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A CRAMÉR MODERATE DEVIATION THEOREM FOR HOTELLING'S T^2-STATISTIC WITH APPLICATIONS TO GLOBAL TESTS

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A Cramér moderate deviation theorem for Hotelling's T^2-statistic is proved under a finite $(3+\delta)$th moment. The result is applied to large scale tests on the equality of mean vectors and is shown that the number of tests can be as large as $e^{o(n^{1/3})}$ before the chi-squared distribution calibration becomes inaccurate. As an application of the moderate deviation results, a global test on the equality of m mean vectors based on the maximum of Hotelling's T^2-statistics is developed and its asymptotic null distribution is shown to be an extreme value type I distribution. A novel intermediate approximation to the null distribution is proposed to improve the slow convergence rate of the extreme distribution approximation. Numerical studies show that the new test procedure works well even for a small sample size and performs favorably in analyzing a breast cancer dataset.

1. Introduction.

Consider the following m simultaneous tests:

$$H_{0i}:\boldsymbol{\mu}_{1i}=\boldsymbol{\mu}_{2i} \quad \text{versus} \quad H_{1i}:\boldsymbol{\mu}_{1i}\neq\boldsymbol{\mu}_{2i} \tag{1.1}$$

for $1\le i\le m$, where $\boldsymbol{\mu}_{1i}$ and $\boldsymbol{\mu}_{2i}$ are $d_i\ge 1$-dimensional mean vectors, and d_i are uniformly bounded. When $d_i=1$, the multiple testing problem (1.1) has been extensively studied. A common statistical method is the two sample t-test together with multiple comparison procedure by controlling the familywise error rate (FWER) or the false discovery rate (FDR). The theoretical justification of this method can be found in Fan, Hall and Yao (2007). Although not much attention has been paid to the multivariate case $d_i>1$, (1.1) has arisen from several important applications including shape analysis of brain structures and gene selection.

- *Shape analysis of brain structures.* There is a growing interest in statistical shape analysis within the neuroimaging community; see Styner et al. (2006), Zhao

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et al. (2008), Gerardina et al. (2009). Styner et al. (2006) developed a widely-used software to locate significant shape changes between healthy and pathological brain structures. The final and most important step in Styner et al. (2006) procedure is the simultaneous testing of (1.1) with $\boldsymbol{\mu}_{1i}$ and $\boldsymbol{\mu}_{2i}$ being mean vectors of 3 coordinates of surface points. The number of tests m can be hundreds or even thousands and $d_i = 3$ for all i. In Styner et al. (2006), two sample Hotelling's T^2-statistics T_{ni}^2 were used for each H_{0i} and Benjamini–Hochberg procedure was used to control the FDR.

- *Gene selection.* In the breast cancer dataset analyzed by Martens et al. (2005), every gene corresponds to a two to six-dimensional vector that represents the DNA methylation status of CpG sites. Dimension d_i is between 2 to 6. In Martens et al. (2005), two sample Hotelling's T^2-statistics and Benjamini–Hochberg FDR correction were used to identify the significantly different genes between two patient groups.

It is well known that Hotelling's T^2-statistic is asymptotically chi-squared distributed when the underlying distribution has a finite second moment. This provides a natural way to estimate p-values. In the "large m small n" statistical analysis, the true p-values are typically small, of order $O(1/m)$ in FDR procedure. A basic question is:

> with how many tests can the chi-squared distribution calibration be applied before the tests become inaccurate?

As discussed in Fan, Hall and Yao (2007) and Liu and Shao (2010), the question can be answered with Cramér-type moderate deviation results. The moderate deviation behavior for t-statistic is now well-understood, however, a Cramér type moderate deviation theorem for Hotelling's T^2-statistic is still not available. The main purpose of this paper is to establish the moderate deviation theorem for Hotelling's T^2-statistic (one-sample and two-sample). We shall prove that under a finite $(3+\delta)$th moment, Hotelling's T^2-statistic T_n^2 satisfies

$$\frac{\mathsf{P}(T_n^2 \geq x^2)}{\mathsf{P}(\chi^2(d) \geq x^2)} \to 1$$

uniformly for $x \in [0, o(n^{1/6}))$. Consequently, the number of tests can be as large as $e^{o(n^{1/3})}$ before the chi-squared distribution calibration becomes inaccurate; see (2.2).

As an application of the moderate deviation result, we consider the global testing

$$\begin{aligned} H_0 : \boldsymbol{\mu}_{1i} &= \boldsymbol{\mu}_{2i} \qquad \text{for all } 1 \leq i \leq m \quad \text{against} \\ H_1 : \boldsymbol{\mu}_{1i} &\neq \boldsymbol{\mu}_{2i} \qquad \text{for some } i. \end{aligned} \tag{1.2}$$

In shape analysis of brain structures with $d_i = 3$, the global test (1.2) is often used to determinate whether two brain shapes between two groups of subjects are different or not; see Cao and Worsley (1999), Taylor and Worsley (2008). In gene selection [Martens et al. (2005)], (1.2) has been used to test whether the endocrine therapy is effective on DNA methylation status. Here we are particularly interested in the alternative hypothesis that the locations where $\boldsymbol{\mu}_{1i} \neq \boldsymbol{\mu}_{2i}$ are sparse. For example, in the brain structures, the shape differences are commonly assumed to be confined to a small number of isolated regions inside the whole brain. In this paper, we shall propose a testing procedure based on the maximum of Hotelling's T^2-statistics. The proposed test procedure shares several advantages. It is quite robust to the tails of the underlying distribution and the dependence structure. It converges to the given significance level with a rate of $\sqrt{(\log m)^5/n}$. A numerical study shows that the test procedure works quite well even for small samples.

The rest of our paper is organized as follows. In Section 2, we state Cramér moderate deviation results for Hotelling's T^2-statistic. In Section 3, we introduce our test procedure for the global test (1.2). Theoretical results of the robustness on the tails and dependence structures are given. The power of the test procedure is also investigated. A numerical study is carried out in Section 4, in which we compare our test procedure to some existing test procedures. The proofs of the main results are postponed to Section 5.

2. A Cramér type moderate deviation theorem for Hotelling's T^2-statistic.

The properties of Hotelling's T^2-statistic under normality are well known [Anderson (2003)]. Large and moderate deviations (logarithm of the tail probabilities) were obtained in Dembo and Shao (2006). In this section, we shall establish a Cramér moderate deviation theorem for Hotelling's T^2-statistic. For Student t-statistic, the Cramér moderate deviation result was first obtained by Shao (1999) under a finite third moment and the result was extended to self-normalized sums of independent random variables in Jing, Shao and Wang (2003). We refer to de la Peña, Lai and Shao (2009) for a systematic presentation on the self-normalized limit theory and its statistical applications.

Let $\{\mathbf{X}_1, \dots, \mathbf{X}_{n_1}\}$ and $\{\mathbf{Y}_1, \dots, \mathbf{Y}_{n_2}\}$ be two groups of i.i.d. d-dimensional random vectors with mean vectors $\boldsymbol{\mu}_1$ and $\boldsymbol{\mu}_2$ and covariance matrices $\boldsymbol{\Sigma}_1$ and $\boldsymbol{\Sigma}_2$, respectively. Assume that $\{\mathbf{X}_1, \dots, \mathbf{X}_{n_1}\}$ and $\{\mathbf{Y}_1, \dots, \mathbf{Y}_{n_2}\}$ are independent and $\boldsymbol{\Sigma}_1$ and $\boldsymbol{\Sigma}_2$ are positive definite. Let

$$\bar{\mathbf{X}} = \frac{1}{n_1}\sum_{k=1}^{n_1}\mathbf{X}_k, \qquad \bar{\mathbf{Y}} = \frac{1}{n_2}\sum_{k=1}^{n_2}\mathbf{Y}_k$$

be the sample means and

$$\mathbf{V}_{n1} = \frac{1}{n_1}\sum_{k=1}^{n_1}(\mathbf{X}_k - \bar{\mathbf{X}})(\mathbf{X}_k - \bar{\mathbf{X}})', \qquad \mathbf{V}_{n2} = \frac{1}{n_2}\sum_{k=1}^{n_2}(\mathbf{Y}_k - \bar{\mathbf{Y}})(\mathbf{Y}_k - \bar{\mathbf{Y}})'$$

be the sample covariance matrices, where for a vector $\mathbf{a}$, $\mathbf{a}'$ denotes its transpose. The two sample Hotelling's T^2-statistic is then defined by

$$T_n^2 = (\bar{\mathbf{X}} - \bar{\mathbf{Y}})'\left(\frac{1}{n_1}\mathbf{V}_{n1} + \frac{1}{n_2}\mathbf{V}_{n2}\right)^{-1}(\bar{\mathbf{X}} - \bar{\mathbf{Y}}).$$

Let $n_1 \asymp n_2$ denote the inequality $c_1 \le n_1/n_2 \le c_2$ for some positive constants c_1 and c_2. The following result gives a Cramér type moderate deviation for Hotelling's T^2-statistic.

THEOREM 2.1. *Suppose that $n_1 \asymp n_2$, $\mathsf{E}\|\mathbf{X}_1\|^{3+\delta} < \infty$ and $\mathsf{E}\|\mathbf{Y}_1\|^{3+\delta} < \infty$ for some $\delta > 0$. Then, under $\boldsymbol{\mu}_1 = \boldsymbol{\mu}_2$*

$$\frac{\mathsf{P}(T_n^2 \ge x^2)}{\mathsf{P}(\chi^2(d) \ge x^2)} \to 1 \qquad \text{as } n \to \infty \tag{2.1}$$

uniformly for $x \in [0, o(n^{1/6}))$, where $n = n_1 + n_2$.

Theorem 2.1 shows that the true distribution of T_n^2 can be well approximated by $\chi^2(d)$ distribution uniformly in the interval $[0, o(n^{1/3}))$ under the finite $(3 + \delta)$th moment. Let $F_n(x) = \mathsf{P}(T_n^2 \ge x|\boldsymbol{\mu}_1 = \boldsymbol{\mu}_2)$ and $F(x) = \mathsf{P}(\chi^2(d) \ge x)$. Then, the true p-value is $p_n = F_n(T_n^2)$ and the estimated p-value is $\hat{p}_n = F(T_n^2)$. Thus by (2.1),

$$\left|\frac{\hat{p}_n}{p_n} - 1\right| I\{p_n \ge e^{-o(n^{1/3})}\} = o(1). \tag{2.2}$$

This provides a theoretical justification of the accuracy of the estimated p-values by the chi-squared distribution used in B-H FDR correction method. We refer to Fan, Hall and Yao (2007) and Liu and Shao (2010) for more detailed discussion on the relations between the Cramér type moderate deviation and the accuracy of the estimated p-values used in large scale tests.

For one-sample Hotelling's T^2-statistic, we have a similar result.

THEOREM 2.2. *Suppose that $\mathsf{E}\|\mathbf{X}_1\|^{3+\delta} < \infty$ for some $\delta > 0$. Then*

$$\frac{\mathsf{P}(n_1(\bar{\mathbf{X}} - \boldsymbol{\mu}_1)'\mathbf{V}_{n1}^{-1}(\bar{\mathbf{X}} - \boldsymbol{\mu}_1) \ge x^2)}{\mathsf{P}(\chi^2(d) \ge x^2)} \to 1 \qquad \text{as } n_1 \to \infty \tag{2.3}$$

uniformly for $x \in [0, o(n_1^{1/6}))$.

The proof of Theorem 2.2 is completely similar to that of Theorem 2.1 and so will be omitted.

REMARK 2.1. As proved by Shao (1999) and Jing, Shao and Wang (2003), (2.1) and (2.3) hold under finite third moments when $d = 1$ and the range $[0, o(n^{1/6}))$ is the widest possible. We conjecture that (2.1) and (2.3) remain valid for $d \ge 2$ under a finite third moment and that the range $[0, o(n^{1/6}))$ is optimal.

3. Global testing. In this section, we are interested in the global testing (1.2), that is,

$$H_0: \boldsymbol{\mu}_{1i} = \boldsymbol{\mu}_{2i} \qquad \text{for all } 1 \le i \le m \quad \text{against}$$
$$H_1: \boldsymbol{\mu}_{1i} \ne \boldsymbol{\mu}_{2i} \qquad \text{for some } i.$$

where $\boldsymbol{\mu}_{1i}$ and $\boldsymbol{\mu}_{2i}$ are d_i-dimensional mean vectors of random vectors $\mathbf{X}^i$ and $\mathbf{Y}^i$, respectively.

Write $\mathbf{a} = (\boldsymbol{\mu}'_{11}, \dots, \boldsymbol{\mu}'_{1m})$ and $\mathbf{b} = (\boldsymbol{\mu}'_{21}, \dots, \boldsymbol{\mu}'_{2m})$. Most of existing works on the global tests are focused on the alternative that $\mathbf{a} - \mathbf{b}$ is either sparse or dense. When the alternative is sparse, the commonly used test statistic is the maximum of univariate t-statistics and the higher criticism (HC*) test procedure [Donoho and Jin (2004), Hall and Jin (2010)]. On the other hand, if the signals are dense, then the squared sum type test statistics have been used [Chen and Qin (2010)]. In this section, we focus on the sparse alternative hypothesis. The main difference between the current paper and the previous works is that the sparse signals appear in groups and that the underlying distributions are not necessarily normal and the components may not have an ordered structure. For the sparse case, it has been proved in Donoho and Jin (2004) that the higher criticism statistic enjoys some optimal properties with respect to the detection region. On the other hand, the independence between variables plays an important role in the control of type I errors of the higher criticism statistic. The simulation in Section 4 shows that HC* statistic may not be robust against the dependence and may fail to control the type I error. In contrast, our test procedure introduced below is robust to dependence, as shown by Theorems 3.1–3.4 and the simulation.

Suppose that we have two groups of i.i.d. observations

$$\mathcal{X} = \{\mathbf{X}_k^1, \dots, \mathbf{X}_k^m; 1 \le k \le n_1\} \quad \text{and} \quad \mathcal{Y} = \{\mathbf{Y}_k^1, \dots, \mathbf{Y}_k^m; 1 \le k \le n_2\}$$

with mean vectors $\{\boldsymbol{\mu}_{11}, \dots, \boldsymbol{\mu}_{1m}\}$ and $\{\boldsymbol{\mu}_{21}, \dots, \boldsymbol{\mu}_{2m}\}$, respectively. The two groups of observations $\mathcal{X}$ and $\mathcal{Y}$ are independent. Let T_{ni}^2 be the two sample Hotelling's T^2-statistics based on $\{\mathbf{X}_k^i; 1 \le k \le n_1\}$ and $\{\mathbf{Y}_k^i; 1 \le k \le n_2\}$. We introduce our test procedure as follows.

Case 1. $d_i \equiv d$. Let $\mathbf{W}_{1,k}$, $1 \le k \le n_1$, and $\mathbf{W}_{2,k}$, $1 \le k \le n_2$ be i.i.d. multivariate normal vectors with mean zero and covariance matrix $\mathbf{I}_d$. Let

$$F_{n_1,n_2}(y) = \mathsf{P}\big(T_n^{*2} \ge y\big), \tag{3.1}$$

where T_n^{*2} is the two sample Hotelling's T^2-test statistic based on $\{\mathbf{W}_{1,k}\}$ and $\{\mathbf{W}_{2,k}\}$. For given $0 < \alpha < 1$, let $y_n(\alpha)$ satisfy

$$\exp\big(-m F_{n_1,n_2}\big(y_n(\alpha)\big)\big) = 1 - \alpha. \tag{3.2}$$

Note that $1 - F_{n_1,n_2}(y)$ is closely related to F distribution. In general, we can use simulation to obtain $y_n(\alpha)$. Our test procedure for (1.2) is Φ_α^*, where

$$\Phi_\alpha^* = I\Big\{\max_{1 \le i \le m} T_{ni}^2 \ge y_n(\alpha)\Big\}. \tag{3.3}$$

The hypothesis H_0 is rejected whenever $\Phi_\alpha^* = 1$.

Case 2. *d_i may be different*. Let $F_{n_1,n_2,d_i}(y)$ be defined as in (3.1) with d being replaced with d_i. Let $G_{n_1,n_2,d_i}(y) = 1 - F_{n_1,n_2,d_i}(y)$. We now define

$$\Phi_\alpha^\dagger = I\Big\{\max_{1\le i\le m} G_{n_1,n_2,d_i}(T_{ni}^2) \ge g_m(\alpha)\Big\}$$

with $g_m(\alpha) = 1 + m^{-1}\log(1-\alpha)$. The hypothesis H_0 is rejected whenever $\Phi_\alpha^\dagger = 1$. Note that $\Phi_\alpha^\dagger = \Phi_\alpha^*$ if $d_i \equiv d$.

REMARK 3.1. By Theorem 3.1, $\max_{1\le i\le m} T_{ni}^2$ converges to the extreme I type distribution. It seems natural to define the following test Φ_α:

$$\Phi_\alpha = I\Big\{\max_{1\le i\le m} T_{ni}^2 \ge 2\log m + (d-2)\log\log m + q_\alpha\Big\}, \tag{3.4}$$

where $q_\alpha = -2\log(\Gamma(d/2)) - 2\log\log(1-\alpha)^{-1}$. The hypothesis H_0 is rejected whenever $\Phi_\alpha = 1$. However, it is well known that the rate of convergence to the extreme distribution is very slow [see Liu, Lin and Shao (2008)]. On the other hand, the intermediate approximation given in Theorem 3.3 can substantially improve the convergence rate. This leads to our test procedure Φ_α^*. Numerical results in Section 4 show that Φ_α^* outperforms Φ_α significantly and it works well even when the sample size is small.

3.1. *The limiting distribution of* $\max_{1\le i\le m} T_{ni}^2$. In this subsection, we show that the type I error of Φ_α^* will converges to α under some mild moment conditions and dependence structure. To this end, we need to establish the limiting distribution of $\max_{1\le i\le m} T_{ni}^2$ under H_0. Let $\mathbf{\Sigma}_i = \mathbf{\Sigma}_{i1} + \frac{n_1}{n_2}\mathbf{\Sigma}_{i2}$, where $\mathbf{\Sigma}_{i1}$ and $\mathbf{\Sigma}_{i2}$ are the covariance matrices of $\mathbf{X}^i$ and $\mathbf{Y}^i$, respectively. Define

$$\mathbf{\Gamma}_{ij} = \mathbf{\Sigma}_i^{-1/2}\Big(\mathsf{Cov}(\mathbf{X}^i, \mathbf{X}^j) + \frac{n_1}{n_2}\mathsf{Cov}(\mathbf{Y}^i, \mathbf{Y}^j)\Big)\mathbf{\Sigma}_j^{-1/2}.$$

The matrix $\mathbf{\Gamma}_{ij}$ characterizes the dependence structure between $\{\mathbf{X}^i, \mathbf{Y}^i\}$ and $\{\mathbf{X}^j, \mathbf{Y}^j\}$. For example, when $n_1 = n_2$ and $\mathbf{\Sigma}_{i1} = \mathbf{\Sigma}_{i2}$,

$$\mathbf{\Gamma}_{ij} = \tfrac{1}{2}\mathsf{Cov}(\mathbf{\Sigma}_{i1}^{-1/2}\mathbf{X}^i, \mathbf{\Sigma}_{j1}^{-1/2}\mathbf{X}^j) + \tfrac{1}{2}\mathsf{Cov}(\mathbf{\Sigma}_{i2}^{-1/2}\mathbf{Y}^i, \mathbf{\Sigma}_{j2}^{-1/2}\mathbf{Y}^j)$$

is the sum of two matrices. When $d = 1$ and $\mathbf{\Sigma}_{i1} = \mathbf{\Sigma}_{i2}$, then $\mathbf{\Gamma}_{ij} = \rho_{ij1}$, where ρ_{ij1} is the correlation coefficient between $\mathbf{X}^i$ and $\mathbf{X}^j$. For $0 < r < 1$, let

$$\Lambda(r) = \big\{1 \le i \le m : \|\mathbf{\Gamma}_{ij}\| \ge r \text{ for some } j \ne i\big\},$$

where $\|\cdot\|$ is the spectral norm. $\Lambda(r)$ is a subset of $\{1, 2, \dots, m\}$ in which $\{\mathbf{X}^i, \mathbf{Y}^i\}$ can be highly correlated with other random vectors. Let $\mathbf{R}_1 = (r_{ij1})$ and $\mathbf{R}_2 = (r_{ij2})$ be the correlation matrices of the random vectors $((\mathbf{X}^1)', \dots, (\mathbf{X}^m)')$ and $((\mathbf{Y}^1)', \dots, (\mathbf{Y}^m)')$, respectively. For some $\gamma > 0$, let

$$s_j(m) = \mathrm{Card}\big\{1 \le i \le m : |r_{ij1}| \ge (\log m)^{-1-\gamma} \text{ or } |r_{ij2}| \ge (\log m)^{-1-\gamma}\big\}.$$

We need the following condition on the dependence structure.

(C1) Suppose that $\mathrm{Card}(\Lambda(r)) = o(m)$ for some $0 < r < 1$ and

$$\max_{1 \le j \le p} s_j(m) = O(m^\rho)$$

for all $\rho > 0$. Assume that $\min_{1 \le i \le p}\{\lambda_{\min}(\mathbf{\Sigma}_i)\} \ge \tau$ for some $\tau > 0$, where $\lambda_{\min}(\mathbf{\Sigma}_i)$ is the smallest eigenvalue of $\mathbf{\Sigma}_i$.

The dependence condition (C1) is mild. In (C1), $o(m)$ vectors $\{\mathbf{X}^i, \mathbf{Y}^i\}$, $i \in \Lambda(r)$, can be highly correlated with other random vectors. Every $\{\mathbf{X}^i, \mathbf{Y}^i\}$ can be highly correlated with $s_i(m)$ vectors and weakly correlated with the remaining vectors. The dependence in (C1) is more general than "clumpy dependence" [Storey and Tibshirani (2001)] and may be a more realistic form of dependence in DNA microarrays. See also Hall and Wang (2010) who noted that short-range dependence, and more specially, k-dependence structure, are often observed in DNA microarrays.

The next condition is on the moment of the underlying distributions and the relation between the sample sizes and dimension m. We assume that m is a function of $n = n_1 + n_2$ and $m \to \infty$ as $n \to \infty$.

(C2) Suppose that $\max_{1 \le i \le m} \mathsf{E}(\|\mathbf{X}^i\|^{3+\delta} + \|\mathbf{Y}^i\|^{3+\delta}) \le \kappa$ for some $\kappa > 0$ and $\delta > 0$, $n_1 \asymp n_2$ and $\log m = o(n^{1/3})$.

THEOREM 3.1. *Under H_0, $d_i \equiv d$, (C1) and (C2), we have as $n \to \infty$,*

$$\mathsf{P}\Big(\max_{1 \le i \le m} T_{ni}^2 - 2\log m + (2-d)\log\log m \le y\Big) \to \exp\Big(-\frac{1}{\Gamma(d/2)} e^{-y/2}\Big) \tag{3.5}$$

for any $y \in R$.

It follows from Theorem 2.1 that

$$y_n(\alpha) = 2\log m + (d-2)\log\log m + q_\alpha + o(1),$$

which together with Theorem 3.1, yields the following theorem.

THEOREM 3.2. *Under H_0, $d_i \equiv d$, (C1) and (C2), we have as $n \to \infty$,*

$$\mathsf{P}\big(\Phi_\alpha^* = 1\big) \to \alpha. \tag{3.6}$$

REMARK 3.2. When d_i are different, we have a similar result as Theorem 3.2. Under H_0, (C1) and (C2), we have as $n \to \infty$,

$$\mathsf{P}\big(\Phi_\alpha^\dagger = 1\big) \to \alpha \tag{3.7}$$

for any $0 < \alpha < 1$. The proof of (3.7) is similar to that of Theorem 3.1 and hence will be omitted.

As mentioned earlier, the convergence rate of (3.5) is very slow. In testing diagonal covariance matrix problem, Liu, Lin and Shao (2008) proposed to use an intermediate approximation and proved that the rate of convergence can be of order of $\sqrt{(\log m)^5/n}$. Here we give a similar intermediate approximation to the distribution of $\max_{1\le i\le m} T_{ni}^2$.

Let Θ_j be the set of indices such that T_{nj}^2 is independent with $(T_{ni}^2; i \in \Theta_j)$ and put $s_j(m) = m - \mathrm{Card}(\Theta_j)$.

(C1*) Suppose that $\mathrm{Card}(\Lambda(r)) = O(m^{\xi})$ for some $0 < r < 1$ and $0 \le \xi < 1$. Assume that $\max_{1\le j\le m} s_j(m) = O(m^{\rho})$ for some $0 < \rho < (1-r)/(1+r)$.

(C2*) Suppose that $\max_{1\le i\le m} \mathsf{E}(\|\mathbf{X}^i\|^{3+\delta} + \|\mathbf{Y}^i\|^{3+\delta}) \le \kappa$ for some $\kappa > 0$ and $\delta > 0$, $c_1 \le n_1/n_2 \le c_2$ for some $c_1 > 0$ and $c_2 > 0$ and $\log m = o(n^{1/3})$.

(C3*) Suppose that $\mathbf{\Sigma}_{1i} = \mathbf{\Sigma}_{2i}$ for $1 \le i \le m$. We assume that $\mathbf{X}^i$ and $\mathbf{Y}^i$ can be written as the transforms of independent components:

$$\mathbf{X}^i = \mathbf{\Sigma}_{1i}^{1/2}\mathbf{Z}_{1i} + \boldsymbol{\mu}_{1i} \quad \text{and} \quad \mathbf{Y}^i = \mathbf{\Sigma}_{2i}^{1/2}\mathbf{Z}_{2i} + \boldsymbol{\mu}_{2i},$$

where $\mathsf{E}\mathbf{Z}_{1i} = 0$, $\mathsf{Cov}(\mathbf{Z}_{1i}) = \mathbf{I}$ and $\mathsf{E}\mathbf{Z}_{2i} = 0$, $\mathsf{Cov}(\mathbf{Z}_{2i}) = \mathbf{I}$ and the components in $\mathbf{Z}_{1i}$ and $\mathbf{Z}_{2i}$ are independent.

(C1*) is a technical condition. It allows T_{nj}^2 be dependent with $O(m^{\rho})$ others. By (C1*), we can use the Poisson approximation in Arratia, Goldstein and Gordon (1989). (C3*) is also required for technical reason. It can be avoided if we assume that $\max_{1\le i\le m} \mathsf{E}e^{t(\|\mathbf{X}_1^i\|+\|\mathbf{Y}_1^i\|)} \le \kappa$ for some $t > 0$.

THEOREM 3.3. *Under H_0, $d_i \equiv d$, (C1*)–(C3*), we have for any $\epsilon > 0$*

$$\begin{aligned}\sup_{y\in R}\Bigl|\mathsf{P}\Bigl(\max_{1\le i\le m} T_{ni}^2 < y\Bigr) - \exp(-mF_{n_1,n_2}(y))\Bigr| \\ \le C\left(\sqrt{\frac{(\log m)^5}{n}} + m^{\rho-(1-r)/(1+r)+\epsilon} + m^{\xi-1}\log m\right),\end{aligned} \tag{3.8}$$

where $F_{n_1,n_2}(y)$ is defined in (3.1) and C is a finite constant depending only on $\xi, r, \rho, \delta, \kappa, \epsilon, c_1, c_2$ and d.

If $m \ge c_1 n^b$ for all $b > 0$, then the error rate in Theorem 3.3 is of order $\sqrt{(\log m)^5/n}$. By Theorem 3.3, we can get the following result.

THEOREM 3.4. *Under H_0, $d_i \equiv d$, (C1*)–(C3*), we have for any $\epsilon > 0$,*

$$\sup_{0\le\alpha\le 1}\bigl|\mathsf{P}(\Phi_\alpha^* = 1) - \alpha\bigr| \le C\left(\sqrt{\frac{(\log m)^5}{n}} + m^{\rho-(1-r)/(1+r)+\epsilon} + m^{\xi-1}\log m\right),$$

where C is given in (3.8).

3.2. *Power result for* Φ_α^*. Here we consider the power of the test Φ_α^*.

THEOREM 3.5. *Suppose that*

$$\max_{1\le i\le m}\|\boldsymbol{\Sigma}_i^{-1/2}(\boldsymbol{\mu}_{1i}-\boldsymbol{\mu}_{2i})\|\ge\sqrt{\frac{(2+\epsilon)\log m}{n_1}}$$

for some $\epsilon>0$. *Then under* (C1) *and* (C2),

$$\mathsf{P}(\Phi_\alpha^*=1)\to 1 \qquad \textit{as } n\to\infty.$$

Theorem 3.5 shows that, in order to reject the null hypothesis correctly, we only require $\max_{1\le i\le m}\|\boldsymbol{\Sigma}_i^{-1/2}(\boldsymbol{\mu}_{1i}-\boldsymbol{\mu}_{2i})\|\ge\sqrt{\frac{(2+\epsilon)\log m}{n_1}}$. The optimality of this lower bound when $d=1$ can be found in Cai, Liu and Xia (2012). We believe this lower bound remains optimal for $d\ge 2$ under some regularity conditions.

4. Numerical results.

4.1. *Simulation*. In this section, we examine the numerical performance of the proposed tests Φ_α^* with $d=3$. We first compare Φ_α^* with Φ_α to see the improvement of the intermediate approximation and then compare Φ_α^* to the higher criticism (HC*) test procedure [Donoho and Jin (2004), Hall and Jin (2010)], the test procedure proposed by Chen and Qin (2010) (C-Q) and the univariate t-test procedure based on $\max_{1\le i\le dm} t_i^2$ (U-T), where t_i is the two sample t-statistic based on the ith coordinates of the observations. The higher criticism test statistic is defined as Hall and Jin (2010)

$$\mathrm{HC}^*=\max_{j:1/q\le p_{(j)}\le 1/2}\left\{\frac{\sqrt{q}(j/q-p_{(j)})}{\sqrt{p_{(j)}(1-p_{(j)})}}\right\},$$

where $q=3m$, $p_j=\mathsf{P}(|N(0,1)|\ge|t_i|)$ and $p_{(j)}$ is the jth p-value after sorting in ascending order. There are also other versions of HC* statistics [Donoho and Jin (2004)]. They perform similarly in our numerical studies. The critical values α_n with significance level 0.05 are taken to be the solutions to $\mathsf{P}(\mathrm{HC}^*\ge\alpha_n)=0.05$ under that p_j, $1\le j\le 3m$, are i.i.d. uniform (0, 1) distributed random variables.

Let

$$((\mathbf{X}^1)',\dots,(\mathbf{X}^m)')=(Z_1^1,\dots,Z_1^{3m})\times\boldsymbol{\Sigma}^{1/2},$$
$$((\mathbf{Y}^1)',\dots,(\mathbf{Y}^m)')=(Z_2^1,\dots,Z_2^{3m})\times\boldsymbol{\Sigma}^{1/2}$$

be $3m$-dimensional random vectors with covariance matrix $\boldsymbol{\Sigma}$, where $\{Z_i^j\}$ are i.i.d. random variables. We consider four distributions of Z_i^j, $N(0,1)$, $t(5)$, exponential distribution with parameter 1 (Exp(1)), and Gamma distribution with shape and scale parameters (2, 2) (Gamma(2, 2)). The covariance matrix $\boldsymbol{\Sigma}$ is taken to be:

(1) $\mathbf{\Sigma}_1 = (0.9^{|j-i|})$;
(2) $\mathbf{\Sigma}_2 = (\sigma_{ij})$, where $\sigma_{ij} = \max\{1 - |j-i|/(0.1 * (3m)), 0\}$;
(3) $\mathbf{\Sigma}_3 = (\sigma_{ij})$, where $\sigma_{ij} = \max\{1 - |j-i|/(0.8 * (3m)), 0\}$.

$\mathbf{\Sigma}_1$ is an approximately bandable matrix. $\mathbf{\Sigma}_2$ is a $0.3m$ sparse matrix which has $0.3m$ nonzero entries in each row. In $\mathbf{\Sigma}_3$, the number of nonzero entries in each row is $2.4m$ and the dependence between the variables becomes stronger than that in $\mathbf{\Sigma}_2$.

The sample sizes (n_1, n_2) are taken to be $(6, 12)$, $(12, 24)$, $(24, 48)$ and m takes values $50, 100, 200, 400$. We carry out 5000 simulations to obtain the empirical sizes with nominal significance level 0.05. The results for $\mathbf{\Sigma} = \mathbf{\Sigma}_1$ are summarized in Table 1. The simulation results when $\mathbf{\Sigma}$ takes the other covariance matrices are stated in the supplement material [Liu and Shao (2013)] due to limit of space. We can see that the empirical sizes of Φ_α^* and Chen and Qin's test are close to 0.05. Φ_α^* still performs well when the dependence becomes stronger ($\mathbf{\Sigma} = \mathbf{\Sigma}_2$ and $\mathbf{\Sigma}_3$). However, the empirical sizes of Φ_α suffer very serious distortions. This indicates the intermediate approximation in Section 3 gains a lot of improvement on the accuracy of controlling type I errors. The test procedure Φ_α^* is robust to the tails of distributions and the dependence. On the other hand, the empirical sizes of HC* are much larger than 0.05. This shows that HC* statistic may be not robust to the dependence. We have also done additional simulations and found that, when the variables are independent but not normally distributed, HC* statistic may suffer serious distortions from the nominal significance level.

To evaluate the power, we consider both approximately sparse model and dense model. Let $\boldsymbol{\mu}_{1i} = 0$ for $1 \le i \le m$. Set $\boldsymbol{\mu} = (\mu_1, \ldots, \mu_{3m}) = \mathsf{E}((\mathbf{Y}^1)', \ldots, (\mathbf{Y}^m)')$ and $\sigma^2 = \mathsf{Var}(Z_1^1)$. Consider

Model 1 (*approximately sparse case*). Let $\mu_i = (-0.2)^{i-1} \times 2\sqrt{\sigma^2 \log m/n_2}$ for $1 \le i \le 3m$.

Model 2 (*dense case*). Let $\mu_i = 0.2(-1)^{i-1} \times 2\sqrt{\sigma^2 \log m/n_2}$ for $1 \le i \le 3m$.

Because of the serious distortion of empirical sizes of Φ_α and HC*, we do not consider the power of Φ_α and HC*. We only report the power results for the normal distributions due to the high similarity of the results with other distributions. The reject region for $\max_{1 \le i \le dm} t_i^2$ is $[y_n(\alpha), \infty)$ with $d = 1$ in $F_{n_1,n_2}(y)$ and $y_n(\alpha)$ satisfying

$$\exp\bigl(-3m F_{n_1,n_2}\bigl(y_n(\alpha)\bigr)\bigr) = 1 - \alpha.$$

This gives a much more accurate approximation than the extreme distribution (results will not be reported here).

In Table 2, we only state the results when $\mathbf{\Sigma} = \mathbf{\Sigma}_1$. The other simulation results are given in the supplement material [Liu and Shao (2013)]. Note that in model 1, $n\|\boldsymbol{\mu}\|^2/m^{1/2} \to 0$. The power of Chen and Qin (2010) is low, as shown in Table 2. The power of $\max_{1 \le i \le dm} t_i^2$ is also quite low. Our test statistics Φ_α^* has the highest

TABLE 1

Comparison of empirical sizes with nominal significance level 0.05 ($\mathbf{\Sigma} = \mathbf{\Sigma}_1$)

		$N(0,1)$			$t(5)$		
	$m \setminus (n_1, n_2)$	**(6, 12)**	**(12, 24)**	**(24, 48)**	**(6, 12)**	**(12, 24)**	**(24, 48)**
50	Φ_α^*	**0.0516**	**0.0466**	**0.0430**	**0.0412**	**0.0374**	**0.0404**
	Φ_α	0.8965	0.4760	0.2285	0.8641	0.4312	0.2078
	HC*	0.5986	0.4348	0.3514	0.6028	0.4438	0.3534
	C-Q	0.0634	0.0644	0.0632	0.0646	0.0660	0.0644
100	Φ_α^*	**0.0558**	**0.0483**	**0.0508**	**0.0423**	**0.0360**	**0.0442**
	Φ_α	0.9694	0.5799	0.2711	0.9542	0.5315	0.2364
	HC*	0.7584	0.5228	0.4260	0.7460	0.5334	0.4100
	C-Q	0.0606	0.0620	0.0626	0.0642	0.0614	0.0592
200	Φ_α^*	**0.0602**	**0.0584**	**0.0515**	**0.0464**	**0.0393**	**0.0420**
	Φ_α	0.9958	0.7045	0.3238	0.9916	0.6380	0.2783
	HC*	0.9072	0.6492	0.4920	0.8986	0.6438	0.4672
	C-Q	0.0624	0.0584	0.0600	0.0566	0.0570	0.0574
400	Φ_α^*	**0.0636**	**0.0609**	**0.0495**	**0.0464**	**0.0402**	**0.0406**
	Φ_α	1.0000	0.8198	0.3781	0.9996	0.7571	0.3253
	HC*	0.9840	0.7876	0.5660	0.9814	0.7820	0.5642
	C-Q	0.0552	0.0592	0.0604	0.0508	0.0580	0.0588
		Exp(1)			**Gamma(2, 2)**		
50	Φ_α^*	**0.0355**	**0.0392**	**0.0450**	**0.0403**	**0.0468**	**0.0451**
	Φ_α	0.8441	0.4294	0.2226	0.8675	0.4473	0.2291
	HC*	0.5950	0.4492	0.3584	0.5924	0.4370	0.3604
	C-Q	0.0628	0.0622	0.0688	0.0580	0.0728	0.0666
100	Φ_α^*	**0.0404**	**0.0372**	**0.0519**	**0.0436**	**0.0414**	**0.0524**
	Φ_α	0.9409	0.5230	0.2625	0.9557	0.5521	0.2725
	HC*	0.7502	0.5296	0.4188	0.7640	0.5352	0.4212
	C-Q	0.0620	0.0626	0.0644	0.0664	0.0582	0.0598
200	Φ_α^*	**0.0408**	**0.0364**	**0.0498**	**0.0481**	**0.0435**	**0.0551**
	Φ_α	0.9882	0.6355	0.3105	0.9923	0.6671	0.3196
	HC*	0.8910	0.6358	0.4806	0.9042	0.6538	0.5014
	C-Q	0.0602	0.0608	0.0630	0.0570	0.0556	0.0610
400	Φ_α^*	**0.0460**	**0.0355**	**0.0517**	**0.0478**	**0.0449**	**0.0529**
	Φ_α	0.9987	0.7430	0.3671	0.9997	0.7810	0.3693
	HC*	0.9766	0.7788	0.5768	0.9838	0.7916	0.5762
	C-Q	0.0570	0.0590	0.0568	0.0518	0.0544	0.0572

powers which are close to one for $(n_1, n_2) = (12, 24)$ and $(24, 48)$. In the dense case model 2, our test statistics still has the highest power. We should remark that

TABLE 2
Comparison of empirical powers ($\mathbf{\Sigma} = \mathbf{\Sigma}_1$)

		Model 1			Model 2		
	$m \setminus (n_1, n_2)$	**(6, 12)**	**(12, 24)**	**(24, 48)**	**(6, 12)**	**(12, 24)**	**(24, 48)**
50	Φ_α^*	**0.7343**	**0.9327**	**0.9758**	**0.9453**	**0.9959**	**0.9994**
	C-Q	0.0755	0.0739	0.0755	0.1369	0.1343	0.1404
	U-T	0.0766	0.0938	0.1064	0.0901	0.0890	0.0862
100	Φ_α^*	**0.7489**	**0.9538**	**0.9880**	**0.9943**	**1.0000**	**1.0000**
	C-Q	0.0704	0.0733	0.0720	0.2201	0.2250	0.2295
	U-T	0.0713	0.1001	0.0921	0.1019	0.1137	0.0875
200	Φ_α^*	**0.7451**	**0.9635**	**0.9937**	**0.9998**	**1.0000**	**1.0000**
	C-Q	0.0761	0.0665	0.0705	0.4289	0.4365	0.4303
	U-T	0.0719	0.1058	0.0945	0.1278	0.1507	0.1160
400	Φ_α^*	**0.7520**	**0.9696**	**0.9957**	**1.000**	**1.0000**	**1.0000**
	C-Q	0.0633	0.0634	0.0636	0.7701	0.7997	0.8007
	U-T	0.0703	0.1089	0.0951	0.1414	0.2062	0.1467

no method can uniformly outperform others over all models and there may exist certain situations where Chen and Qin's (2010) test statistic may outperform ours.

4.2. *Real data analysis*. We apply the test procedure in Section 3 to test whether the tamoxifen therapy is effective on the promoter DNA methylation status of 117 genes. The dataset consists of 123 patients, who showed the extreme types of response to tamoxifen treatment; they either had an objective response (CR + PR, 45 patients) or a progressive disease right from the start of treatment (PD, 78 patients). There are 117 genes and each gene corresponds to a 2–6-dimensional vector that represents DNA methylation status of CpG sites analyzed using a microarray-based DNA methylation detection assay. Martens et al. (2005) used the Benjamini–Hochberg (B-H) FDR procedure with the target FDR of 25% to identify genes whose promoter DNA methylation status was associated with the clinical benefit of tamoxifen therapy. Before using B-H FDR procedure, it is interesting to test whether the tamoxifen therapy is effective on the promoter DNA methylation status of those genes.

For each gene, we calculate the Hotelling's T^2-statistic T_{ni}^2. The given significance level is $\alpha = 0.05$. The value of $\max_{1 \le i \le m} G_{n_1,n_2,d_i}(T_{ni}^2)$ is 1.0000 which is larger than $1 + m^{-1}\log(0.95) = 0.9996$. Thus, we can accept at the 0.05 significance level that the tamoxifen therapy has an effect on the promoter DNA methylation status. We found three genes, PSAT1, STMN1 and SFN, whose values of $G_{n_1,n_2,d_i}(T_{ni}^2)$ are larger than 0.9996. These three genes were also identified by Martens et al. (2005) who used B-H FDR correction and the χ^2 distributions.

5. Proof of main results.

5.1. *Proof of Theorem* 2.1. Without loss of generality, we assume that $\boldsymbol{\mu}_1 = \boldsymbol{\mu}_2 = 0$. Since T_n^2 converges to a chi-squared distribution with d degrees of freedom, we have for any $M > 0$

$$\lim_{n\to\infty} \sup_{0\le x\le M} \left| \frac{\mathsf{P}(T_n^2 \ge x^2)}{\mathsf{P}(\chi^2(d) \ge x^2)} - 1 \right| = 0.$$

Thus, there exists a sequence $a_n \to \infty$ such that

$$\lim_{n\to\infty} \sup_{0\le x\le a_n} \left| \frac{\mathsf{P}(T_n^2 \ge x^2)}{\mathsf{P}(\chi^2(d) \ge x^2)} - 1 \right| = 0. \tag{5.1}$$

Let $\boldsymbol{\Sigma} = \boldsymbol{\Sigma}_1 + \frac{n_1}{n_2}\boldsymbol{\Sigma}_2$ and

$$\mathbf{Z}_k = \begin{cases} \boldsymbol{\Sigma}^{-1/2}\mathbf{X}_k, & 1 \le k \le n_1, \\ -\dfrac{n_1}{n_2}\boldsymbol{\Sigma}^{-1/2}\mathbf{Y}_{k-n_1}, & n_1 + 1 \le k \le n_1 + n_2. \end{cases}$$

By the identity

$$\mathbf{x}'\mathbf{A}^{-1}\mathbf{x} = \max_{\|\theta\|=1} \frac{(\mathbf{x}'\theta)^2}{\theta'\mathbf{A}\theta}$$

for any $d \times d$ positive definite matrix $\mathbf{A}$, where θ is a d-dimensional vector, we have

$$\{T_n^2 \ge x^2\} = \Biggl\{\exists\theta, \text{ s.t. } \|\theta\| = 1, \left|\sum_{k=1}^n \theta'\mathbf{Z}_k\right| \ge x\sqrt{\sum_{k=1}^n (\theta'\mathbf{Z}_k)^2 - n_1(\theta'\bar{\mathbf{Z}}_1)^2 - n_2(\theta'\bar{\mathbf{Z}}_2)^2}\Biggr\},$$

where $n = n_1 + n_2$, $\bar{\mathbf{Z}}_1 = \frac{1}{n_1}\sum_{k=1}^{n_1} \mathbf{Z}_k$ and $\bar{\mathbf{Z}}_2 = \frac{1}{n_2}\sum_{k=n_1+1}^{n} \mathbf{Z}_k$. Theorem 2.1 follows if we can prove that

$$\frac{\mathsf{P}(\exists\theta, \text{ s.t. } \|\theta\| = 1, |\sum_{k\in H} \theta'\mathbf{Z}_k| \ge x\sqrt{\sum_{k\in H}(\theta'\mathbf{Z}_k)^2})}{\mathsf{P}(\chi^2(d) \ge x^2)} \to 1 \tag{5.2}$$

uniformly for $x \in [a_n, o(n^{1/6}))$, $H = \{1, 2, \dots, n\}$, $\{1, 2, \dots, n_1\}$ and $\{n_1 + 1, \dots, n\}$. In fact, (5.2) implies that, for $i = 1, 2$,

$$\frac{\mathsf{P}(\exists\theta, \text{ s.t. } \|\theta\| = 1, |\theta'\bar{\mathbf{Z}}_i| \ge 2n_i^{-1}x\sqrt{\sum_{k=1}^n(\theta'\mathbf{Z}_k)^2})}{\mathsf{P}(\chi^2(d) \ge 4x^2)} \to 1$$

uniformly for $x \in [a_n, o(n^{1/6}))$. Observe that

$$\begin{aligned}
&\mathsf{P}(T_n^2 \geq x^2) \\
&\quad \leq \mathsf{P}\left(\exists\theta, \text{ s.t. } \|\theta\| = 1, |\theta'\bar{\mathbf{Z}}_1| \geq 2n_1^{-1}x\sqrt{\sum_{k=1}^{n_1}(\theta'\mathbf{Z}_k)^2}\right) \\
&\qquad + \mathsf{P}\left(\exists\theta, \text{ s.t. } \|\theta\| = 1, |\theta'\bar{\mathbf{Z}}_2| \geq 2n_2^{-1}x\sqrt{\sum_{k=n_1+1}^{n}(\theta'\mathbf{Z}_k)^2}\right) \\
&\qquad + \mathsf{P}\left(\exists\theta, \text{ s.t. } \|\theta\| = 1, \frac{|\sum_{k=1}^n \theta'\mathbf{Z}_k|}{(\sum_{k=1}^n(\theta'\mathbf{Z}_k)^2)^{1/2}} \geq x(1 - 4x^2n_1^{-1} - 4x^2n_2^{-1})^{1/2}\right) \\
&\quad = (2 + o(1))\mathsf{P}(\chi^2(d) \geq 4x^2) \\
&\qquad + \mathsf{P}\left(\exists\theta, \text{ s.t. } \|\theta\| = 1, \frac{|\sum_{k=1}^n \theta'\mathbf{Z}_k|}{(\sum_{k=1}^n(\theta'\mathbf{Z}_k)^2)^{1/2}} \geq x(1 - 4x^2n_1^{-1} - 4x^2n_2^{-1})^{1/2}\right) \\
&\quad = o(1)\mathsf{P}(\chi^2(d) \geq x^2) \\
&\qquad + \mathsf{P}\left(\exists\theta, \text{ s.t. } \|\theta\| = 1, \frac{|\sum_{k=1}^n \theta'\mathbf{Z}_k|}{(\sum_{k=1}^n(\theta'\mathbf{Z}_k)^2)^{1/2}} \geq x(1 - 4x^2n_1^{-1} - 4x^2n_2^{-1})^{1/2}\right)
\end{aligned}$$

uniformly in $x \in [a_n, o(n^{1/6}))$. Similarly, we can obtain a lower bound for $\mathsf{P}(T_n^2 \geq x^2)$, which together with (5.1) and (5.2) yields (2.1).

We only prove (5.2) with $H = \{1, 2, \ldots, n\}$. The proof for the other two cases is similar. Let $3/(3+\delta) < \beta < 1$, $\hat{\mathbf{Z}}_k = \mathbf{Z}_k I\{\|\mathbf{Z}_k\| \leq (\sqrt{n}/x)^\beta\}$ and set

$$\begin{aligned}
S_n(\theta) &= \sum_{k=1}^n \theta'\mathbf{Z}_k, & S_n^{\{\mathbf{N}\}}(\theta) &= \sum_{k=1, k\notin\mathbf{N}}^n \theta'\mathbf{Z}_k, \\
\hat{S}_n(\theta) &= \sum_{k=1}^n \theta'\hat{\mathbf{Z}}_k, & \hat{S}_n^{\{\mathbf{N}\}}(\theta) &= \sum_{k=1, k\notin\mathbf{N}}^n \theta'\hat{\mathbf{Z}}_k, \\
\mathbf{V}_n(\theta) &= \sum_{k=1}^n (\theta'\mathbf{Z}_k)^2, & \mathbf{V}_n^{\{\mathbf{N}\}}(\theta) &= \sum_{k=1, k\notin\mathbf{N}}^n (\theta'\mathbf{Z}_k)^2, \\
\hat{\mathbf{V}}_n(\theta) &= \sum_{k=1}^n (\theta'\hat{\mathbf{Z}}_k)^2, & \hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) &= \sum_{k=1, k\notin\mathbf{N}}^n (\theta'\hat{\mathbf{Z}}_k)^2,
\end{aligned}$$

where $\mathbf{N}$ is an index set. By the fact that [see (5.7) in Jing, Shao and Wang (2003)]

$$\{s + t \geq x\sqrt{c + t^2}\} \subset \{s \geq (x^2 - 1)^{1/2}\sqrt{c}\} \tag{5.3}$$

for any $s, t \in R$, $c \geq 0$ and $x \geq 1$, we have

$$\begin{aligned}
&\mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|S_n(\theta)\big| \geq x\sqrt{\mathbf{V}_n(\theta)}\big) \\
&\quad \leq \mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|\hat{S}_n(\theta)\big| \geq x\sqrt{\hat{\mathbf{V}}_n(\theta)}\big) \\
&\qquad + \sum_{j=1}^{n} \mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|S_n^{\{j\}}(\theta)\big| \geq \sqrt{x^2-1}\sqrt{\mathbf{V}_n^{\{j\}}(\theta)}, A_j\big) \qquad (5.4)\\
&\quad = \mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|\hat{S}_n(\theta)\big| \geq x\sqrt{\hat{\mathbf{V}}_n(\theta)}\big) \\
&\qquad + \sum_{j=1}^{n} \mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|S_n^{\{j\}}(\theta)\big| \geq \sqrt{x^2-1}\sqrt{\mathbf{V}_n^{\{j\}}(\theta)}\big) P(A_j),
\end{aligned}$$

where

$$A_j = \big\{\|\mathbf{Z}_j\| \geq (\sqrt{n}/x)^\beta\big\} \qquad \text{for } 1 \leq j \leq n.$$

Repeating (5.4) and inequality (5.3) m times, we get

$$\begin{aligned}
&\mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|S_n(\theta)\big| \geq x\sqrt{\mathbf{V}_n(\theta)}\big) \\
&\qquad \leq \mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|\hat{S}_n(\theta)\big| \geq x\sqrt{\hat{\mathbf{V}}_n(\theta)}\big) + \sum_{l=1}^{m} \hat{U}_l + U_{m+1},
\end{aligned}$$

where

$$\begin{aligned}
\hat{U}_l = &\sum_{j_1=1}^{n} \cdots \sum_{j_l=1}^{n} \Bigg[\prod_{k=1}^{l} \mathsf{P}(A_{j_k})\Bigg] \\
&\times \mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|\hat{S}_n^{\{j_1,\dots,j_l\}}(\theta)\big| \geq \sqrt{x^2-l}\sqrt{\hat{\mathbf{V}}_n^{\{j_1,\dots,j_l\}}(\theta)}\big)
\end{aligned}$$

and

$$U_{m+1} = \sum_{j_1=1}^{n} \cdots \sum_{j_{m+1}=1}^{n} \prod_{k=1}^{m+1} \mathsf{P}(A_{j_k}).$$

Let $m = [x^2/2]$ for $x \geq 4$. We have

$$\begin{aligned}
U_{m+1} &= \Bigg(\sum_{k=1}^{n} \mathsf{P}\big(\|\mathbf{Z}_k\| \geq (\sqrt{n}/x)^\beta\big)\Bigg)^{m+1} \\
&\leq e^{-m\log q_n} = o(1)\mathsf{P}\big(\chi^2(d) \geq x\big), \qquad (5.5)
\end{aligned}$$

where

$$q_n = \big(n(x/\sqrt{n})^{\beta(3+\delta)}\mathsf{E}\big(\|\mathbf{X}_1\|^{3+\delta} + \|\mathbf{Y}_1\|^{3+\delta}\big)\big)^{-1} \to \infty.$$

The proof of (5.2) now relies on the Cramér-type moderate theorem for self-normalized truncated variables given below.

PROPOSITION 5.1. *Assume that* $\mathrm{Card}(\mathbf{N}) = O(x^2)$. *Then we have*

$$\mathsf{P}\big(\exists\theta, s.t.\ \|\theta\| = 1, \big|\hat{S}_n^{\{\mathbf{N}\}}(\theta)\big| \geq x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}\big) = \big(1 + o(1)\big)\mathsf{P}\big(\chi^2(d) \geq x^2\big) \tag{5.6}$$

uniformly in $x \in [a_n, o(n^{1/6}))$.

The proof of Proposition 5.1 will be given in the next subsection. Let us now finish the proof of (5.2).

Using the same arguments as in the proof of inequality (5.5) and by Proposition 5.1, we have

$$\sum_{l=1}^m \hat{U}_l \leq C \sum_{l=1}^m \mathsf{P}\big(\chi^2(d) \geq x^2 - l\big)\exp(-l \log q_n) = o(1)\mathsf{P}\big(\chi^2(d) \geq x^2\big)$$

uniformly in $x \in [a_n, o(n^{1/6}))$. Hence,

$$\mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|S_n(\theta)\big| \geq x\sqrt{\mathbf{V}_n(\theta)}\big) \leq \big(1 + o(1)\big)\mathsf{P}\big(\chi^2(d) \geq x^2\big)$$

uniformly in $x \in [a_n, o(n^{1/6}))$. To establish the lower bound, we note that

$$\begin{aligned}&\mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|S_n(\theta)\big| \geq x\sqrt{\mathbf{V}_n(\theta)}\big)\\ &\quad\geq \mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|\hat{S}_n(\theta)\big| \geq x\sqrt{\hat{\mathbf{V}}_n(\theta)}\big)\\ &\qquad - \sum_{j=1}^n \mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|\hat{S}_n^{\{j\}}(\theta)\big| \geq \sqrt{x^2 - 1}\sqrt{\hat{\mathbf{V}}_n^{\{j\}}(\theta)}\big)P(A_j).\end{aligned}$$

It follows from Proposition 5.1 again that

$$\mathsf{P}\big(\exists\theta, \text{s.t. } \|\theta\| = 1, \big|S_n(\theta)\big| \geq x\sqrt{\mathbf{V}_n(\theta)}\big) \geq \big(1 + o(1)\big)\mathsf{P}\big(\chi^2(d) \geq x^2\big)$$

uniformly in $x \in [a_n, o(n^{1/6}))$. This completes the proof of (5.2) and hence Theorem 2.1.

5.2. *Proof of Proposition* 5.1. We start with the Cramér type moderate deviation theorem for non-self-normalized sum.

LEMMA 5.1. *Let* $\mathrm{Card}(\mathbf{N}) = O(x^2)$. *We have*

$$\mathsf{P}\big(\exists\theta, s.t.\ \|\theta\| = 1, \big|\hat{S}_n^{\{\mathbf{N}\}}(\theta)\big| \geq x\sqrt{n_1}\big) = \big(1 + o(1)\big)\mathsf{P}\big(\chi^2(d) \geq x^2\big)$$

uniformly in $x \in [4, o(n^{1/6}))$.

To prove Lemma 5.1, we need the following lemma by Lin and Liu (2009). The definition $|\cdot|_d$ below is a slightly different from that in Lin and Liu (2009), but the proof is exactly the same.

LEMMA 5.2. *Let $\xi_{n,1},\dots,\xi_{n,k_n}$ be independent random vectors with mean zero and values in R^d, and $S_n=\sum_{i=1}^{k_n}\xi_{n,i}$. Assume that $\|\xi_{n,i}\|\le c_nB_n^{1/2}$, $1\le i\le k_n$, for some $c_n\to 0$, $B_n\to\infty$ and*

$$\|B_n^{-1}\operatorname{Cov}(\xi_{n,1}+\cdots+\xi_{n,k_n})-I_d\|\le C_0c_n^2,$$

where I_d is a $d\times d$ identity matrix and C_0 is a positive constant. Suppose that $\beta_n:=B_n^{-3/2}\sum_{i=1}^{k_n}\mathsf{E}\|\xi_{n,i}\|^3\to 0$. Then for all $n\ge n_0$ (n_0 is given below)

$$\begin{aligned}&\big|\mathsf{P}(|S_n|_d\ge x)-\mathsf{P}(|N|_d\ge x/B_n^{1/2})\big|\\&\quad\le o(1)\mathsf{P}(|N|_d\ge x/B_n^{1/2})\\&\qquad+C_d\left(\exp\left(-\frac{\delta_n^2\min(c_n^{-2},\beta_n^{-2/3})}{8d}\right)+\exp\left(\frac{C_dc_n^2}{\beta_n^2\log\beta_n}\right)\right),\end{aligned}$$

uniformly for $x\in[B_n^{1/2},\delta_n\min(c_n^{-1},\beta_n^{-1/3})B_n^{1/2}]$, with any $\delta_n\to 0$ and $\delta_n\min(c_n^{-1},\beta_n^{-1/3})\to\infty$, where N is a centered normal random vector with covariance matrix I_d; $|\cdot|_d$ denotes $|\mathbf{z}|_d=\min\{\|\mathbf{x}_i\|:1\le i\le d/q\}$, $\mathbf{z}=(\mathbf{x}_1,\dots,\mathbf{x}_{d/q})$, $\mathbf{x}_i\in R^q$ and d/q is an integer; $o(1)$ is bounded by $A_n:=A(\delta_n+\beta_n)$, A is a positive constant depending only on d;

$$n_0=\min\{n:\forall k\ge n, c_k^2\le C_{01},\delta_k\le C_{02},\beta_k\le C_{03}\},$$

where C_{01}, C_{02} and C_{03} are some positive constants depending only on d and C_0.

PROOF OF LEMMA 5.1. Let $\xi_{nk}=\hat{\mathbf{Z}}_k-\mathsf{E}\hat{\mathbf{Z}}_k$, $B_n=n_1$ and $c_n=2n_1^{-1/2}(\sqrt{n}/x)^{\beta}$ in Lemma 5.2. By the inequalities $\beta>3/(3+\delta)$ and $x=o(n^{1/6})$,

$$\begin{aligned}\left\|B_n^{-1}\operatorname{Cov}\left(\sum_{k=1}^n\xi_{nk}\right)-I_d\right\|&\le C\max_{1\le k\le n}\mathsf{E}\|\mathbf{Z}_k\|^2I\{\|Z_k\|\ge(\sqrt{n}/x)^{\beta}\}\\&\le C(x/\sqrt{n})^{(1+\delta)\beta}\le Cc_n^2.\end{aligned}$$

By letting $\delta_n\to 0$ sufficiently slow, we have

$$\exp\left(-\frac{\delta_n^2\min(c_n^{-2},\beta_n^{-2/3})}{8d}\right)+\exp\left(\frac{C_dc_n^2}{\beta_n^2\log\beta_n}\right)=o(1)\mathsf{P}(\chi^2(d)\ge x^2)$$

uniformly in $x\in[4,o(n^{1/6}))$. This proves Lemma 5.1. □

PROOF OF PROPOSITION 5.1. Observe that

$$\begin{aligned}&\mathsf{P}\Big(\exists\theta,\text{ s.t. }\|\theta\|=1,|\hat{S}_n^{\{\mathbf{N}\}}(\theta)|\ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}\Big)\\&\quad\le\mathsf{P}\Big(\exists\theta,\text{ s.t. }\|\theta\|=1,|\hat{S}_n^{\{\mathbf{N}\}}(\theta)|\ge x\sqrt{n_1(1-\varepsilon_nx^{-2})}\Big)\\&\qquad+\mathsf{P}\Big(\exists\theta,\text{ s.t. }\|\theta\|=1,|\hat{S}_n^{\{\mathbf{N}\}}(\theta)|\ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)},E_n(\theta)\Big)\end{aligned}$$

and

$$\begin{aligned}
&\mathsf{P}\big(\exists\theta,\ \text{s.t. } \|\theta\|=1, \big|\hat{S}_n^{\{j\}}(\theta)\big| \ge x\sqrt{\hat{\mathbf{V}}_n^{\{j\}}(\theta)}\big)\\
&\quad\ge \mathsf{P}\big(\exists\theta,\ \text{s.t. } \|\theta\|=1, \big|\hat{S}_n^{\{j\}}(\theta)\big| \ge x\sqrt{n_1\big(1+\varepsilon_n x^{-2}\big)}\big)\\
&\qquad - \mathsf{P}\big(\exists\theta,\ \text{s.t. } \|\theta\|=1, \big|\hat{S}_n^{\{j\}}(\theta)\big| \ge x\sqrt{n_1\big(1+\varepsilon_n x^{-2}\big)}, F_n(\theta)\big),
\end{aligned}$$

where $\varepsilon_n \to 0$ which will be specified later and

$$\begin{aligned}
E_n(\theta) &= \big\{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) \le n_1\big(1-\varepsilon_n x^{-2}\big)\big\},\\
F_n(\theta) &= \big\{\hat{\mathbf{V}}_n^{\{j\}}(\theta) \ge n_1\big(1+\varepsilon_n x^{-2}\big)\big\}.
\end{aligned}$$

Also note that

$$\mathsf{P}\big(\exists\theta,\ \text{s.t. } \|\theta\|=1, \big|\hat{S}_n^{\{\mathbf{N}\}}(\theta)\big| \ge x\sqrt{n_1}\big) = \mathsf{P}\big(\big|\hat{S}_n^{\{\mathbf{N}\}}\big|_d \ge x\sqrt{n_1}\big)$$

with $q=d$. By Lemma 5.1, we have

$$\mathsf{P}\big(\exists\theta,\ \text{s.t. } \|\theta\|=1, \big|\hat{S}_n^{\{\mathbf{N}\}}(\theta)\big| \ge x\sqrt{n_1\big(1\pm\varepsilon_n x^{-2}\big)}\big) = \big(1+o(1)\big)\mathsf{P}\big(\chi^2(d)\ge x^2\big)$$

uniformly in $x \in [a_n, o(n^{1/6}))$. So it suffices to prove the following lemma. □

LEMMA 5.3. *Let* Card($\mathbf{N}$) $= O(x^2)$. *We have*

$$\begin{aligned}
&\mathsf{P}\big(\exists\theta,\ s.t.\ \|\theta\|=1, \big|\hat{S}_n^{\{\mathbf{N}\}}(\theta)\big| \ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}, E_n(\theta)\big)\\
&\quad = o(1)\mathsf{P}\big(\chi^2(d)\ge x^2\big)
\end{aligned} \tag{5.7}$$

and

$$\begin{aligned}
&\mathsf{P}\big(\exists\theta,\ s.t.\ \|\theta\|=1, \big|\hat{S}_n^{\{j\}}(\theta)\big| \ge x\sqrt{n_1\big(1+\varepsilon_n x^{-2}\big)}, F_n(\theta)\big)\\
&\quad = o(1)\mathsf{P}\big(\chi^2(d)\ge x^2\big)
\end{aligned} \tag{5.8}$$

uniformly in $x \in [a_n, o(n^{1/6}))$.

PROOF. We only prove (5.7) because the proof of (5.8) is similar. Let $b = x/\sqrt{n_1}$. Then for $0<\varepsilon_n<1/2$,

$$\begin{aligned}
&\big\{\hat{S}_n^{\{\mathbf{N}\}}(\theta) \ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}, E_n(\theta)\big\}\\
&\quad\subset \big\{2b\hat{S}_n^{\{\mathbf{N}\}}(\theta) - b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) \ge x^2-\varepsilon_n^2, E_n(\theta)\big\}\\
&\qquad\cup \big\{\hat{S}_n^{\{\mathbf{N}\}}(\theta) \ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}, 2xb\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)} < b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) + x^2-\varepsilon_n^2, E_n(\theta)\big\}.
\end{aligned}$$

We can choose n_d points θ_j, $1 \le j \le n_d$, with $\|\theta_j\| = 1$ and $n_d \le n^{2d}$, such that for any $\|\theta\| = 1$, $\|\theta - \theta_j\| \le Cn^{-2}$ for some $1 \le j \le n_d$. So we have

$$\begin{aligned}
\mathsf{P}\Big(\bigcup_{\|\theta\|=1} \{2b\hat{S}_n^{\{\mathbf{N}\}}(\theta) - b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) \ge x^2 - \varepsilon_n^2, E_n(\theta)\}\Big) \\
&\le \sum_{j=1}^{n_d} \mathsf{P}\big(2b\hat{S}_n^{\{\mathbf{N}\}}(\theta_j) - b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta_j) \ge x^2 - \varepsilon_n^2 - n_1^{-1}, \\
&\qquad\qquad \mathbf{V}_n^{\{\mathbf{N}\}}(\theta_j) \le n_1\big(1 - \varepsilon_n x^{-2}\big) + n_1^{-1}\big) \\
&\le \sum_{j=1}^{n_d} \mathsf{P}\big(2b\hat{S}_n^{\{\mathbf{N}\}}(\theta_j) - b^2\big(\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta_j) - \mathsf{E}\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta_j)\big) \\
&\qquad + t\big(\mathsf{E}\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta_j) - \hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta_j)\big) \\
&\qquad \ge 2x^2 - \varepsilon_n^2 - n_1^{-1} - O\big(nb^3\big) + tn_1\varepsilon_n x^{-2} - O(ntb)\big) \\
&=: \sum_{j=1}^{n_d} I_j.
\end{aligned}$$

Let $t = (x/\sqrt{n})^{2-\gamma}$ with $0 < \gamma < \beta(1+\delta) - 1$ and $\max\{(x^2/n)^{\gamma/4}, a_n^{-1/2}\} \le \varepsilon_n \to 0$. We use Corollary 5 of Sakhanenko (1991) to bound I_j. Let

$$\xi_k = 2b\theta_j'\hat{\mathbf{Z}}_k - 2b\mathsf{E}\theta_j'\hat{\mathbf{Z}}_k - \big(b^2 - t\big)\big((\theta_j'\hat{\mathbf{Z}}_k)^2 - \mathsf{E}(\theta_j'\hat{\mathbf{Z}}_k)^2\big), \qquad k \notin \mathbf{N}.$$

Then $|\xi_k| = O(1)$, $B_n^2 = \sum_{k\notin\mathbf{N}} \mathsf{E}\xi_k^2 = 4x^2 + O(1)nb^3$, and for any bounded h,

$$L(h) = \sum_{k\notin\mathbf{N}} \mathsf{E}|\xi_k|^3 \max\{e^{h\xi_k}, 1\} = O(1)nb^3,$$

where $O(1)$ are bounded by some absolute constants. Let

$$y_n(x) = 2x^2 - \varepsilon_n^2 - n_1^{-1} - O\big(nb^3\big) + tn_1\varepsilon_n x^{-2} - O(ntb).$$

By Corollary 5 of Sakhanenko (1991) and direct calculations, we obtain that

$$\begin{aligned}
I_j &= \big(1 - \Phi\big(y_n(x)/B_n\big)\big)\big(1 + O\big(x^3/\sqrt{n}\big)\big) \\
&= O(1)x^{-1}\exp\big(-x^2/2 - \big(n/x^2\big)^{\gamma/2}\big)
\end{aligned}$$

uniformly in $x \in [a_n, o(n^{1/6}))$. Hence, it follows that

$$\begin{aligned}
&\mathsf{P}\Big(\bigcup_{\|\theta\|=1} \{2b\hat{S}_n^{\{\mathbf{N}\}}(\theta) - b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) \ge x^2 - \varepsilon_n^2, E_n(\theta)\}\Big) \\
&\qquad = o(1)\mathsf{P}\big(\chi^2(d) \ge x^2\big)
\end{aligned} \tag{5.9}$$

uniformly in $x \in [a_n, o(n^{1/6}))$.

Observe that

$$\begin{aligned}&\bigl\{\hat{S}_n^{\{\mathbf{N}\}}(\theta) \ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}, 2xb\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)} < b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) + x^2 - \varepsilon_n^2, E_n(\theta)\bigr\}\\ &\quad\subset \bigl\{\hat{S}_n^{\{\mathbf{N}\}}(\theta) \ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}, b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) > x^2 + \varepsilon_n x, E_n(\theta)\bigr\}\\ &\qquad\cup \bigl\{\hat{S}_n^{\{\mathbf{N}\}}(\theta) \ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}, b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) < x^2 - \varepsilon_n x, E_n(\theta)\bigr\}.\end{aligned}\tag{5.10}$$

By Lemma 5.1,

$$\begin{aligned}&\mathsf{P}\Bigl(\bigcup_{\|\theta\|=1}\bigl\{\hat{S}_n^{\{\mathbf{N}\}}(\theta) \ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}, b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) > x^2 + \varepsilon_n x, E_n(\theta)\bigr\}\Bigr)\\ &\quad\le \mathsf{P}\Bigl(\bigcup_{\|\theta\|=1}\bigl\{\hat{S}_n^{\{\mathbf{N}\}}(\theta) \ge \sqrt{(x^2+\varepsilon_n x)n_1}\bigr\}\Bigr)\\ &\quad= \bigl(1+o(1)\bigr)\mathsf{P}\bigl(\chi^2(d) \ge x^2 + \varepsilon_n x\bigr)\\ &\quad= o(1)\mathsf{P}\bigl(\chi^2(d) \ge x^2\bigr)\end{aligned}$$

uniformly in $[a_n, o(n^{1/6}))$ for any $a_n \to \infty$. For the second term on the right-hand side of (5.10),

$$\begin{aligned}&\mathsf{P}\Bigl(\bigcup_{\|\theta\|=1}\bigl\{\hat{S}_n^{\{\mathbf{N}\}}(\theta) \ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)}, b^2\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) < x^2 - \varepsilon_n x, E_n(\theta)\bigr\}\Bigr)\\ &\quad\le \sum_{k=1}^{[x]}\mathsf{P}\Bigl(\bigcup_{\|\theta\|=1}\bigl\{\hat{S}_n^{\{\mathbf{N}\}}(\theta) \ge x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)},\\ &\qquad\qquad \hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) \in \bigl[n_1\bigl(1-\varepsilon_n(k+1)/x\bigr), n_1(1-\varepsilon_n k/x)\bigr]\bigr\}\Bigr)\\ &\qquad + \mathsf{P}\Bigl(\bigcup_{\|\theta\|=1}\bigl\{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) \le n_1(1-\varepsilon_n/2)\bigr\}\Bigr).\end{aligned}\tag{5.11}$$

For the last term above, we use the Bernstein inequality and obtain

$$\begin{aligned}&\mathsf{P}\Bigl(\bigcup_{\|\theta\|=1}\bigl\{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta) \le n_1(1-\varepsilon_n/2)\bigr\}\Bigr)\\ &\quad\le \sum_{j=1}^{n_d}\mathsf{P}\bigl(\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta_j) \le n_1(1-\varepsilon_n/2) + n^{-1}\bigr)\\ &\quad\le \sum_{j=1}^{n_d}\mathsf{P}\bigl(\mathsf{E}\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta_j) - \hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta_j) \ge n_1\bigl(\varepsilon_n/2 + O(x/\sqrt{n})\bigr)\bigr)\end{aligned}$$

$$\leq \exp\Big(-\frac{n_1(\varepsilon_n/2+O(x/\sqrt{n}))^2}{2b^{-2\beta}+4b^{-2\beta}(\varepsilon_n/2+O(x/\sqrt{n}))/3}\Big)$$
$$= o(1)\mathsf{P}\big(\chi^2(d)\geq x^2\big)$$

uniformly in $[a_n, o(n^{1/6}))$. For the first term in (5.11), as in the proof of (5.9) using Corollary 5 of Sakhanenko (1991), we can show that

$$\mathsf{P}\Big(\bigcup_{\|\theta\|=1}\{\hat{S}_n^{\{\mathbf{N}\}}(\theta)\geq x\sqrt{\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)},$$
$$\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)\in\big[n_1\big(1-\varepsilon_n(k+1)/x\big), n_1(1-\varepsilon_n k/x)\big]\}\Big)$$
$$\leq \mathsf{P}\Big(\bigcup_{\|\theta\|=1}\{\hat{S}_n^{\{\mathbf{N}\}}(\theta)\geq x\sqrt{n_1\big(1-\varepsilon_n(k+1)/x\big)},$$
$$\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)\leq n_1(1-\varepsilon_n k/x)\}\Big)$$
$$\leq \mathsf{P}\Big(\bigcup_{\|\theta\|=1}\{b\hat{S}_n^{\{\mathbf{N}\}}(\theta)+t\big(\mathsf{E}\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)-\hat{\mathbf{V}}_n^{\{\mathbf{N}\}}(\theta)\big)$$
$$\geq x\sqrt{n_1\big(1-\varepsilon_n(k+1)/x\big)}+n_1 t\varepsilon_n k/x+O(ntb)\}\Big)$$
$$\leq Cn_d x^{-1}\exp\big(-x^2/2-c_0x^{-\gamma}n^{\gamma/2}\varepsilon_n\big)$$
$$= o(1)\mathsf{P}\big(\chi^2(d)\geq x^2\big)$$

uniformly in $[a_n, o(n^{1/6}))$. This completes the proof of Lemma 5.3. □

5.3. *Proof of Theorem* 3.1. Let $x_n = (2\log m + (d-2)\log\log m + x)^{1/2}$. Note that by Theorem 2.1,

$$\mathsf{P}\Big(\max_{i\in\Lambda(r)} T_{ni}^2\geq x_n^2\Big)\leq C\,\mathrm{Card}\big(\Lambda(r)\big)m^{-1}=o(1).$$

It suffices to prove that

$$\mathsf{P}\Big(\max_{i\notin\Lambda)(r)} T_{ni}^2\geq x_n^2\Big)\to\exp\Big(-\frac{1}{\Gamma(d/2)}\exp(-x/2)\Big).$$

Since $\mathrm{Card}(\Lambda(r)) = o(m)$, without loss of generality, we can assume that $\Lambda(r)=\varnothing$, that is, $\max_{1\leq i<j\leq m}\|\Gamma_{ij}\|\leq r$ for some $r<1$. Otherwise, we only need to replace $\max_{1\leq i\leq m}(\cdot)$ below by $\max_{1\leq i\leq m, i\notin\Lambda(r)}(\cdot)$ and the proof remains the same. As in the proof of Theorem 2.1, we set

$$\mathbf{Z}_k^i=\begin{cases}\boldsymbol{\Sigma}_i^{-1/2}\mathbf{X}_k^i, & 1\leq k\leq n_1,\\ -\dfrac{n_1}{n_2}\boldsymbol{\Sigma}_i^{-1/2}\mathbf{Y}_{k-n_1}^i, & n_1+1\leq k\leq n_1+n_2,\end{cases}$$

and use the same truncation notations as in the proof of Theorem 2.1. With a careful check of the proofs of Theorem 2.1 and Proposition 5.1, we can see that it suffices to show that, for $\mathrm{Card}(\mathbf{N}) = O(x_n^2)$,

$$\begin{aligned}
&\mathsf{P}\Big(\max_{1\le i\le m}\|\hat{S}_{ni}^{\{\mathbf{N}\}}\| \ge x_n\sqrt{n_1(1\pm\varepsilon_n x_n^{-2})}\Big) \\
&\qquad \to \exp\Big(-\frac{1}{\Gamma(d/2)}\exp(-x/2)\Big).
\end{aligned} \tag{5.12}$$

Let $y_n = x_n\sqrt{n_1(1\pm\varepsilon_n x_n^{-2})}$, where $\varepsilon_n \to 0$ to be specified later. By the Bonferroni inequality, we have for any fixed integer k,

$$\begin{aligned}
&\sum_{l=1}^{2k}(-1)^{l-1}\sum_{1\le i_1<\cdots<i_l\le m}\mathsf{P}(\|\hat{S}_{ni_1}^{\{\mathbf{N}\}}\|\ge y_n,\ldots,\|\hat{S}_{ni_l}^{\{\mathbf{N}\}}\|\ge y_n) \\
&\qquad \le \mathsf{P}\Big(\max_{1\le i\le m}\|\hat{S}_{ni}^{\{\mathbf{N}\}}\|\ge y_n\Big) \\
&\qquad \le \sum_{l=1}^{2k-1}(-1)^{l-1}\sum_{1\le i_1<\cdots<i_l\le m}\mathsf{P}(\|\hat{S}_{ni_1}^{\{\mathbf{N}\}}\|\ge y_n,\ldots,\|\hat{S}_{ni_l}^{\{\mathbf{N}\}}\|\ge y_n).
\end{aligned}$$

Theorem 3.1 follows from the following lemma.

LEMMA 5.4. *Let* $\mathrm{Card}(\mathbf{N}) = O(x^2)$. *We have for any fixed* l,

$$\begin{aligned}
&\sum_{1\le i_1<\cdots<i_l\le m}\mathsf{P}(\|\hat{S}_{ni_1}^{\{\mathbf{N}\}}\|\ge y_n,\ldots,\|\hat{S}_{ni_l}^{\{\mathbf{N}\}}\|\ge y_n) \\
&\qquad = (1+o(1))\frac{1}{l!}\Big(\frac{1}{\Gamma(d/2)}\exp(-x/2)\Big)^l.
\end{aligned}$$

In fact, by Lemma 5.4, we have

$$\begin{aligned}
&\limsup_{n\to\infty}\mathsf{P}\Big(\max_{1\le i\le m}\|\hat{S}_{ni}^{\{\mathbf{N}\}}\|\ge y_n\Big) \\
&\qquad \le 1-\sum_{l=0}^{2k-1}(-1)^l\frac{1}{l!}\Big(\frac{1}{\Gamma(d/2)}\exp(-x/2)\Big)^l \\
&\qquad \to 1-\exp\Big(-\frac{1}{\Gamma(d/2)}\exp(-x/2)\Big)
\end{aligned}$$

as $k\to\infty$. Similarly,

$$\liminf_{n\to\infty}\mathsf{P}\Big(\max_{1\le i\le m}\|\hat{S}_{ni}^{\{\mathbf{N}\}}\|\ge y_n\Big)\ge 1-\exp\Big(-\frac{1}{\Gamma(d/2)}\exp(-x/2)\Big).$$

This proves Theorem 3.1.

PROOF OF LEMMA 5.4. Let $\mathbf{X}^i = (X_1^i, \dots, X_d^i)'$ and $\mathbf{Y}^i = (Y_1^i, \dots, Y_d^i)'$. Put

$$r_{ij} = \max\Big\{\max_{k_1,k_2}|\mathrm{Corr}(X_{k_1}^i, X_{k_2}^j)|, \max_{k_1,k_2}|\mathrm{Corr}(Y_{k_1}^i, Y_{k_2}^j)|\Big\}$$

and

$$\mathcal{I} = \Big\{1 \le i_1 < \cdots < i_l \le m : \max_{1\le k<j\le l} r_{i_k i_j} \ge (\log m)^{-1-\gamma}\Big\}.$$

When $l = 1$, we let $\mathcal{I} = \varnothing$. For $2 \le j \le l-1$, define

$$\mathcal{I}_j = \{1 \le i_1 < \cdots < i_l \le m : \mathrm{Card(S)} = j, \text{ where S is the subset of } \{i_1, \dots, i_l\} \text{ with the largest cardinality such that } \forall i_k \ne i_t \in \mathrm{S}, r_{i_k i_t} < (\log m)^{-1-\gamma}\}.$$

For $j = 1$, define

$$\mathcal{I}_1 = \{1 \le i_1 < \cdots < i_l \le m : r_{i_k i_t} \ge (\log m)^{-1-\gamma} \text{ for every } 1 \le k < t \le l\}.$$

It follows from the definition of $\mathcal{I}_j$ that $\mathcal{I} = \bigcup_{j=1}^{l-1} \mathcal{I}_j$. Then, by (C1), we have $\mathrm{Card}(\mathcal{I}_j) = O(m^{j+2d\rho l})$. Define

$$\mathcal{I}^c = \{1 \le i_1 < \cdots < i_l \le m\} \setminus \mathcal{I}.$$

We have $\mathrm{Card}(\mathcal{I}^c) = C_m^l - O(m^{l-1+2d\rho l}) = (1+o(1))C_m^l$. For $(i_1, \dots, i_l) \in \mathcal{I}^c$,

$$\left\|\frac{1}{n_1}\mathsf{Cov}\big((\hat{S}_{ni_1}^{\{\mathbf{N}\}}, \dots, \hat{S}_{ni_l}^{\{\mathbf{N}\}})\big) - I_{dl}\right\| \le C(\log m)^{-1-\gamma} + C(\log m/n)^{(1+\delta)\beta/2}.$$

By Lemma 5.2, the proof of Lemma 5.1 and some tedious calculations,

$$\begin{aligned}&\mathsf{P}\big(\|\hat{S}_{ni_1}^{\{\mathbf{N}\}}\| \ge y_n, \dots, \|\hat{S}_{ni_l}^{\{\mathbf{N}\}}\| \ge y_n\big)\\ &\quad = \big(1+o(1)\big)\mathsf{P}\big(\|\mathbf{W}_{i_1}\| \ge y_n/\sqrt{n_1}, \dots, \|\mathbf{W}_{i_l}\| \ge y_n/\sqrt{n_1}\big),\end{aligned}$$

where $\mathbf{W}_{i_1}, \dots, \mathbf{W}_{i_l}$ are independent standard d-dimensional random normal vectors. By the tail probabilities of $\chi^2(d)$ distribution,

$$\begin{aligned}&\sum_{\mathcal{I}^c}\mathsf{P}\big(\|\hat{S}_{ni_1}^{\{\mathbf{N}\}}\| \ge y_n, \dots, \|\hat{S}_{ni_l}^{\{\mathbf{N}\}}\| \ge y_n\big)\\ &\qquad = \big(1+o(1)\big)\frac{1}{l!}\bigg(\frac{1}{\Gamma(d/2)}\exp(-y/2)\bigg)^l.\end{aligned} \tag{5.13}$$

To prove the lemma, it suffices to show that for $1 \le j \le l-1$,

$$\sum_{\mathcal{I}_j}\mathsf{P}\big(\|\hat{S}_{ni_1}^{\{\mathbf{N}\}}\| \ge y_n, \dots, \|\hat{S}_{ni_l}^{\{\mathbf{N}\}}\| \ge y_n\big) = o(1). \tag{5.14}$$

To keep notation brief, we assume $\mathrm{S} = \{i_{l-j+1}, \dots, i_l\}$ for $(i_1, \dots, i_l) \in \mathcal{I}_j$. Divide $\mathcal{I}_j$ into $\mathcal{I}_{j1}$ and $\mathcal{I}_{j2}$, where

$$\mathcal{I}_{j1} = \Big\{1 \le i_1 < \cdots < i_l \le m\text{: there exists an } k \in \{i_1, \dots, i_{l-j}\} \text{ such that for some } j_1, j_2 \in \mathrm{S} \text{ with } j_1 \ne j_2, r_{kj_1} \ge \frac{1}{(\log m)^{1+\gamma}} \text{ and } r_{kj_2} \ge \frac{1}{(\log m)^{1+\gamma}}\Big\}$$

and $\mathcal{I}_{j2} = \mathcal{I}_j \setminus \mathcal{I}_{j1}$. Then $\mathrm{Card}(\mathcal{I}_{j1}) = O(m^{j-1+4d\rho l})$ and again by Lemma 5.2 and the proof of Lemma 5.1,

$$\begin{aligned}
&\sum_{\mathcal{I}_{j1}} \mathsf{P}\big(\|\hat{S}^{\{\mathbf{N}\}}_{ni_1}\| \ge y_n, \dots, \|\hat{S}^{\{\mathbf{N}\}}_{ni_l}\| \ge y_n\big) \\
&\quad \le \sum_{\mathcal{I}_{j1}} \mathsf{P}\big(\|\hat{S}^{\{\mathbf{N}\}}_{ni_{l-j+1}}\| \ge y_n, \dots, \|\hat{S}^{\{\mathbf{N}\}}_{ni_l}\| \ge y_n\big) \\
&\quad = \big(1 + o(1)\big) \sum_{\mathcal{I}_{j1}} \mathsf{P}\big(\|\mathbf{W}_{i_{l-j+1}}\| \ge y_n/\sqrt{n_1}, \dots, \|\mathbf{W}_{i_l}\| \ge y_n/\sqrt{n_1}\big) \\
&\quad = O\big(m^{-1+4d\rho l}\big).
\end{aligned}$$

For $(i_1, \dots, i_l) \in \mathcal{I}_{j2}$ and i_{l-j}, there is only one $j_1 \in \mathrm{S}$ such that $r_{i_{l-j}j_1} \ge (\log m)^{-1-\gamma}$. For notation briefness, we can assume $j_1 = i_{l-j+1}$. Thus, for any $0 < \varepsilon < 1$, by Theorem 1 in Zaĭtsev (1987),

$$\begin{aligned}
&\mathsf{P}\big(\|\hat{S}^{\{\mathbf{N}\}}_{ni_{l-j}}\| \ge y_n, \dots, \|\hat{S}^{\{\mathbf{N}\}}_{ni_l}\| \ge y_n\big) \\
&\quad \le \mathsf{P}\big(\|\tilde{\mathbf{W}}_{i_{l-j}}\| \ge (1-\varepsilon)y_n/\sqrt{n_1}, \dots, \|\tilde{\mathbf{W}}_{i_l}\| \ge (1-\varepsilon)y_n/\sqrt{n_1}\big) \\
&\qquad + c_1 \exp\big(-c_2(\log m)^{1+(1-\beta)/2}\big),
\end{aligned} \tag{5.15}$$

where c_1 and c_2 only depend on d and ε, $(\tilde{\mathbf{W}}_{i_{l-j}}, \dots, \tilde{\mathbf{W}}_{i_l})$ are multivariate norm vector with covariance matrix $\mathsf{Cov}(\hat{S}^{\{\mathbf{N}\}}_{ni_{l-j}}, \dots, \hat{S}^{\{\mathbf{N}\}}_{ni_l})$. By the definition of $\mathcal{I}_{j2}$, we can prove that

$$\begin{aligned}
&\left\| \frac{1}{n_1} \mathsf{Cov}\big(\hat{S}^{\{\mathbf{N}\}}_{ni_{l-j}}, \dots, \hat{S}^{\{\mathbf{N}\}}_{ni_l}\big) - \begin{pmatrix} \mathbf{D} & 0 \\ 0 & \mathbf{I} \end{pmatrix} \right\| \\
&\qquad \le \frac{C}{(\log m)^{1+\gamma}} + C\left(\frac{\log m}{n}\right)^{(1+\delta)\beta/2},
\end{aligned}$$

where $\mathbf{D} = n_1^{-1}\sum_{k=1}^{n_1+n_2}\mathsf{Cov}((\mathbf{Z}_k^{i_{l-j}}, \mathbf{Z}_k^{i_{l-j+1}}))$ and $\mathbf{I}$ is $(j-1)d$-dimensional identity matrix. It follows that

$$\begin{aligned}\sum_{\mathcal{I}_{j2}}\mathsf{P}\big(\|\hat{S}_{ni_1}^{\{\mathbf{N}\}}\| \ge y_n, \ldots, \|\hat{S}_{ni_l}^{\{\mathbf{N}\}}\| \ge y_n\big) &\le \sum_{\mathcal{I}_{j2}}\mathsf{P}\big(\|\hat{S}_{ni_{l-j}}^{\{\mathbf{N}\}}\| \ge y_n, \ldots, \|\hat{S}_{ni_l}^{\{\mathbf{N}\}}\| \ge y_n\big) \\ &\le \big(1+o(1)\big)\sum_{\mathcal{I}_{j2}} m^{-j+1}\mathsf{P}\big(\|(\tilde{\mathbf{W}}_{i_{l-j}}, \tilde{\mathbf{W}}_{i_{l-j+1}})\| \ge (1-\varepsilon)\sqrt{2}y_n/\sqrt{n_1}\big) \\ &\quad + o(1).\end{aligned}$$

Since $\max_{1<i<j\le p}\|\Gamma_{ij}\| \le r$, we have $\|\mathbf{D}\| \le 1+r$. This yields that

$$\begin{aligned}&\mathsf{P}\big(\|(\tilde{\mathbf{W}}_{i_{l-j}}, \tilde{\mathbf{W}}_{i_{l-j+1}})\| \ge (1-\varepsilon)\sqrt{2}y_n/\sqrt{n_1}\big) \\ &\quad\le C(\log m)^{d/2-1}m^{-2(1-\varepsilon)^2/(1+r)}.\end{aligned}\tag{5.16}$$

Since ρ is arbitrarily small, we can let ε satisfy $2(1-\varepsilon)^2/(1+r) > 1+\rho l$. This proves that

$$\sum_{\mathcal{I}_{j2}}\mathsf{P}\big(\|\hat{S}_{ni_1}^{\{\mathbf{N}\}}\| \ge y_n, \ldots, \|\hat{S}_{ni_l}^{\{\mathbf{N}\}}\| \ge y_n\big) = O\big(m^{j+\rho l-j+1-2(1-\varepsilon)^2/(1+r)}\big) = o(1).$$

Lemma 5.4 is proved. □

5.4. *Proof of Theorem* 3.3. The proof of Theorem 3.3 is given in the supplement material [Liu and Shao (2013)].

5.5. *Proof of Theorem* 3.5. Let i_0 be the index such that

$$\|\boldsymbol{\Sigma}_{i_0}^{-1/2}(\boldsymbol{\mu}_{1i_0} - \boldsymbol{\mu}_{2i_0})\| = \max_{1\le i\le m}\|\boldsymbol{\Sigma}_i^{-1/2}(\boldsymbol{\mu}_{1i} - \boldsymbol{\mu}_{2i})\| \ge \sqrt{(2+\epsilon)\frac{\log m}{n_1}}.$$

Take $\|\theta\| = 1$ such that $\theta'\boldsymbol{\Sigma}_{i_0}^{-1/2}(\boldsymbol{\mu}_{1i_0} - \boldsymbol{\mu}_{2i_0}) = \|\boldsymbol{\Sigma}_{i_0}^{-1/2}(\boldsymbol{\mu}_{1i_0} - \boldsymbol{\mu}_{2i_0})\|$. Note that $y_n(\alpha) = 2\log m + (d-2)\log\log m + q_\alpha + o(1)$. We have for any $0 < \varepsilon < \sqrt{1+\epsilon/2} - 1$,

$$\begin{aligned}\mathsf{P}\big(\Phi_\alpha^* = 1\big) &\ge \mathsf{P}\big(T_{ni_0}^2 \ge y_n(\alpha)\big) \\ &\ge \mathsf{P}\left(\sum_{k=1}^n \theta'\mathbf{Z}_k^{i_0} \ge (1+\varepsilon)\sqrt{y_n(\alpha)n_1}\right) + o(1) \\ &\ge \mathsf{P}\left(\sum_{k=1}^n \theta'(\mathbf{Z}_k^{i_0} - \mathsf{E}\mathbf{Z}_k^{i_0}) \ge (1+\varepsilon)\sqrt{y_n(\alpha)n_1} - \sqrt{(2+\epsilon)n_1\log p}\right) \\ &\quad + o(1) \\ &\to 1.\end{aligned}$$

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SUPPLEMENTARY MATERIAL

Supplement to "A Cramér moderate deviation theorem for Hotelling's T^2-statistic with applications to global tests" (DOI: 10.1214/12-AOS1082SUPP; .pdf). The supplement material includes the moderate deviation result by Sakhanenko (1991), the proof of Theorem 3.3 and the simulation results in Section 4.

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