

Contents

1	Overview	1
1.1	Setup and Aim	1
1.2	The Obstructions to the Local Limit Theorems	2
1.3	How to Show that the Obstructions Do Not Occur	3
1.4	What Happens When the Obstructions Do Occur.....	3
1.4.1	Lattice Case.....	3
1.4.2	Center-Tight Case	4
1.4.3	Reducible Case	5
1.5	Some Final Words on the Setup of this Work	7
1.6	Prerequisites	8
1.7	Notes and References.....	8
2	Markov Arrays, Additive Functionals, and Uniform Ellipticity	13
2.1	The Basic Setup.....	13
2.1.1	Inhomogeneous Markov Chains	13
2.1.2	Inhomogeneous Markov Arrays	16
2.1.3	Additive Functionals	18
2.2	Uniform Ellipticity	19
2.2.1	The Definition	19
2.2.2	Contraction Estimates and Exponential Mixing	21
2.2.3	Bridge Probabilities	27
2.3	Structure Constants	29
2.3.1	Hexagons	29
2.3.2	Balance and Structure Constants	31
2.3.3	The Ladder Process	35
2.4	γ -Step Ellipticity Conditions	38
*2.5	Uniform Ellipticity and Strong Mixing Conditions	39
2.6	Reduction to Point Mass Initial Distributions	41
2.7	Notes and References.....	43

3	Variance Growth, Center-Tightness, and the Central Limit Theorem	47
	3.1 Main Results	47
	3.1.1 Center-Tightness and Variance Growth	47
	3.1.2 The Central Limit Theorem and the Two-Series Theorem	50
	3.2 Proofs.....	52
	3.2.1 The Gradient Lemma.....	52
	3.2.2 The Estimate of $\text{Var}(S_N)$	55
	3.2.3 McLeish's Martingale Central Limit Theorem.....	59
	3.2.4 Proof of the Central Limit Theorem.....	64
	3.2.5 Convergence of Moments	68
	3.2.6 Characterization of Center-Tight Additive Functionals	72
	3.2.7 Proof of the Two-Series Theorem	72
	*3.3 The Almost Sure Invariance Principle	76
	3.4 Notes and References.....	81
4	The Essential Range and Irreducibility	85
	4.1 Definitions and Motivation.....	85
	4.2 Main Results	87
	4.2.1 Markov Chains	87
	4.2.2 Markov Arrays	87
	4.2.3 Hereditary Arrays	88
	4.3 Proofs.....	91
	4.3.1 Reduction Lemma.....	91
	4.3.2 Joint Reduction	102
	4.3.3 The Possible Values of the Co-Range	105
	4.3.4 Calculation of the Essential Range	107
	4.3.5 Existence of Irreducible Reductions.....	108
	4.3.6 Characterization of Hereditary Additive Functionals.....	108
	4.4 Notes and References.....	111
5	The Local Limit Theorem in the Irreducible Case	113
	5.1 Main Results	113
	5.1.1 Local Limit Theorems for Markov Chains.....	113
	5.1.2 Local Limit Theorems for Markov Arrays	114
	5.1.3 Mixing Local Limit Theorems.....	115
	5.2 Proofs.....	116
	5.2.1 Strategy of Proof	116
	5.2.2 Characteristic Function Estimates	119
	5.2.3 The LLT via Weak Convergence of Measures	126
	5.2.4 The LLT in the Irreducible Non-Lattice Case.....	128
	5.2.5 The LLT in the Irreducible Lattice Case	131
	5.2.6 Mixing LLT.....	132
	5.3 Notes and References.....	134

6	The Local Limit Theorem in the Reducible Case	137
6.1	Main Results	137
6.1.1	Heuristics and Warm Up Examples	137
6.1.2	The LLT in the Reducible Case	140
6.1.3	Irreducibility as a Necessary Condition for the Mixing LLT	141
6.1.4	Universal Bounds for $\text{Prob}[S_N - z_N \in (a, b)]$	143
6.2	Proofs	144
6.2.1	Characteristic Functions in the Reducible Case	144
6.2.2	Proof of the LLT in the Reducible Case	159
6.2.3	Necessity of the Irreducibility Assumption	162
6.2.4	Universal Bounds for Markov Chains	168
6.2.5	Universal Bounds for Markov Arrays	171
6.3	Notes and References	177
7	Local Limit Theorems for Moderate Deviations and Large Deviations	179
7.1	Moderate Deviations and Large Deviations	179
7.2	Local Limit Theorems for Large Deviations	181
7.2.1	The Log Moment Generating Functions	181
7.2.2	The Rate Functions	182
7.2.3	The LLT for Moderate Deviations	183
7.2.4	The LLT for Large Deviations	184
7.3	Proofs	187
7.3.1	Strategy of Proof	188
7.3.2	A Parameterized Family of Changes of Measure	188
7.3.3	Choosing the Parameters	196
7.3.4	The Asymptotic Behavior of $\tilde{V}^{\xi_N}(S_N)$	202
7.3.5	Asymptotics of the Log Moment Generating Functions	209
7.3.6	Asymptotics of the Rate Functions	211
7.3.7	Proof of the Local Limit Theorem for Large Deviations	214
7.3.8	Rough Bounds in the Reducible Case	217
7.4	Large Deviations Thresholds	217
7.4.1	The Large Deviations Threshold Theorem	217
7.4.2	Admissible Sequences	218
7.4.3	Proof of the Large Deviations Threshold Theorem	223
7.4.4	Examples	225
7.5	Notes and References	227
8	Important Examples and Special Cases	229
8.1	Introduction	229
8.2	Sums of Independent Random Variables	230
8.3	Homogenous Markov Chains	237
*8.4	One-Step Homogeneous Additive Functionals in L^2	246
8.5	Asymptotically Homogeneous Markov Chains	259

8.6	Equicontinuous Additive Functionals	265
8.7	Notes and References.....	270
9	Local Limit Theorems for Markov Chains in Random Environments	273
9.1	Markov Chains in Random Environments.....	273
9.1.1	Formal Definitions	273
9.1.2	Examples.....	275
9.1.3	Conditions and Assumptions	277
9.2	Main Results	279
9.3	Proofs.....	283
9.3.1	Existence of Stationary Measures	283
9.3.2	The Essential Range is Almost Surely Constant	286
9.3.3	Variance Growth.....	288
9.3.4	Irreducibility and the LLT.....	291
9.3.5	LLT for Large Deviations	297
9.4	Notes and References.....	305
A	The Gärtner-Ellis Theorem in One Dimension	307
A.1	The Statement.....	307
A.2	Background from Convex Analysis.....	307
A.3	Proof of the Gärtner-Ellis Theorem.....	310
A.4	Notes and References.....	313
B	Hilbert's Projective Metric and Birkhoff's Theorem	315
B.1	Hilbert's Projective Metric	315
B.2	Contraction Properties	317
B.3	Notes and References.....	320
C	Perturbations of Operators with Spectral Gap	321
C.1	The Perturbation Theorem	321
C.2	Some Facts from Analysis	322
C.3	Proof of the Perturbation Theorem	323
C.4	Notes and References.....	326
	References	327
	Index	337