MARKOV CHAINS CONDITIONED NEVER TO WAIT TOO LONG AT THE ORIGIN

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Abstract
Motivated by Feller’s coin-tossing problem, we consider the problem of conditioning an irreducible Markov chain never to wait too long at 0. Denoting by \( \tau \) the first time that the chain, \( X \), waits for at least one unit of time at the origin, we consider conditioning the chain on the event \( (\tau > T) \). We show that there is a weak limit as \( T \to \infty \) in the cases where either the state space is finite or \( X \) is transient. We give sufficient conditions for the existence of a weak limit in other cases and show that we have vague convergence to a defective limit if the time to hit zero has a lighter tail than \( \tau \) and \( \tau \) is subexponential.

Keywords: Subexponential tail; evanescent process; Feller’s coin-tossing constants; hitting probabilities; conditioned process

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1. Introduction and notation

1.1. Introduction

Feller [4, Section XIII.7] showed that if \( p_n^{(k)} \) is the probability that there is no run of heads of length \( k \) or more in \( n \) tosses of a fair coin, then, for a suitable positive constant \( c_k \),

\[
 p_n^{(k)} \sim c_k s_k^{n+1},
\]

where \( s_k \) is the largest real root in (0,1) of the equation

\[
 x^k - \sum_{j=0}^{k-1} 2^{-(j+1)} x^{k-1-j} = 0. \tag{1.1}
\]

More generally, if the probability of a head is \( p = 1 - q \), then the same asymptotic formula is valid, with (1.1) modified to become

\[
 x^k - q \sum_{j=0}^{k-1} p^j x^{k-1-j} = 0,
\]

and \( c_k = (s_k - p)/q((k + 1)s_k - k) \).

The continuous-time analogue of this question is to seek the asymptotic behaviour of the probability that \( Y \), a Poisson process with rate \( r \), has no interjump time exceeding one unit by
time $T$. It follows, essentially from Theorem 1.2, that, denoting by $\tau_Y$ the first time that $Y$ waits to jump longer than one unit of time,

$$P(\tau_Y > t) \sim c_r e^{-\phi_r t}$$

for a suitable constant $c_r$, where $\phi_r = 1$ if $r = 1$, otherwise $\phi_r$ is the root (other than $r$ itself) of the equation

$$xe^{-x} = re^{-r}, \quad (1.2)$$

A natural extension is then to seek the tail behaviour of the distribution of $\tau \equiv \tau_X$, the first time that a Markov chain, $X$, waits longer than one unit of time at a distinguished state, 0. In general, there has also been much interest (see [1], [2], [3], [6], [7], [8], [9], [10], [11], [12], [13], [14], and [15]) in conditioning an evanescent Markov process $X$ on its survival time being increasingly large and in seeing whether a weak limit exists.

1.2. Notation

We consider a continuous-time Markov chain $X$ on a countable state space $S$, with a distinguished state $\partial$. We denote $S \setminus \{\partial\}$ by $C$. For convenience, and without loss of generality, we assume henceforth that $S = \mathbb{Z}^+$ or $S = \{0, \ldots, n\}$ and $\partial = 0$ so that $C = \mathbb{N}$ or $C = \{1, \ldots, n\}$.

We assume that $X$ is irreducible, and nonexplosive. We denote the transition semigroup of $X$ by $\{P(t); t \geq 0\}$ and its $Q$-matrix by $Q = (q_{ij})$, and set $q_i = -q_{ii}$. We define the process $\tilde{X}$ as $X$ killed on first hitting 0, and we shall usually assume that $\tilde{X}$ is also irreducible on $C$. We denote the substochastic semigroup for $\tilde{X}$ by $\{\tilde{P}(t); t \geq 0\}$. We first define the return and departure epochs as follows:

$$S_0 = \inf\{t \geq 0: X_t = 0\} \quad \text{and} \quad T_0 = \inf\{t \geq 0: X_t \neq 0\},$$

and then, for $n \geq 1$,

$$T_n = \inf\{t \geq S_n: X_t \neq 0\}$$

and

$$S_n = \inf\{t \geq T_{n-1}: X_t = 0\}.$$

We then define the successive holding and return times $H_{n \geq 0}^n$ and $R_{n \geq 0}^n$ by

$$H^0 = T_0 \quad \text{and} \quad R^0 = S_0,$$

and

$$H^n = T_n - S_n \quad \text{and} \quad R^n = S_{n+1} - T_n \quad \text{for } n \geq 1.$$

Then we define the current holding time as follows:

$$H_t = t - S_n \quad \text{if} \quad S_n \leq t < T_n \quad \text{for some } n.$$

It will be convenient in what follows to define

$$H_t = \emptyset \quad \text{if} \quad X_t \neq 0.$$

We denote the first time that $X$ waits in 0 for time 1 by $\tau$, i.e.

$$\tau = \inf\{t: H_t \geq 1\}.$$
and denote the process $X$ killed at time $\tau$ by $\tilde{X}$. We denote the state space augmented by the current holding time in $0$ by $\tilde{S} := S \cup \{0\}$. By a slight abuse of notation, we denote the (substochastic) Markov chain $(\tilde{X}_t, H_t)$ on the state space $\tilde{S}$ by $\tilde{X}$ also. (Note that if $\tilde{X}_t \neq 0$ then $H_t = \emptyset$, so $(\tilde{X}_t, H_t) = (\tilde{X}_t, \emptyset)$.) The associated semigroup is denoted $(\tilde{P}(t))_{t \geq 0}$. Throughout the rest of the paper, we denote by $P_0$ the probability on Skorokhod path space $D(S, [0, \infty))$, conditional on $\tilde{X}_0 = i$, and the corresponding filtration by $(\mathcal{F}_t)_{t \geq 0}$. Finally, we denote a typical hitting time of $0$ from state $i$ by $\tau_i(0)$ and its density by $\rho_i$. We denote the density of a typical return time, $R_1$, by $\rho$.

1.3. Convergence/decay parameters for evanescent chains

We recall (see, for example, [7]) that, if $X^*$ is a Markov chain on $C$, with substochastic transition semigroup $P^*$ and $Q$-matrix $Q^* = (q^*_{ij})_{(i,j) \in C \times C}$, then $X^*$ is said to be evanescent if it is irreducible and dies with probability 1. In this case we define

$$\alpha_{X^*} = \alpha = \inf\{\lambda \geq 0 : \int_0^\infty P^*_{ij}(t)e^{\lambda t} \, dt = \infty\}$$

for any $i, j \in C$, and (see, for example, [17]) $X^*$ is classified as $\alpha$-recurrent or $\alpha$-transient depending on whether $\int_0^\infty P^*_{ij}(t)e^{\alpha t} \, dt = \infty$ or is finite. Moreover, $X^*$ is $\alpha$-recurrent if and only if $\int_0^\infty P^*_{ii}(t)e^{\alpha t} \, dt = 1$, where $f_{ii}^*$ is the defective density of the first return time to $i$ (starting in $i$).

In the $\alpha$-recurrent case, $X^*$ is $\alpha$-positive recurrent if

$$\int_0^\infty tf^*_{ii}(t)e^{\alpha t} \, dt < \infty,$$

otherwise $X^*$ is $\alpha$-null recurrent. Defining $q^*_{ii} = -q^*_{ii}$, it is easy to see that $\alpha < q^*_{ii}$ for all $i \in \mathbb{N}$ and, hence,

$$0 \leq \alpha \leq \inf_i q^*_{ii}.$$

Thus, $\alpha$ measures the rate of decay of transition probabilities (in $C$). There is a second decay parameter, $\mu^*$, which measures the rate of dying.

We define $\tau^*$ as the death time of $X^*$, define $s^*_i(t) = \sum_j P^*_{ij}(t) = \mathbb{P}_i(\tau^* > t)$, and set

$$\mu^* = \inf\{\lambda : \int_0^\infty s^*_i(t)e^{\lambda t} \, dt = \infty\}.$$

Note that $\mu^*$ is independent of $i$ by the usual irreducibility argument; moreover, since $1 \geq s^*_i(t) \geq P^*_i(t)$, it follows that

$$0 \leq \mu^* \leq \alpha^*.$$

Note that in our current setting, we shall take $X^* = \tilde{X}$ and write $\tau^* = \tau_0$, the first hitting time of $0$. We shall denote the rate of hitting $0$, which is the death rate for $X^*$, by $\mu^C$ and $\alpha^*$ by $\alpha^C$, and we shall denote the survival probabilities for $\tilde{X}$ by $s^C$, so that $s^C_i(t) = \mathbb{P}_i(\tau_0 > t)$.

1.4. Doob $h$-transforms

Recall (see, for example, [19, Section III.49]) that we may form the $h$-transform of a substochastic Markovian semigroup on $S$, $(P(t))_{t \geq 0}$, if $h : S \to \mathbb{R}^+$ is $P$-superharmonic (i.e. $[P(t)h](x) \leq h(x)$ for all $x \in S$ and all $t \geq 0$). The $h$-transform of $P$, $P^h$, is specified by its transition kernel, which is given by

$$P^h(x, dy; t) := \frac{h(y)}{h(x)}P(x, dy; t),$$

available at https://www.cambridge.org/core/terms. https://doi.org/10.1017/S0021900200005891
so that if we consider the corresponding substochastic measures on path space, \( P_x \) and \( P^h_x \) (conditional on \( X_0 = x \)), then

\[
\frac{dP^h_x}{dP_x} \bigg|_{\mathcal{F}_t} = h(X_t)
\]

and \( P^h_x \) forms another substochastic Markovian semigroup. If \( h \) is actually space–time \( P \)-superharmonic then appropriate changes need to be made to these definitions. In particular, if \( h(x, t) = e^{\phi t} h_x \) then

\[
\frac{dP^h_x}{dP_x} \bigg|_{\mathcal{F}_t} = e^{\phi t} h_{X_t}.
\]

As shown in [7], in general, when a weak limit or a vague limit exists for the problem of interest, it must be a Doob-\( h \)-transform of the original process, with the state augmented by the current waiting time in state 0 in the case we study here.

1.5. Main results

Denoting by \( \hat{P}(t) \) the substochastic transition semigroup for \( \hat{X} \), we define

\[
s_i(t) := P_i(\tau > t) = \hat{P}(i, \hat{S}; t) \quad \text{for} \quad i \in \hat{S}.
\]

Our first result is as follows.

**Theorem 1.1.** Suppose that \( X \) is transient. Denote \( P_i(X \text{ never hits } 0) \) by \( \beta_i \), and define \( \Delta = \sum_{j \in C} q_{0,j} \beta_j / q_{0} \). Set

\[
p_{(0,0)} := p_0 = \frac{(1 - e^{-q_0}) \Delta}{e^{-q_0} + (1 - e^{-q_0}) \Delta}, \tag{1.3}
\]

\[
p_{(0,u)} = \frac{1 - e^{-q_0(1-u)}}{1 - e^{-q_0}} p_0, \tag{1.4}
\]

and

\[
p_i = \beta_i + (1 - \beta_i) p_0 \quad \text{for} \quad i \in C. \tag{1.5}
\]

Then

\[
s_i(t) \to p_i \quad \text{as} \quad t \to \infty \quad \text{for all} \quad i \in \hat{S}.
\]

Hence, if we condition \( X \) on \( \tau = \infty \), we obtain a new Markov process, \( X^\infty \), on \( \hat{S} \) with honest semigroup \( P^\infty \) given by

\[
P^\infty_{i,j}(t) = \frac{p_j}{p_i} \hat{P}_{i,j}(t) \quad \text{for} \quad j \in C \tag{1.6}
\]

and

\[
P^\infty_{i}((0, du); t) = \frac{p(0,u)}{p_i} \hat{P}_{i}((0, du); t), \tag{1.7}
\]

so that \( X^\infty \) looks like a Markov chain with \( Q \)-matrix given by \( q^\infty_{i,j} = (p_j / p_i) q_{i,j} \) on \( C \), whilst \( X^\infty \) has a holding time in 0 with density \( d \) given by

\[
d(t) = \int_0^t e^{-q_0 s} ds \mathbb{1}_{[t < 1]}
\]

and a time-homogeneous jump probability out of state 0 to state \( j \) of \( q_{0,j} p_j / q_0 p_0 \).
In the case where \( X \) is recurrent, it is clear that \( s_i(t) \to 0 \) as \( t \to \infty \) for each \( i \in \hat{S} \).

Now let \( W := H^1 + R^1 \) (so that \( W \) is the first return time of \( X \) to 0 from 0), and let \( g \) be the (defective) density of \( W_1 \{ H^1 < 1 \} \) on \((0, \infty)\). Our first result under these conditions is as follows. It is a generalisation to our more complex setting of Seneta and Vere-Jones' [17] result in the \( \alpha \)-positive case.

**Theorem 1.2.** Let

\[
I(\lambda) := \int_0^\infty e^{\lambda t} g(t) \, dt = E e^{\lambda W} 1_{\{H^1 < 1\}}.
\]

Then if

\[
\text{there exists a } \phi \text{ such that } I(\phi) = 1, \text{ and } I'(\phi-) < \infty,
\]

then, for each \( i \in \hat{S} \),

\[
e^{\phi t} s_i(t) \to p_i > 0 \quad \text{as } t \to \infty,
\]

where the function \( p \) is given by

\[
p_{(0,0)} = \frac{e^{\phi - q_0}}{\phi I'(\phi-)} =: \kappa,
\]

\[
p_{(0,u)} = \frac{\int_u^1 e^{(\phi - q_0)s} \, ds}{\int_0^1 e^{(\phi - q_0)s} \, ds} \kappa,
\]

and, for \( i \neq 0 \),

\[
p_i = F_{i,0}(\phi) \kappa,
\]

where

\[
F_{i,0}(\lambda) := E e^{\lambda \tau(i)} = \int_0^\infty e^{\lambda t} p_i(t) \, dt.
\]

The following simple condition ensures that condition (1.8) holds.

**Lemma 1.1.** Suppose that \( \hat{X} \) is \( \alpha \)-recurrent, and that both \( N_0 := \{i : q_{i,0} > 0\} \) and \( N_0^* := \{i : q_{0,i} > 0\} \) are finite. Then (1.8) holds.

**Corollary 1.1.** Let \( X^T \) denote the chain on \( \hat{S} \) obtained by conditioning \( \hat{X} \) on the event \( (\tau > T) \).

Then, if condition (1.8) holds, for each \( s > 0 \), the restriction of the law of \( X^T \) to \( \mathcal{F}_s \) converges weakly as \( T \to \infty \) to that of \( X^\infty \) restricted to \( \mathcal{F}_s \), where the transition semigroup of \( X^\infty \) is given by (1.6) and (1.7).

In the case where \( I(\phi) < 1 \) or \( I'(\phi-) = \infty \), Theorems 3.1, 3.2, and 3.3, below, (may) apply, giving some sufficient conditions for weak or vague convergence to take place. In Theorem 3.4 and Corollary 3.1, below, we give an application to the case of a recurrent birth-and-death process conditioned not to wait too long in state 0.

### 2. Proofs of the transient and \( \alpha \)-positive cases

To prove Theorem 1.1 is straightforward.

**Proof of Theorem 1.1.** It is trivial to establish the equations

\[
p_i = \beta_i + (1 - \beta_i) p_0
\]
and

\[ p_0 = (1 - e^{-q_0}) \sum_{j \in C} \frac{q_{0,j}}{q_0} p_i. \]

Equations (1.3)–(1.5) follow immediately. Then the conditioning result follows straightforwardly.

**Example 2.1.** We take a transient nearest-neighbour random walk with reflection at 0 and an up-jump rate of \( b \) and a down-jump rate of \( d \). Note that \( 1 - \beta \) is the minimal positive solution to \( P(t)h = h \) with \( h(0) = 1 \), and that \( 1 - \beta i = (d/b)i \).

The main tool in the proof of Theorem 1.2 is the renewal theorem.

**Proof of Theorem 1.2.** Recall that state \((0, u)\) denotes that the killed chain is at 0 and its current holding time is \( u \). First note that \( s(0,0) \) satisfies the renewal equation

\[ s(0,0)(t) = \left( 1 - \int_0^{\infty} g(u) \, du \right) 1_{t<1} + \int_t^{\infty} g(u) \, du + \int_0^t g(u) s(0,0)(t-u) \, du. \]

If we define

\[ f(t) = e^{\phi t} s(0,0)(t), \]

it follows immediately from (2.1) that

\[ f(t) = e^{\phi t} \left( \left( 1 - \int_0^{\infty} g(u) \, du \right) 1_{t<1} + \int_t^{\infty} g(u) \, du \right) + \int_0^t \tilde{g}(u) f(t-u) \, du, \]

where \( \tilde{g}(t) := e^{\phi t} g(t) \). Now, it is easy to check that the conditions of Feller’s alternative formulation of the renewal theorem (see [5, Section XI.1]) are satisfied, so we conclude that

\[ f(t) \to \mu^{-1} \int_0^{\infty} e^{\phi t} \left( \left( 1 - \int_0^{\infty} g(u) \, du \right) 1_{t<1} \right) + \int_t^{\infty} g(u) \, du \, dt \quad \text{as} \quad t \to \infty, \]

where

\[ \mu = \int_0^{\infty} t \tilde{g}(t) \, dt = I'(\phi -). \]

It is trivial to establish, by changing the order of integration, that

\[ \int_0^{\infty} e^{\phi t} \int_t^{\infty} g(u) \, du \, dt = \int_0^{\infty} g(u) \int_0^u e^{\phi t} \, dt \, du = \frac{I(\phi) - \int_0^{\infty} g(u) \, du}{\phi} = \frac{1 - \int_0^1 q_0 e^{-q_0 u} \, du}{\phi} = \frac{e^{-q_0}}{\phi}, \]

and, hence, (1.9) follows.
To establish (1.11), note that (by conditioning on the time of the first hit of 0),

\[ s_i(t) = \int_t^\infty \rho_i(u) \, du + \int_0^t \rho_i(u)s_{(0,0)}(t-u) \, du, \]

and so, denoting \(e^{\phi t}s_i(t)\) by \(f_i(t)\), we obtain

\[ f_i(t) = e^{\phi t}\int_t^\infty \rho_i(u) \, du + \int_0^t \tilde{\rho}_i(u)f(t-u) \, du, \]

where \(\tilde{\rho}_i(t) := e^{\phi t}\rho_i(t)\). Now \(f\) is continuous and converges to \(\kappa\) so, by the dominated convergence theorem,

\[ \int_0^t \tilde{\rho}_i(u)f(t-u) \, du \to \int_0^\infty \kappa \tilde{\rho}_i(u) \, du = \kappa F_{i,0}(\phi) \quad \text{as } t \to \infty. \]

Moreover, since \(F_{i,0}(\phi) = \int_0^\infty \tilde{\rho}_i(u) \, du < \infty\), it follows that

\[ e^{\phi t}\int_t^\infty \rho_i(u) \, du \leq \int_t^\infty \tilde{\rho}_i(u) \, du \to 0 \quad \text{as } t \to \infty, \]

and, hence,

\[ f_i(t) \to \kappa F_{i,0}(\phi) \quad \text{as } t \to \infty, \]

as required.

To establish (1.10), observe that

\[ s_{(0,u)}(t) = e^{-q_0t}1_{t<1-u} + \int_0^t \int_0^{(1-u)\wedge u} q_0e^{-q_0v}\rho(w - v)s_{(0,0)}(t-w) \, dv \, dw, \]

and, hence,

\[ f_{(0,u)}(t) := e^{\phi t}s_{(0,u)}(t) \]

\[ = e^{(\phi - q_0)t}1_{t<1-u} + \int_0^t \int_0^{(1-u)\wedge u} q_0e^{(\phi - q_0)v}\tilde{\rho}(w - v)f(t-w) \, dv \, dw, \]

and, hence, by the dominated convergence theorem,

\[ f_{(0,u)}(t) \to \kappa \int_0^\infty \int_0^{(1-u)\wedge u} q_0e^{(\phi - q_0)v}\tilde{\rho}(w - v) \, dv \, dw \quad \text{as } t \to \infty \]

\[ \quad = \kappa \int_0^\infty \tilde{\rho}(w) \, dw \int_0^{1-u} q_0e^{(\phi - q_0)v} \, dv \]

\[ \quad = \kappa \int_0^1 e^{(\phi - q_0)s} \, ds, \]

as required.
Remark 2.1. Note that the case mentioned in the introduction, where \( Y \) is a Poisson(\( \mu \)) process and we let \( \tau_Y \) be the first time that an interjump time is one or larger, can be addressed using the proof of Theorem 1.2. In this case, if we consider that the chain ‘returns directly to 0’ at each jump time \( Y \) then

\[
I(\lambda) = \int_0^1 e^{(\lambda - r)t} \, dt,
\]

and so \( \phi \) satisfies \( r(\phi^{\rho} - 1) / (\phi - r) = 1 \), which establishes (1.2), and

\[
e^{\rho t} P(\tau > t) \to e^{\phi t} \phi I'(\phi) = \phi^{-r} r(\phi - 1) \]

for \( r \neq 1 \). The case in which \( r = 1 \) gives \( \phi = 1 \) and \( c_1 = 2 \).

Proof of Lemma 1.1. It follows from Theorem 3.3.2 of [8] that if \( N_0 \) is finite then \( \alpha C = \mu C \).

Now, since \( \hat{X} \) is \( \alpha \)-recurrent, it follows that

\[
\int_0^\infty e^{\lambda t} \hat{P}_{ii}(t) \, dt < \infty \quad \text{if and only if} \quad \lambda < \alpha C.
\]

Since \( s_i^C(t) \geq \hat{P}_{ii}(t) \), it follows that

\[
\int_0^\infty e^{\lambda t} s_i^C(t) \, dt = \infty \quad \text{if} \quad \lambda \geq \alpha C.
\]

Conversely, since \( \alpha C = \mu C \), we see that

\[
\int_0^\infty e^{\lambda t} s_i^C(t) \, dt < \infty \quad \text{if} \quad \lambda < \alpha C,
\]

and so we conclude that

\[
\int_0^\infty e^{\lambda t} s_i^C(t) \, dt < \infty \quad \text{if and only if} \quad \lambda < \alpha C.
\]

Now

\[
I(\lambda) = \int_0^\infty e^{\lambda t} g(t) \, dt
= \int_0^1 e^{(\lambda - q_0) t} \left( \sum_{i \in N_0^+} q_{0,i} F_i,0(\lambda) \right)
= \int_0^1 e^{(\lambda - q_0) t} \left( \sum_{i \in N_0^0} q_{0,i} \left( \frac{F_i,0(\lambda) - 1}{\lambda} \right) \right).
\]

Now \( F_i,0(\lambda) \) is finite if and only if \( \lambda < \alpha C \) and so, since \( N_0^+ \) is finite by assumption, \( I(\lambda) < \infty \) if and only if \( \lambda < \alpha C \). It now follows trivially that \( \phi < \alpha C \) and that (1.8) is satisfied.

Proof of Corollary 1.1. This follows immediately from Theorem 1.2 and Theorem 4.1.1 of [7] provided that we can show that \( h \), given by \( h: (i, t) \mapsto e^{\rho t} p_i \), is \( \hat{P} \)-harmonic. This is easy to check by considering the chain at the epochs when it leaves and returns to 0, i.e. we show that, defining \( \sigma \) as the first exit time from 0, \( E_{(0,a)} h(\hat{X}_{i,\tau_0}, t \land \tau_0) = h(i, 0) \) for \( i \in C \). This is sufficient since \( \hat{X} \) is nonexplosive.
3. The $\alpha$-transient case

We now seek to consider the $\alpha$-transient case. In particular, we shall focus on the case where $\phi = 0$. This is not so specific as one might think since one can (at the cost of a slight extra difficulty) reduce the general case to that where $\phi = 0$.

3.1. Reducing to the case where $\phi = 0$

We discuss briefly how to transform the problem to this case. The essential technique is to note that if, for any $\lambda \leq \phi$, we $h$-transform $\hat{P}$ using the space–time $\hat{P}$-superharmonic function $h_\lambda$ given by

$$h_\lambda(i, t) = F_{i, 0}(\lambda) e^{\lambda t} \quad \text{for } i \in C$$

and

$$h_\lambda((0, u), t) = \left(1 - I(\lambda) \frac{J^\lambda(u)}{J^\lambda(1)} \right) e^{-(\lambda - q_0)u} e^{\lambda t} \quad \text{for } u \in [0, 1),$$

where

$$J^\lambda(x) := \int_0^x e^{(\lambda - q_0)v} \, dv,$$

then we obtain a new chain $\hat{X}$ on $\hat{S}$, with $\phi \hat{X} = \phi - \lambda$ and satisfying $g_{\hat{X}}(t) = e^{\lambda t} g(t)$, which dies only from state $(0, 1 -)$. The proof of this result uses the standard result that $h_\lambda$ is space–time harmonic for $\hat{P}$ off $\{0\} \times [0, 1)$, while, since $I(\lambda) < 1$, it is easy to see that $h_\lambda$ is superharmonic on $\{0\} \times [0, 1)$, by conditioning on the time of first exit from 0. Now it is easy to check that $\hat{X}$ dies only from state $(0, 1 -)$ and dies on a visit to 0 with probability $1 - I(\lambda)$, so the result follows immediately.

Remark 3.1. Note that, in the $\alpha$-null recurrent case, where $I(\phi) = 1$ but $I'(\phi -) = \infty$, the above transform produces a null recurrent $h$-transform when $\lambda = \phi$, whereas the transform is still evanescent in the $\alpha$-transient case.

It will follow from l’Hôpital’s theorem in the $\alpha$-transient cases that if $\psi_i$ denotes the density (on $(1, \infty)$) of $\tau$ when starting from state $i$, then, if $\psi_i(t - v)/\psi_j(t)$ has a limit as $t \to \infty$, it is the common limit of

$$s_j(t - v) / s_j(t) = \int_v^\infty \psi_j(u) \, du$$

and

$$h_j^\phi s_j^\phi(t - v) / h_j^\phi s_j^\phi(t) = \int_v^\infty e^{\phi u} \psi_j(u) \, du \quad \text{for } t \to \infty.$$

In the $\alpha$-null recurrent case we see that this is not of much help. It is not hard to generalise Lemma 3.3.3 of [15] to prove that in this case $(i, t) \mapsto e^{\lambda t} h_i^\phi$ is the unique $\hat{P}$-superharmonic function of the form $e^{\lambda t} k_i$ and so gives the only possible weak or vague limit.

3.2. Heavy and subexponential tails

All the results quoted in this subsection, apart from the last, are taken from [18].

Recall first that a random variable (normally taking values in $\mathbb{R}^+$) $Z$, with distribution function $F_Z$, is said to be heavy tailed, or to have a heavy tail, if

$$\frac{F_Z(t + s)}{F_Z(t)} \to 1 \quad \text{as } t \to \infty \text{ for all } s \geq 0,$$

where $\overline{F_Z} := 1 - F_Z$ is the complementary distribution function.
Denoting the $n$-fold convolution of $F_Z$ by $F^n_Z$, $Z$ is said to have a subexponential tail, or just to be subexponential, if
\[ \frac{F^n_Z(t)}{F_Z(t)} \to n \quad \text{as } t \to \infty \text{ for all } n, \]
and (3.1) holds if and only if
\[ \limsup_{t \to \infty} \frac{F^n_Z(t)}{F_Z(t)} \leq n \quad \text{for some } n \geq 2. \] (3.2)

A subexponential random variable always has a heavy tail.

Two random variables, $X$ and $Y$, are said to have comparable tails, or to be tail equivalent, if
\[ F_Y(t) \sim cF_X(t) \quad \text{for some } c > 0. \]

The random variable $Y$ is said to have a lighter tail than $X$ if
\[ \frac{F_Y(t)}{F_X(t)} \to 0 \quad \text{as } t \to \infty. \]

**Lemma 3.1.** If $X$ and $Y$ are independent, $Y$ is lighter tailed than $X$, and $X$ has a subexponential tail, then $X + Y$ has a subexponential tail and
\[ F_{X+Y}(t) \sim F_X(t). \]

**Lemma 3.2.** If $X$ and $Y$ are independent, subexponential, and tail equivalent with
\[ F_Y(t) \sim cF_X(t), \]
then $X + Y$ is subexponential and
\[ F_{X+Y}(t) \sim (1 + c)F_X(t). \]

This generalises to the following random case.

**Lemma 3.3.** Suppose that $X_1, \ldots$ are independent and identically distributed with common distribution function $F$, which is subexponential, and that $N$ is an independent geometric random variable. Then, if
\[ S := \sum_{i=1}^{N} X_i, \]
$S$ is subexponential and
\[ F_S(t) \sim (EN)F_X(t). \]

Finally, we have the following lemma.

**Lemma 3.4.** Suppose that $X_1, \ldots$ are independent and tail equivalent with
\[ F_{X_i} := F_i, \]
and that $I$ is an independent random variable taking values in $\mathbb{N}$. Let
\[ Y = X_I. \]
so that $Y$ is a mixture of the $X_i$'s, and denote its distribution function by $F$ (so $F(t) = \sum_{i \in \mathbb{N}} P(J = i) F_i(t)$).

Now suppose that $F_i(t) \sim a_i F_1(t)$.

If the collection $\{F_j(t)/F_1(t); t \geq 0\}$ is uniformly integrable (u.i.) then

$$F(t) \sim (Ea_J) F_1(t).$$

(3.3)

In particular, if $J$ is a bounded random variable then (3.3) holds.

Proof. It follows from the assumptions that

$$F_j(t)/F_1(t) \rightarrow a_J$$

almost surely as $t \rightarrow \infty$.

Thus, if the collection is u.i. then convergence is also in $L^1$ and so, since $E F_j(t) = F(t)$, we see that

$$F(t)/F_1(t) \rightarrow E a_J$$

as $t \rightarrow \infty$.

In particular, if $J \leq n$ almost surely then

$$\limsup_{t \rightarrow \infty} F_j(t)/F_1(t) \leq \max_{1 \leq i \leq n} a_i$$

almost surely,

and so the collection is indeed u.i.

### 3.3. Results for heavy tails

Suppose first that $0 = \phi = \mu^C$.

**Theorem 3.1.** If $0 = \phi < \mu^C$ and $\tau$ is subexponential, then $s_i(t-v)/s_j(t) \rightarrow 1$ as $t \rightarrow \infty$ for all $v \geq 0$ and $s_{(0,u)}(t-v)/s_{(0,0)}(t) \rightarrow (1 - e^{-q_0(1-u)})/(1 - e^{-q_0})$ as $t \rightarrow \infty$.

Proof. Note first that, since $\mu^C > 0$, $P_i(\tau > t) \leq k_i e^{-\mu^C t/2}$, so that $\tau_0^{(i)}$ has a lighter tail than $\tau$ and, by Lemma 3.1,

$$s_i(t-v) = P_{(0,0)}(\tau_0^{(i)} + \tau > t-v) \sim P_{(0,0)}(\tau > t-v) \sim P_{(0,0)}(\tau > t) = s_{(0,0)}(t).$$

Similarly,

$$s_{(0,u)}(t-v) = \int_0^{1-u} q_0 e^{-q_0 w} P(R^1 + \tau > t-v-w) \, dw$$

$$\sim (1 - e^{-q_0(1-u)}) P(R^1 + \tau > t),$$

and so $s_{(0,u)}(t-v)/s_{(0,0)}(t)$ converges to the desired limit.

It is easy to see that $h$, defined by $h_i = 1$ for $i \in C$ and $h_{(0,u)} = (1 - e^{-q_0(1-u)})/(1 - e^{-q_0})$, is strictly $\hat{P}$-superharmonic and is harmonic on $C$; Theorem 3.2, below, then follows easily from a mild adaptation of Theorem 4.1.1 of [7].

**Theorem 3.2.** Under the conditions of Theorem 3.1, the restriction of the law of $\tilde{X}^T$ to $F_\tau$ converges vaguely to that of $X^\infty$ restricted to $F_\tau$, where $P^\infty$ is the (substochastic) $h$-transform of $\hat{P}$ (which dies from state $(0,u)$ with hazard rate $\lambda(u) = q_0 e^{-q_0}/(1 - e^{-q_0(1-u)})$).
Example 3.1. Consider the case where $\sum_{j \in C} q_{0,j} F_{j,0}(\lambda) = \infty$ for all $\lambda > 0$ but $\mu^C > 0$. For example, we may take the nearest-neighbour random walk on $\mathbb{N}$ with up-jump rate $b$ and down-jump rate $d$ (with $b < d$) and then set

$$q_0 = 1, \quad q_{0,i} = \frac{6}{\pi^2 i^2} \quad \text{for } i \in \mathbb{N}.$$

It is well known that

$$\mu^C = b + d - 2\sqrt{bd}$$

and

$$F_{i,0}(\lambda) = \gamma_i^i,$$

where

$$\gamma_i = \frac{b + d - \lambda - \sqrt{(b + d - \lambda)^2 - 4bd}}{2b} > 1 \quad \text{for } 0 < \lambda \leq \mu^C.$$

So, for any $\lambda > 0$, $\sum_{i \in \mathbb{N}} q_{0,i} F_{i,0}(\lambda) = \mathbb{E} e^{\lambda R_1} = \infty$ and, hence, $\phi = 0$.

Now we consider the case where $\mu^C = 0$ (and, hence, $\phi = 0$ also).

Theorem 3.3. Denote by $\tau(i)$ a generic random variable having the distribution of $\tau$ conditional on $X_0 = i$. Suppose that the $\tau(i)$s have comparable heavy tails, so that

$$P(\tau(i) > t) = P_i(\tau > t) \sim c_i P(\tau(0) > t) = c_i P(0,0)(\tau > t)$$

and

$$P_i(\tau > t + s)/P_i(\tau > t) \rightarrow 1 \quad \text{as } t \rightarrow \infty.$$ Then, defining

$$h_i = c_i \quad \text{for } i \in S$$

and

$$h_{(0,u)} = \frac{1 - e^{-q_0(1-u)}}{1 - e^{-q_0}},$$

$$\frac{s_j(t-v)}{s_i(t)} \rightarrow \frac{c_j}{c_i} \quad \text{as } t \rightarrow \infty \quad \text{for all } v \geq 0 \text{ and all } i, j \in \hat{S}. \quad (3.4)$$

In particular, if the $\tau^{(i)}_0$’s have comparable subexponential tails, with

$$P(\tau^{(i)}_0 > t) = P_i(t_0 > t) \sim a_i P(\tau^{(0)}_0 > t) = a_i P(0,0)(t > t)$$

and

$$q_{0,i} = 0 \quad \text{for } i > n,$$

then, defining $a_0 = 0$, $m = \sum_{i \in \mathbb{C}} q_{0,i} a_i / q_0$,

$$h_i = 1 + \frac{a_i}{(e^{q_0} - 1)m} \quad \text{for } i \in S,$$

and

$$h_{(0,u)} = \frac{1 - e^{-q_0(1-u)}}{1 - e^{-q_0}},$$

we have

$$\frac{s_j(t-v)}{s_i(t)} \rightarrow \frac{h_j}{h_i} \quad \text{as } t \rightarrow \infty \quad \text{for all } v \geq 0 \text{ and all } i, j \in \hat{S}.$$

In general, the vector $a$ must be $\hat{P}$-superharmonic. If $a$ is $\hat{P}$-harmonic then $h$ is $\hat{P}$-harmonic, so that, in this case, the restriction of the law of $X^T$ to $\mathcal{F}_x$ converges weakly to that of $X^\infty$ restricted to $\mathcal{F}_x$, where $P^\infty$ is the (stochastic) $h$-transform of $\hat{P}$. 


The first claim is essentially a restatement of the conditions for convergence in (3.4).

To prove the second statement, first note that we may write
\[
\tau(i) = \tau(i)_0 + 1 + \sum_{n=1}^{N} (\tilde{H}^n + R^n),
\]
where \((\tilde{H}^n)_{n \geq 1}\) is a sequence of independent and identically distributed random variables with distribution equal to that of the holding time in 0 conditioned on its lying in (0,1), \(N\) is a geometric(e^{-\theta}) random variable and the \(R^n\)s are as in Section 2 and are all independent.

Now each \(R^n\) is a mixture of \(\tau(i)_0\)s, so, by Lemma 3.4,
\[
P(R^n \geq t) = \sum_{i \in C} q_0,; i q_0 P(\tau(i)_0 \geq t) = m P(\tau(1)_0 \geq t).
\]

Now it follows from Lemma 3.1 that \((\tilde{H}^n + R^n)\) is tail equivalent to \(R^n\) and is subexponential. Then we deduce, from Lemmas 3.2 and 3.3, that
\[
P(\tau(i) > t) \sim (a_i + m(e^{q_0} - 1))P(\tau(1)_0 \geq t) = m(e^{q_0} - 1)h_i P(\tau(1)_0 \geq t).
\]

The last statement follows from the fact that \(\tilde{X}\) is nonexplosive, and it is then easy to check (by considering the chain at the epochs when it leaves and returns to 0) that \(h\) is then \(\tilde{P}\)-harmonic if \(a\) is \(\tilde{P}\)-harmonic.

**Theorem 3.4.** Suppose that \(\tilde{X}\) is a recurrent birth-and-death process on \(\mathbb{Z}^+\) and that, for some \(i\), \(\tau(i)_0\) is subexponential. Then \(P(\tau(j)_0 > t) \sim (\beta_j / \beta_i)P(\tau(i)_0 > t)\), where \(\beta\) is the unique \(\tilde{P}\) harmonic function on \(\mathbb{N}\) with \(\beta_1 = 1\).

**Proof.** Note that, since \(\tau(i)_0\) is subexponential, it follows that \(\mu^C = 0\) and, hence, by Theorem 5.1.1 of [8], there is a unique \(\tilde{P}\)-harmonic \(\beta\). It follows that, for any \(n\), \(\sigma_n\), the first exit time of \(X\) from the set \(\{1, \ldots, n - 1\}\), has an exponential tail (i.e. its tail decreases to 0 at an exponential rate) and the exit is to \(n\) with probability \(\beta_i / \beta_n\) if \(X\) starts in \(i\).

It follows that, for each \(j \leq i\),
\[
P(\tau(j)_0 > t) \sim \frac{\beta_j}{\beta_i} P(\tau(i)_0 > t).
\]

Similarly, for \(i < n\), \(\tau(i)_0 = \sigma_n + 1_A \tau(n)_0\), where \(A = (X \text{ exits } \{1, \ldots, n - 1\} \text{ to } n)\), so that
\[
P(\tau(i)_0 > t) \sim P(A)P(\tau(n)_0 > t) = \frac{\beta_i}{\beta_n} P(\tau(n)_0 > t).
\]
Remark 3.3. Suppose that $X$ is a birth-and-death process, with birth rates $b_i$ equal to the corresponding death rates. If the rates are decreasing in $i$ then $\tau_0^{(1)}$ is subexponential.

To see this, first observe that, by conditioning on the first jump we obtain

$$P(\tau_0^{(1)} > t) = \frac{1}{2} P(E_1 > t) + \frac{1}{2} P(E_1 + \tau_0^{(2)} > t),$$

where $E_1$ is the first waiting time in state 1. Now, since

$$\tau_0^{(2)} = \tau_1^{(2)} + \tau_0^{(1)}$$

and since $\tau_1^{(2)}$ stochastically dominates $\tau_0^{(1)}$, we obtain the desired result that

$$\limsup_{t \to \infty} \frac{F^{(2)}(t)}{F(t)} \leq 2,$$

where $F$ is the distribution function of $\tau_0^{(1)}$. The result now follows by (3.2).

4. Some concluding remarks

Sigman [18] provided some conditions which ensure that a random variable has a subexponential tail.

Many obvious examples exist of the $\alpha$-recurrent case. We have exhibited a few examples in the $\alpha$-transient case, always assuming that $C$ is irreducible. If it is not then in principle we can divide $C$ into communicating classes $\{C_l : l \in L\}$, where $L$ is some countable or finite index set. It is easy to show that

$$\phi \leq \inf_{l \in L} \mu^{C_l}.$$

By adapting the proof of Theorem 3.1, it is easy to see that if $\tau$ is subexponential, but $\mu^{C_l} > 0$ for some $l \in L$, then $s_i(t - u)/s_j(t) \to 1$ as $t \to \infty$ for $i, j \in C_l \cup \{0\} \times \{0, 1\}$, and so, as in Theorem 3.2, weak convergence of the conditioned chains is not possible if each $\mu^{C_l} > 0$. Conversely, if $\min_{l \in L} \mu^{C_l} = \mu^{C_{l^*}}$ and $X$ restricted to $C_{l^*}$ is $\alpha$-recurrent, then $\phi = \mu^{C_{l^*}}$ and a suitably adapted version of Theorem 1.2 and Corollary 1.1 will apply.

References


