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**Title:** On probability measures with unbounded angular ratio.

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**Primary classification:**

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**Review text:**

The paper is motivated by a problem in dynamical systems: for an ergodic transformation on a probability space  $(X, \mathcal{B}, m)$  and a probability measure  $\mu$  on the integers  $\mathbb{Z}$ , define the random measure  $\tilde{\mu}(x, B) := \sum_{k \in \mathbb{Z}} \mu(k) \mathbf{1}_{\tau^k x \in B}$ ,  $B \in \mathcal{B}$ . (I am using a slightly different notation from that of the paper in order to make my point.) Consider then an  $m$ -integrable random variable  $f : X \rightarrow \mathbb{R}$  and let  $\tilde{\mu}^n f(x) := \int_X f(y) \tilde{\mu}^n(x, dy)$ , where  $\tilde{\mu}^n(x, \cdot) := \tilde{\mu}^{n-1}(x, \cdot) * \tilde{\mu}(x, \cdot)$  (where  $*$  denotes convolution). The problem is the a.e. convergence (or failure of it) of  $\tilde{\mu}^n f$ , as  $n \rightarrow \infty$ . It is known that boundedness/unboundedness of the angular ratio of  $\mu$  plays an important role in this problem. A strictly aperiodic  $\mu$  has bounded angular ratio iff  $\sup |\hat{\mu}(\lambda) - 1| / (1 - |\hat{\mu}(\lambda)|) < \infty$ , where  $\hat{\mu}(\lambda) := \sum_k \lambda^k \mu(k)$ ,  $\lambda \in \mathbb{C}$ , and where the sup is taken over the unit disk except the point  $\lambda = 1$ . The author deals with properties of the angular ratio of  $\mu$  in a more general setup, looking at random variables  $X$  and the associated function

$$R_\varphi(t, \alpha) := |\operatorname{Im} \varphi(t)| / (1 - \operatorname{Re} \varphi(t))^\alpha, \quad t \in \mathbb{R},$$

for  $1/2 \leq \alpha \leq 1$ , where  $\varphi(t) = \mathbb{E}e^{itX}$  is the characteristic function of  $X$ . Bellow, Jones and Rosenblatt proved that if  $\mathbb{E}|X| < \infty$  but  $\mathbb{E}X \neq 0$  then  $\lim_{t \rightarrow 0} R_\varphi(t, 1) = \infty$  and constructed a random variable  $X$  with  $\mathbb{E}X = 0$  for which the same thing holds. Ostrovskii proved that there exist random variables  $X$  with  $\mathbb{E}|X|^{1+\epsilon} < \infty$  for some small  $\epsilon > 0$  and  $\mathbb{E}X = 0$  for which  $\limsup_{t \rightarrow 0} R_\varphi(t, 1) = \infty$  and conjectured that it is possible to have  $\liminf_{t \rightarrow 0} R_\varphi(t, 1) < \infty$ . The paper deals with these problems by constructing examples and by giving necessary and sufficient conditions for  $\lim_{t \rightarrow 0} R_\varphi(t, \alpha) = \infty$ , formulated in

terms of the distribution function of  $X$  and truncated moments of it.