** We will use Lemma 2:

$$\hat{\Delta} = \min_{\Delta \in \mathbb{D}_1} \max_{\tau \in \mathbb{R}^q} \left| \epsilon_j - \sum_{i=1}^{q} (\tau_i - \theta_i) x_{ji} \right| \leq \min_{\tau \in \mathbb{R}^q} \max_{1 \leq j \leq N} \left| \epsilon_j - (\tau_1 - \theta_1) \right| = \frac{1}{2} R_N$$

(we put $\tau_i = 0, i \geq 2$). The point (ii) of Statement 2 follows directly from Lemma 2. \hfill \Box

**Proof of Theorem 1.** Using the notation

$$d = (d_1, \ldots, d_q), \quad d_i = \tau_i - \theta_i, \quad i = 1, q,$$

and taking into account Eq. (1), conditions (8) and (9), we rewrite LPP (5) in the following form:

$$\hat{\Delta} = \min_{\Delta \in \mathbb{D}_1} \Delta, \quad (21)$$

$$\mathbb{D}_1 = \left\{ (d, \Delta) \in \mathbb{R}^q \times \mathbb{R}_+ : \sum_{i=1}^{q} d_i x_{ji} + \Delta \geq \epsilon_j, -\sum_{i=1}^{q} d_i x_{ji} + \Delta \geq -\epsilon_j, j = 1, N \right\}$$

$$= \left\{ (d, \Delta) \in \mathbb{R}^q \times \mathbb{R}_+ : \sum_{i=1}^{q} d_i v_{ij} + \Delta \geq Z_{nl}, -\sum_{i=1}^{q} d_i v_{ij} + \Delta \geq -W_{nl}, l = 1, k \right\}.$$
LPP dual to (21) has the form
\[ \max_{u \in D^*} L_n^*(u), \tag{22} \]
where \( L_n^*(u) = \sum_{l=1}^k (u_l Z_{nl} - u_l' W_{nl}) \), and the domain \( D^* \) is given by (11).

According to the basic duality theorem ([11], Chap. 4),
\[ \hat{\Delta} = \max_{u \in D^*} L_n^*(u). \]

Hence, we obtain
\[ b_n(\hat{\Delta} - a_n) = \max_{u \in D^*} b_n (L_n^*(u) - a_n) = \max_{u \in D^*} g_n(u), \]
\[ g_n(u) = \sum_{l=1}^k \left[ u_l b_n (Z_{nl} - a_n) + u_l' b_n (-W_{nl} - a_n) \right]. \]

Denote by \( \Gamma^* \) the set of vertices of the domain \( D^* \) and
\[ g_0(u) = \sum_{l=1}^k (u_l \xi_l + u_l' \xi_l'). \]

Since the maximum in LPP (22) is attained at one of the vertices \( \Gamma^* \),
\[ \max_{u \in D^*} g_n(u) = \max_{u \in \Gamma^*} g_n(u), \quad n \geq 1. \]

Obviously, \( \text{card}(\Gamma^*) < \infty \). Thus, to prove (10), it suffices to prove that, as \( n \to \infty \)
\[ \max_{u \in \Gamma^*} g_n(u) \to \max_{u \in \Gamma^*} g_0(u) \]
or
\[ (g_n(u), u \in \Gamma^*) \overset{D}{\to} (g_0(u), u \in \Gamma^*). \tag{23} \]

The Cramer–Wold argument (see, e.g., §7 of the book [1]) reduces (23) to the following relation: for any \( t_m \in R \), as \( n \to \infty \),
\[ \sum_{u^{(m)} \in \Gamma^*} g_n(u^{(m)}) t_m \overset{D}{\to} \sum_{u^{(m)} \in \Gamma^*} g_0(u^{(m)}) t_m. \]

The last convergence holds if for any \( c_l, c_l' \), as \( n \to \infty \),
\[ \sum_{l=1}^k \left[ c_l (Z_{nl} - a_n) + c_l' (-W_{nl} - a_n) \right] \overset{D}{\to} \sum_{l=1}^k (c_l \xi_l + c_l' \xi_l'). \tag{24} \]

Under the conditions of Theorem 1,
\[ \zeta_{nl} = b_n (Z_{nl} - a_n) \overset{D}{\to} \zeta_l, \]
\[ \zeta_{nl}' = b_n (-W_{nl} - a_n) \overset{D}{\to} \zeta_l', \quad l = 1, k. \tag{25} \]

The vectors \((Z_{nl}, W_{nl}), l = 1, k\), are independent, and, on the other hand, \( Z_{nl} \) and \( W_{nl} \) are asymptotically independent as \( n \to \infty \) ([8], p. 28). To obtain (24), it remains to apply once more the Cramer–Wold argument. \( \square \)
**Proof of Theorem 2.** Let \( \hat{d} = (\hat{d}_1, \ldots, \hat{d}_q) \), \( \hat{\Delta} \) be the solution of LPP (21), and \( \gamma_l = \sum_{i=1}^q \hat{d}_i v_{li} \). Then, for any \( l = \hat{1}, \hat{k} \),

\[
\begin{align*}
\gamma_l + \hat{\Delta} &\geq Z_{nl}, \\
-\gamma_l + \hat{\Delta} &\geq -W_{nl}.
\end{align*}
\]  
\hspace{1cm} (26)

Rewrite the asymptotic relation (25) and (10) in the form

\[
Z_{nl} = a_n + \frac{\xi_{nl}}{b_n}, \quad -W_{nl} = a_n + \frac{\xi'_{nl}}{b_n},
\]  
\hspace{1cm} (27)

and

\[
\begin{align*}
\zeta_{nl} &\xrightarrow{D} \zeta_l, \\
\xi_{nl} &\xrightarrow{D} \xi'_l.
\end{align*}
\]

Combining (26)–(28), we obtain, for \( l = \hat{1}, \hat{k} \),

\[
\begin{align*}
\gamma_l &\geq Z_{nl} - \hat{\Delta} = \frac{\xi_{nl} - \Delta_n}{b_n} = O(b_n^{-1}), \\
\gamma_l &\leq W_{nl} + \hat{\Delta} = \frac{-\xi'_{nl} + \Delta_n}{b_n} = O(b_n^{-1}).
\end{align*}
\]

Choose \( l_1, \ldots, l_q \) satisfying (12). Then

\[
\sum_{i=1}^q \hat{d}_i v_{li} = \gamma_{lj} = O(b_n^{-1}), \quad j = \hat{1}, q,
\]

and by Cramer’s rule,

\[
\hat{\theta}_i - \theta_i = \hat{d}_i = \frac{\det \hat{V}_{\gamma(i)}}{\det V} = O(b_n^{-1}),
\]

where the matrix \( \hat{V}_{\gamma(i)} \) is obtained from \( \hat{V} \) by replacement of the \( i \)th column by the column \( (\gamma_{l_1}, \ldots, \gamma_{l_q})^T \).

**Proof of Theorem 3.** (i) We have

\[
\begin{align*}
\Delta &= \min_{\tau \in \mathbb{R}^q} \max_{1 \leq l, j \leq q} \left| y_{j} - \sum_{i=1}^q \tau_i v_{li} \right| \\
&= \min_{d \in \mathbb{R}^q} \max_{1 \leq l, j \leq q} \left| e_{j} - \sum_{i=1}^q d_i v_{li} \right|. 
\end{align*}
\]  
\hspace{1cm} (29)
By Lemma 2,
\[ \min_{s \in \mathbb{R}} \max_{j \in I_l} |\epsilon_j - s| = \frac{1}{2} R_{nl} \quad \text{as} \ s = Q_{nl}, \ l = 1, q. \]

Therefore, the minimum in \( d \) is attained in (29) at the point \( \hat{d} \) being the solution of the system of linear equations
\[ \sum_{i=1}^{q} d_i v_{li} = Q_{nl}, \quad l = 1, q. \]

Since the matrix \( V \) is nonsingular, by Cramer’s rule
\[ \hat{d}_i = \hat{\theta}_i - \theta_i = \frac{\det V Q_{(i)}}{\det V}, \quad i = 1, q. \]

Obviously, for such a choice of \( \hat{d} \), \( \Delta = \frac{1}{2} \max_{1 \leq l \leq q} R_{nl} \), that is, we have obtained formulae (15) and (16).

(ii) Using the asymptotic independence of r.v.-s \( Z_n \) and \( W_n \), we derive the following statement.

Lemma 3. If r.v.-s \( (\epsilon_j) \) satisfy conditions (A\(_1\)), (A\(_2\)), then, as \( n \to \infty \),
\[ b_n (R_n - 2a_n) \xrightarrow{D} \zeta + \zeta', \quad (30) \]
\[ 2b_n Q_n \xrightarrow{D} \zeta - \zeta', \quad (31) \]
where \( \zeta \) and \( \zeta' \) are independent r.v.-s and have d.f. \( G \).

In fact, this lemma is contained in Theorem 2.9.2 of the book [4] (see also Theorem 2.10 in [9]).

Equality (17) of Theorem 3 follows immediately from relation (30) of Lemma 3.

Similarly, from the asymptotic relation (31) and Eq. (16) we obtain (18) applying once more the Cramer–Wold argument.

Remark 3 follows directly from Theorem 3. Indeed, let \( k < q \), and let there exist a nonsingular submatrix \( \tilde{V} \subset V \),
\[ \tilde{V} = \begin{pmatrix} v_{11i} & \cdots & v_{1ki} \\ \vdots & \ddots & \vdots \\ v_{ki1} & \cdots & v_{kki} \end{pmatrix}. \]

Choosing in LPP (21) from Theorem 1, \( d_i = 0 \) for all \( i \neq i_1, i_2, \ldots, i_k \) (i.e., taking \( \tau_i = \theta_i \) for such indices \( i \)), we pass to the problem (29). It remains to apply Eq. (15) of Theorem 3.

Remark 6. Using the notation \( \tilde{\zeta} - \tilde{\zeta}' = (\zeta_1 - \zeta'_1, \ldots, \zeta_q - \zeta'_q)^T \), the coordinatewise relation (18) of Theorem 3 can be rewritten in the equivalent vector form
\[ 2b_n (\hat{\theta} - \theta) \xrightarrow{D} V^{-1} (\tilde{\zeta} - \tilde{\zeta}') \quad \text{as} \ n \to \infty. \quad (32) \]

If \( \text{Var} \ \zeta = \sigma^2_G \) of r.v. \( \zeta \) having d.f. \( G \) exists, then the covariance matrix of the limiting distribution in (32) is \( C_G = 2\sigma^2_G (V^T V)^{-1} \).
References