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► To cite this version:

Nicolas Chenavier, Ahmad Darwiche. Poisson approximation and $D(u, n)$ condition for extremes of transient random walks in random sceneries. *Statistics and Probability Letters*, 2025, 220, pp.110364. <hal-04956213>

HAL Id: hal-04956213

<https://hal.science/hal-04956213v1>

Submitted on 19 Feb 2025

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Poisson approximation and $D(u_n)$ condition for extremes of transient random walks in random sceneries

Nicolas Chenavier*, Ahmad Darwiche †

Abstract

Let $(S_n)_{n \geq 0}$ be a transient random walk in the domain of attraction of a stable law and let $(\xi(s))_{s \in \mathbb{Z}}$ be a sequence of random variables. Under suitable assumptions, we establish a Poisson approximation result for the point process of exceedances associated with $(\xi(S_n))_{n \geq 0}$ and demonstrate that it satisfies the $D(u_n)$ condition.

Keywords: extreme values, random walks, Poisson approximation.

Mathematics Subject Classification: 60G70, 60G50, 60G55.

1 Introduction

Extreme Value Theory (EVT) was initially introduced in a univariate context for independent and identically distributed (i.i.d.) random variables. Subsequently, it was extended to sequences that do not exhibit independence but satisfy certain mixing conditions and an anti-clustering property. Among the weakest conditions are those by Leadbetter, referred to as the $D(u_n)$ and $D'(u_n)$ conditions [11]. In this paper, we deal with extremes for a sequence of real random variables which does not satisfy the $D'(u_n)$ condition. The sequence which is considered is a random walk in random scenery. This concept was initially introduced by Kesten and Spitzer [9], who established limit theorems for the sum of the first n terms and explored it extensively in various directions (see, e.g., [3, 13] and the survey in [7]). Franke

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and Saigo [4, 5] examined this process in the context of extremes. We detail below their problem.

Let $(X_k)_{k \geq 1}$ be a sequence of integer-valued i.i.d. random variables and let $S_0 = 0$ a.s. and $S_n = X_1 + \dots + X_n$, $n \geq 1$. Assume that, for any $x \in \mathbb{R}$,

$$\mathbb{P}\left(\frac{S_n}{n^{1/\alpha}} \leq x\right) \xrightarrow{n \rightarrow \infty} F_\alpha(x),$$

where F_α is the distribution function of a stable law with characteristic function given by

$$\varphi(s) = \exp(-|s|^\alpha(C_1 + iC_2 \operatorname{sgn} s)), \quad \alpha \in (0, 2],$$

for some constants C_1, C_2 , with $C_1 > 0$. Let $(\xi(s))_{s \in \mathbb{Z}}$ be a stationary sequence of \mathbb{R} -valued random variables which are independent of the sequence $(X_k)_{k \geq 1}$. The sequence $(\xi(S_n))_{n \geq 0}$ is referred to as a *random walk in a random scenery*. In [5], Franke and Saigo derive limit theorems for $\max_{i \leq n} \xi(S_i)$ as n goes to infinity when the $\xi(s)$'s are i.i.d.. The statements of their theorems depend on the value of α . When $\alpha < 1$ (resp. $\alpha > 1$), it is known that the random walk $(S_n)_{n \geq 0}$ is transient (resp. recurrent) [9, 10].

An important concept concerning random walks is the *range*. The latter is defined as the number of sites visited by the first n terms of the random walk, namely $R_n := \#\{S_1, \dots, S_n\}$. When $\alpha < 1$, Le Gall and Rosen [10] proved that

$$\frac{R_{[nt]}}{n} \xrightarrow{n \rightarrow \infty} qt \quad \mathbb{P} - a.s. \tag{1.1}$$

with $q := \mathbb{P}(S_k \neq 0, \forall k \geq 1) \in (0, 1]$ and $t \geq 0$. In [5] it is proved that, if u_n is a threshold such that $n\mathbb{P}(\xi > u_n) \xrightarrow{n \rightarrow \infty} \tau$ for some $\tau > 0$, with $\xi = \xi(1)$, and if the $\xi(s)$'s are i.i.d., then

$$\mathbb{P}\left(\max_{i \leq n} \xi(S_i) \leq u_n\right) \xrightarrow{n \rightarrow \infty} e^{-\tau q} \tag{1.2}$$

for $\alpha < 1$. A consequence of this result, combined with and Theorem 1.2 in [11], is that the sequence $(\xi(S_n))_{n \geq 0}$ does not satisfy the $D'(u_n)$ condition if $q \neq 1$. Furthermore, Eq. (1.2) was then generalized in [1] for sequences $(\xi(s))_{s \in \mathbb{Z}}$ which are not necessarily i.i.d., but which

satisfy a slight modification of the $D(u_n)$ and $D'(u_n)$ conditions.

In this paper, we give a more precise treatment of the extremes of $(\xi(S_n))_{n \geq 0}$. The conditions which are required are in the sense of [1] and presented below. To introduce the first one, we write for each $i_1 < \dots < i_p$ and for each $u \in \mathbb{R}$,

$$F_{i_1, \dots, i_p}(u) = \mathbb{P}(\xi(i_1) \leq u, \dots, \xi(i_p) \leq u).$$

$\mathbf{D}(u_n)$ condition Let $(u_n)_{n \geq 0}$ be a sequence of real numbers. We say that the (stationary) sequence of real random variables $(\xi(s))_{s \in \mathbb{Z}}$ satisfies the $\mathbf{D}(u_n)$ condition if there exist a sequence $(\alpha_{n,\ell})_{(n,\ell) \in \mathbb{N}^2}$ and a (non-decreasing) sequence (ℓ_n) of positive integers such that $\alpha_{n,\ell_n} \xrightarrow{n \rightarrow \infty} 0$, $\ell_n = o(n)$, and

$$|F_{i_1, \dots, i_p, j_1, \dots, j_{p'}}(u_n) - F_{i_1, \dots, i_p}(u_n)F_{j_1, \dots, j_{p'}}(u_n)| \leq \alpha_{n,\ell}$$

for any integers $i_1 < \dots < i_p < j_1 < \dots < j_{p'}$ such that $j_1 - i_p \geq \ell$.

To introduce the $\mathbf{D}'(u_n)$ condition let us consider a sequence (k_n) such that

$$k_n \xrightarrow{n \rightarrow \infty} \infty, \quad \frac{n^2}{k_n} \alpha_{n,\ell_n} \xrightarrow{n \rightarrow \infty} 0, \quad k_n \ell_n = o(n), \quad (1.3)$$

where (ℓ_n) and $(\alpha_{n,l})_{(n,l) \in \mathbb{N}^2}$ are the same as in the $\mathbf{D}(u_n)$ condition.

$\mathbf{D}'(u_n)$ condition In conjunction with the $\mathbf{D}(u_n)$ condition, we say that $(\xi(s))_{s \in \mathbb{Z}}$ satisfies the $\mathbf{D}'(u_n)$ condition if there exists a sequence of integers (k_n) satisfying (1.3) such that

$$\lim_{n \rightarrow \infty} n \sum_{s=1}^{\lfloor n/k_n \rfloor} \mathbb{P}(\xi(0) > u_n, \xi(s) > u_n) = 0.$$

In Eq. (3.2.1) in [12], the sequences $(\alpha_{n,l})_{(n,l) \in \mathbb{N}^2}$ and (k_n) only satisfy $k_n \alpha_{n,\ell_n} \xrightarrow{n \rightarrow \infty} 0$ whereas in (1.3) we have assumed that $\frac{n^2}{k_n} \alpha_{n,\ell_n} \xrightarrow{n \rightarrow \infty} 0$. In this sense, the $\mathbf{D}'(u_n)$ condition as written above is slightly more restrictive than the usual condition (see e.g. p29 in [12]) since $k_n \leq n$. The main topic of our paper is to extend [5] when $\alpha < 1$, i.e. in the transient case, to

sequences which are not i.i.d. but which only satisfy the $\mathbf{D}(u_n)$ and $\mathbf{D}'(u_n)$ conditions.

In Section 2, we prove that the so-called point process of exceedances converges to a Poisson point process in the transient case. In Section 3, we show that $(\xi(S_n))_{n \geq 0}$ satisfies the $D(u_n)$ condition.

2 Point process of exceedances

Throughout this section, we deal with the transient case, i.e. $\alpha < 1$. For any $k \geq 1$, let $\tau_k = \inf\{m \geq 1 : \#\{S_1, \dots, S_m\} \geq k\}$. Now, let $\tau > 0$ be fixed and u_n such that

$$n\mathbb{P}(\xi > u_n) \xrightarrow[n \rightarrow \infty]{} \tau. \quad (2.1)$$

Letting $m(n) = \lfloor qn \rfloor$, the *point process of exceedances* is defined as the random set

$$\Phi_n = \left\{ \frac{\tau_k}{n} : \xi(S_{\tau_k}) > u_{m(n)}, \tau_k \leq n \right\}_{k \geq 1} \subset [0, 1]. \quad (2.2)$$

Proposition 2.1. *Let u_n be as in (2.1). Assume that the $\mathbf{D}(u_n)$ and $\mathbf{D}'(u_n)$ conditions hold. Then Φ_n converges weakly to a Poisson point process Φ with intensity τ in $[0, 1]$.*

A similar result was obtained in [5] but only for i.i.d. $\xi(s)$'s. According to Theorem 4.11 in [8], Proposition 2.1 can be rephrased as follows: for any Borel subsets $B_1, \dots, B_K \subset [0, 1]$ with $m_{[0,1]}(\partial B_i) = 0$, $1 \leq i \leq K$,

$$(\#\Phi_n \cap B_1, \dots, \#\Phi_n \cap B_K) \xrightarrow[n \rightarrow \infty]{\mathcal{D}} (\#\Phi \cap B_1, \dots, \#\Phi \cap B_K),$$

where $m_{[0,1]}$ denotes the Lebesgue measure in $[0, 1]$. Deriving Poisson approximation for the point process of exceedances is classical in Extreme Value Theory. In particular, Proposition 2.1 implies $\mathbb{P}(\max_{i \leq n} \xi(S_i) \leq u_{m(n)}) \xrightarrow[n \rightarrow \infty]{} e^{-\tau}$.

Proof of Proposition 2.1. According to Kallenberg's theorem (see e.g. Proposition 3.22 in [14]), it is sufficient to prove the following properties:

- (i) for any $0 \leq a < b \leq 1$, $\mathbb{E}[\#\Phi_n \cap (a, b)] \xrightarrow[n \rightarrow \infty]{} \tau(b - a)$;

(ii) for any (finite) disjoint union of intervals $I = \bigsqcup_{i=1}^L (a_i, b_i] \subset (0, 1]$, with $L \geq 1$ and $a_1 < b_1 < \dots < b_L$, $\mathbb{P}(\#\Phi_n \cap I = 0) \xrightarrow[n \rightarrow \infty]{} e^{-\tau \sum_{i=1}^L (b_i - a_i)}$.

First, we prove (i). Given $a < b$, we have

$$\begin{aligned} \mathbb{E}[\#\Phi_n \cap (a, b)] &= \mathbb{E}\left[\sum_{k \geq 1} \mathbf{1}_{\frac{\tau_k}{n} \in (a, b]} \mathbf{1}_{\xi(S_{\tau_k}) > u_{m(n)}}\right] \\ &= \mathbb{E}\left[\sum_{k \geq 1} \mathbf{1}_{\frac{\tau_k}{n} \in (a, b]} \right] \times \mathbb{P}\left(\xi > u_{m(n)}\right) \\ &\underset{n \rightarrow \infty}{\sim} \mathbb{E}\left[R_{\lfloor nb \rfloor} - R_{\lfloor na \rfloor}\right] \times \frac{\tau}{m(n)}, \end{aligned}$$

where the second line comes from the fact that $(\xi(s))_{s \in \mathbb{Z}}$ is independent of $(S_n)_{n \geq 0}$ and where the last one comes from (2.1). According to (1.1), we know that $\mathbb{E}\left[R_{\lfloor nb \rfloor} - R_{\lfloor na \rfloor}\right] \underset{n \rightarrow \infty}{\sim} n(b-a)q$. This together with the fact that $m(n) = \lfloor qn \rfloor$ implies (i).

To prove (ii), we first assume that $I = (a, b]$, with $a < b$. Let $(k_n), (\ell_n)$ be as in (1.3) and

$$r_n = \left\lfloor \frac{n}{k_n - 1} \right\rfloor + 1, \tag{2.3}$$

for n large enough. Denoting by $\mathbb{P}^{(S_n)}$ the probability conditional on $(S_n)_{n \geq 0}$, we get

$$\begin{aligned} \mathbb{P}(\#\Phi_n \cap (a, b] = 0) &= \mathbb{P}\left(\bigcap_{k \geq 1: \frac{\tau_k}{n} \in (a, b]} \{\xi(S_{\tau_k}) \leq u_{m(n)}\}\right) \\ &= \mathbb{E}\left[\mathbb{P}^{(S_n)}\left(\bigcap_{s \in \mathcal{S}_{(na, nb]}} \{\xi(s) \leq u_{m(n)}\}\right)\right], \end{aligned} \tag{2.4}$$

where

$$\mathcal{S}_{(na, nb]} = \left\{S_{\tau_k} : k \geq 1, \frac{\tau_k}{n} \in (a, b]\right\}.$$

Notice that $\#\mathcal{S}_{(na, nb]} = R_{\lfloor nb \rfloor} - R_{\lfloor na \rfloor}$. To capture the fact that $(\xi(s))_{s \in \mathbb{Z}}$ satisfies the $\mathbf{D}(u_n)$ condition and thus the $\mathbf{D}(u_{m(n)})$ condition, we construct blocks and stripes as follows. Let

$$K_n = \left\lfloor \frac{R_{\lfloor nb \rfloor} - R_{\lfloor na \rfloor}}{r_n} \right\rfloor + 1.$$

We subdivide the set $\mathcal{S}_{(na,nb]}$ into subsets $B_i \subset \mathcal{S}_{(na,nb]}$, $1 \leq i \leq K_n$, referred to as *blocks*, in such a way that $\#B_i = r_n$ and $\max B_i < \min B_{i+1}$ for all $i \leq K_n - 1$. Notice that $K_n \leq k_n$ and $\#B_{K_n} = R_{\lfloor nb \rfloor} - R_{\lfloor na \rfloor} - (K_n - 1) \cdot r_n$ a.s.. For each $j \leq K_n$, we denote by L_j the family consisting of the ℓ_n largest terms of B_j . When $j = K_n$, we take the convention $L_{K_n} = \emptyset$ if $\#B_{K_n} < \ell_n$. The set L_j is referred to as a *stripe*, and the union of the stripes is denoted by $\mathcal{L}_n = \bigcup_{j \leq K_n} L_j$. Proceeding as in the proofs of Lemmas 1 and 2 in [1], we can show that for almost all realization of $(S_n)_{n \geq 0}$,

- $\mathbb{P}^{(S_n)} \left(\bigcap_{s \in \mathcal{S}_{(na,nb]}} \{\xi(s) \leq u_{m(n)}\} \right) - \mathbb{P}^{(S_n)} \left(\bigcap_{s \in \mathcal{S}_{(na,nb]} \setminus \mathcal{L}_n} \{\xi(s) \leq u_{m(n)}\} \right) \xrightarrow{n \rightarrow \infty} 0;$
- $\mathbb{P}^{(S_n)} \left(\bigcap_{s \in \mathcal{S}_{(na,nb]} \setminus \mathcal{L}_n} \{\xi(s) \leq u_{m(n)}\} \right) - \prod_{i \leq K_n} \mathbb{P}^{(S_n)} \left(\bigcap_{s \in B_i \setminus \mathcal{L}_n} \{\xi(s) \leq u_{m(n)}\} \right) \xrightarrow{n \rightarrow \infty} 0;$
- $\prod_{i \leq K_n} \mathbb{P}^{(S_n)} \left(\bigcap_{s \in B_i \setminus \mathcal{L}_n} \{\xi(s) \leq u_{m(n)}\} \right) - \prod_{i \leq K_n} \mathbb{P}^{(S_n)} \left(\bigcap_{s \in B_i} \{\xi(s) \leq u_{m(n)}\} \right) \xrightarrow{n \rightarrow \infty} 0;$
- $\prod_{i \leq K_n} \mathbb{P}^{(S_n)} \left(\bigcap_{s \in B_i} \{\xi(s) \leq u_{m(n)}\} \right) - \exp \left(-\frac{R_{\lfloor nb \rfloor} - R_{\lfloor na \rfloor}}{m(n)} \tau \right) \xrightarrow{n \rightarrow \infty} 0.$

The first and the third assertions come from the fact that $\ell_n = o(r_n)$. The second assertion is a consequence of the fact that the sequence $(\xi(s))_{s \in \mathbb{Z}}$ satisfies the $\mathbf{D}(u_n)$ condition and the last one is obtained by using the $\mathbf{D}(u_n)$ and $\mathbf{D}'(u_n)$ conditions. Since $\frac{R_{\lfloor nb \rfloor} - R_{\lfloor na \rfloor}}{m(n)} \tau \xrightarrow{n \rightarrow \infty} \tau(b-a)$ a.s., we deduce that, for almost all realization of $(S_n)_{n \geq 0}$,

$$\mathbb{P}^{(S_n)} \left(\bigcap_{s \in \mathcal{S}_{(na,nb]}} \{\xi(s) \leq u_{m(n)}\} \right) \xrightarrow{n \rightarrow \infty} e^{-\tau(b-a)}. \quad (2.5)$$

This, together with (2.4) implies (ii) in the particular case when $I = (a, b]$.

Now, if I is of the form $I = \bigsqcup_{i=1}^L (a_i, b_i]$, we write

$$\mathbb{P}(\#\Phi_n \cap I = 0) = \mathbb{E} \left[\mathbb{P}^{(S_n)} \left(\bigcap_{i=1}^L \bigcap_{s \in \mathcal{S}_{(na_i, nb_i]}} \{\xi(s) \leq u_{m(n)}\} \right) \right].$$

By considering stripes and blocks again, we can show that

$$\mathbb{P}^{(S_n)} \left(\bigcap_{i=1}^L \bigcap_{s \in \mathcal{S}_{(na_i, nb_i]}} \{\xi(s) \leq u_{m(n)}\} \right) - \prod_{i=1}^L \mathbb{P}^{(S_n)} \left(\bigcap_{s \in \mathcal{S}_{(na_i, nb_i]}} \{\xi(s) \leq u_{m(n)}\} \right) \xrightarrow{n \rightarrow \infty} 0,$$

for almost all realization of $(S_n)_{n \geq 0}$. It follows that

$$\begin{aligned} \lim_{n \rightarrow \infty} \mathbb{P}(\#\Phi_n \cap I = 0) &= \lim_{n \rightarrow \infty} \mathbb{E} \left[\prod_{i=1}^L \mathbb{P}^{(S_n)} \left(\bigcap_{s \in \mathcal{S}_{(na_i, nb_i]}} \{\xi(s) \leq u_{m(n)}\} \right) \right] \\ &= \mathbb{E} \left[\lim_{n \rightarrow \infty} \prod_{i=1}^L \mathbb{P}^{(S_n)} \left(\bigcap_{s \in \mathcal{S}_{(na_i, nb_i]}} \{\xi(s) \leq u_{m(n)}\} \right) \right] \\ &= e^{-\tau \sum_{i=1}^L (b_i - a_i)}, \end{aligned}$$

where the last line comes from (2.5). This concludes the proof of Proposition 2.1. \square

We end this section with several remarks. First, Proposition 2.1 provides a more detailed analysis of the extremes considered in [1] as it implies that $\mathbb{P}(\max_{i \leq n} \xi(S_i) \leq u_{m(n)}) \xrightarrow[n \rightarrow \infty]{} e^{-\tau}$. A natural question is whether we can consider the points i/n such that $\xi(S_i)$ is larger than u_n instead of those which are larger than $u_{m(n)}$. In this case, we think that the underlying point process converges to a compound Poisson point process (a specific example is dealt in [2] but does not constitute a general approach). Regarding the transient case, i.e. $\alpha > 1$, Franke and Saigo (Theorem 4 in [5]) demonstrate that the normalized point process of exceedances converges to a Cox point process. However, their result relies on the assumption that the $\xi(s)$'s are i.i.d.. This result could be extended to the case where the $\xi(s)$'s only satisfy the $\mathbf{D}(u_n)$ and $\mathbf{D}'(u_n)$ conditions. Such an extension would be possible by adapting the proof of Proposition 2.1 above.

3 The $\mathbf{D}(u_n)$ condition

For technical reasons, we assume in this section only that

$$\frac{1}{n^2} \sup_{p \leq n+1} \sup_{0 \leq i_1 < \dots < i_p \leq n} \mathbb{V} [R_{i_1, \dots, i_p}] \xrightarrow[n \rightarrow \infty]{} 0, \quad (3.1)$$

where $R_{i_1, \dots, i_p} = \#\{S_{i_1}, \dots, S_{i_p}\}$. Such an assumption holds if the X_i 's are a.s. positive (as an example, we can take $X_i = \lfloor Z_i \rfloor + 1$, where the Z_i 's are i.i.d., positive and have a one-sided stable distribution, i.e. with characteristic function $\varphi(s) = e^{-|s|^\alpha (C_1 - i \tan(\pi\alpha/2))}$).

Proposition 3.1. *Assume that $(\xi(s))_{s \in \mathbb{Z}}$ satisfies the $\mathbf{D}(u_n)$ and $\mathbf{D}'(u_n)$ conditions for u_n such that $n\mathbb{P}(\xi > u_n) \xrightarrow[n \rightarrow \infty]{} \tau$, with $\tau > 0$. Then $(\xi(S_n))_{n \geq 0}$ satisfies the $\mathbf{D}(u_n)$ condition.*

In [5], the authors establish a similar result (Proposition 2) under the assumption that the $\xi(s)$'s are i.i.d.. However, a key equality on page 463, namely

$$\mathbb{E} \left[(F(u_n))^{R_{j_1, \dots, j_q}} \right] \mathbb{E} \left[(F(u_n))^{R_{i_1, \dots, i_p}} \right] = \mathbb{E} \left[\mathbb{E} \left[(F(u_n))^{R_{j_1, \dots, j_q}} | S_{i_1}, \dots, S_{i_p} \right] (F(u_n))^{R_{i_1, \dots, i_p}} \right],$$

raises question as the justification provided lacks explicit detail. We propose a more general alternative proof that remedies this issue.

Proof of Proposition 3.1. We adapt several arguments of [5] to our context. Let $0 \leq i_1 < \dots < i_p < j_1 < \dots < j_{p'} \leq n$ be a family of integers, with $j_1 - i_p > \ell_n$ and $\ell_n = o(n)$. To prove that $(\xi(S_n))_{n \geq 0}$ satisfies the $\mathbf{D}(u_n)$ condition, we have to show that

$$|F'_{i_1, \dots, i_p, j_1, \dots, j_{p'}}(u_n) - F'_{i_1, \dots, i_p}(u_n)F'_{j_1, \dots, j_{p'}}(u_n)| \leq \tilde{\alpha}_{n, \ell_n},$$

for some sequence $(\tilde{\alpha}_{n, \ell})_{(n, \ell) \in \mathbb{N}^2}$ such that $\tilde{\alpha}_{n, \ell_n} \xrightarrow[n \rightarrow \infty]{} 0$, with

$$F'_{i_1, \dots, i_p}(u_n) = \mathbb{P} \left(\xi(S_{i_1}) \leq u_n, \dots, \xi(S_{i_p}) \leq u_n \right).$$

We have

$$\begin{aligned} & |F'_{i_1, \dots, i_p, j_1, \dots, j_{p'}}(u_n) - F'_{i_1, \dots, i_p}(u_n)F'_{j_1, \dots, j_{p'}}(u_n)| \\ & \leq \left| F'_{i_1, \dots, i_p, j_1, \dots, j_{p'}}(u_n) - \mathbb{E} \left[\exp \left(-\frac{R_{i_1, \dots, i_p, j_1, \dots, j_{p'}}}{n} \tau \right) \right] \right| \\ & + \left| \mathbb{E} \left[\exp \left(-\frac{R_{i_1, \dots, i_p, j_1, \dots, j_{p'}}}{n} \tau \right) \right] - \mathbb{E} \left[\exp \left(-\frac{R_{i_1, \dots, i_p} + R_{j_1, \dots, j_{p'}}}{n} \tau \right) \right] \right| \\ & \quad + \left| \mathbb{E} \left[\exp \left(-\frac{R_{i_1, \dots, i_p} + R_{j_1, \dots, j_{p'}}}{n} \tau \right) \right] - F'_{i_1, \dots, i_p}(u_n)F'_{j_1, \dots, j_{p'}}(u_n) \right|. \quad (3.2) \end{aligned}$$

To deal with the first and the third terms, we will use the following lemma.

Lemma 3.2. *We have*

$$\sup_{0 \leq i_1 < \dots < i_p \leq n} \mathbb{E} \left[\left| F'_{i_1, \dots, i_p}(u_n) - \exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) \right| \right] \xrightarrow{n \rightarrow \infty} 0.$$

Proof of Lemma 3.2. We adapt key arguments from the proofs of Lemmas 1 and 2 in [1] to our context. Let (k_n) and (r_n) be as in (1.3) and (2.3). Given $1 \leq i_1 < i_2 < \dots < i_p \leq n$, we subdivide $\{S_{i_1}, \dots, S_{i_p}\}$ into K_n blocks, with $K_n = \lfloor \frac{R_{i_1, \dots, i_p}}{r_n} \rfloor + 1$, as in the proof of Proposition 2.1. More precisely, there exists a unique K_n -tuple of subsets $B_i \subset \mathcal{S}_n := \mathcal{S}_{(0, n]}$, $i \leq K_n$, such that: $\bigcup_{j \leq K_n} B_j = \{S_{i_1}, \dots, S_{i_p}\}$, $\#B_i = r_n$ and $\max B_i < \min B_{i+1}$ for all $i \leq K_n - 1$. In particular, $K_n \leq k_n$ and $\#B_{K_n} = R_{i_1, \dots, i_p} - (K_n - 1) \cdot r_n$ a.s.. Without loss of generality, we assume that $\#B_{K_n} = \#B_i = r_n$ for all $i \leq K_n - 1$, so that $R_{i_1, \dots, i_p} = K_n r_n$. For each $j \leq K_n$, we denote by L_j the family consisting of the ℓ_n largest terms of B_j and let $\mathcal{L}_n = \bigcup_{j \leq K_n} L_j$. In the rest of the paper, we write $M_B = \max_{s \in B} \xi(s)$ for all $B \subset \mathbb{Z}$.

Adapting the proof of Lemma 1 in [1], we can show that, for almost all realization of $(S_n)_{n \geq 0}$ and for n larger than some deterministic integer n_0 ,

$$\left| \mathbb{P}^{(S_n)} \left(M_{\{S_{i_1}, \dots, S_{i_p}\}} \leq u_n \right) - \mathbb{P}^{(S_n)} \left(M_{\{S_{i_1}, \dots, S_{i_p}\} \setminus \mathcal{L}_n} \leq u_n \right) \right| \leq k_n \ell_n \mathbb{P}(\xi > u_n);$$

$$\left| \mathbb{P}^{(S_n)} \left(M_{\{S_{i_1}, \dots, S_{i_p}\} \setminus \mathcal{L}_n} \leq u_n \right) - \prod_{j \leq K_n} \mathbb{P}^{(S_n)} \left(M_{B_j \setminus \mathcal{L}_n} \leq u_n \right) \right| \leq k_n \alpha_{n, \ell_n};$$

$$\left| \prod_{j \leq K_n} \mathbb{P}^{(S_n)} \left(M_{B_j \setminus \mathcal{L}_n} \leq u_n \right) - \prod_{j \leq K_n} \mathbb{P}^{(S_n)} \left(M_{B_j} \leq u_n \right) \right| \leq 2 \frac{\tau k_n \ell_n}{n}.$$

Since $\mathbb{P}(\xi > u_n) \underset{n \rightarrow \infty}{\sim} \frac{\tau}{n}$ and $F'_{i_1, \dots, i_p}(u_n) = \mathbb{E} \left[\mathbb{P}^{(S_n)} \left(M_{\{S_{i_1}, \dots, S_{i_p}\}} \leq u_n \right) \right]$, we get

$$\sup_{0 \leq i_1 < \dots < i_p \leq n} \left| F'_{i_1, \dots, i_p}(u_n) - \mathbb{E} \left[\prod_{j \leq K_n} \mathbb{P}^{(S_n)} \left(M_{B_j} \leq u_n \right) \right] \right| \xrightarrow{n \rightarrow \infty} 0.$$

Without restriction, we assume from now on that $\mathbb{P}(\xi > u_n) = \frac{\tau}{n}$. We show below that

$$\sup_{0 \leq i_1 < \dots < i_p \leq n} \left| \mathbb{E} \left[\prod_{j \leq K_n} \mathbb{P}^{(S_n)} \left(M_{B_j} \leq u_n \right) \right] - \mathbb{E} \left[\exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) \right] \right| \xrightarrow{n \rightarrow \infty} 0. \quad (3.3)$$

To do it, we adapt several arguments of Lemma 2 in [1]. Using the facts that $\log(1 - x) \geq$

$-x - x^2$ for $|x|$ small enough and that $r_n \mathbb{P}(\xi > u_n) \xrightarrow[n \rightarrow \infty]{} 0$, we get for n large enough

$$\begin{aligned} \prod_{j \leq K_n} \mathbb{P}^{(S_n)}(M_{B_j} \leq u_n) &= \exp\left(-\frac{R_{i_1, \dots, i_p}}{n} \tau\right) \\ &\geq \exp(K_n \log(1 - r_n \mathbb{P}(\xi > u_n))) - \exp\left(-\frac{R_{i_1, \dots, i_p}}{n} \tau\right) \\ &\geq \exp\left(-K_n r_n \mathbb{P}(\xi > u_n) - K_n (r_n \mathbb{P}(\xi > u_n))^2\right) - \exp\left(-\frac{R_{i_1, \dots, i_p}}{n} \tau\right). \end{aligned}$$

Because $K_n r_n = R_{i_1, \dots, i_p}$ and $\mathbb{P}(\xi > u_n) = \frac{\tau}{n}$, we have

$$\begin{aligned} \prod_{j \leq K_n} \mathbb{P}^{(S_n)}(M_{B_j} \leq u_n) &= \exp\left(-\frac{R_{i_1, \dots, i_p}}{n} \tau\right) \\ &\geq \exp\left(-\frac{R_{i_1, \dots, i_p}}{n} \tau\right) \left(\exp\left(-K_n (r_n \mathbb{P}(\xi > u_n))^2\right) - 1\right) \\ &\geq \exp(-k_n (r_n \mathbb{P}(\xi > u_n))^2) - 1, \end{aligned}$$

since $K_n \leq k_n$ a.s.. Because $k_n r_n \underset{n \rightarrow \infty}{\sim} n$, we obtain for some $c > 0$,

$$\prod_{j \leq K_n} \mathbb{P}^{(S_n)}(M_{B_j} \leq u_n) - \exp\left(-\frac{R_{i_1, \dots, i_p}}{n} \tau\right) \geq -c \cdot \frac{1}{k_n}.$$

Moreover, because $\prod_{j \leq K_n} \mathbb{P}^{(S_n)}(M_{B_j} \leq u_n) \leq \exp\left(-\sum_{j \leq K_n} \mathbb{P}^{(S_n)}(M_{B_j} > u_n)\right)$, it follows from the Bonferroni inequalities that

$$\begin{aligned} \prod_{j \leq K_n} \mathbb{P}^{(S_n)}(M_{B_j} \leq u_n) \\ \leq \exp\left(-\left(K_n - 1\right)r_n \mathbb{P}(\xi > u_n) + \sum_{j \leq K_n} \sum_{\alpha < \beta; \alpha, \beta \in B_j} \mathbb{P}(\xi(\alpha) > u_n, \xi(\beta) > u_n)\right). \end{aligned}$$

Since $K_n r_n = R_{i_1, \dots, i_p}$ and $\mathbb{P}(\xi > u_n) = \frac{\tau}{n}$, we have

$$\begin{aligned} \prod_{j \leq K_n} \mathbb{P}^{(S_n)}(M_{B_j} \leq u_n) - \exp\left(-\frac{R_{i_1, \dots, i_p}}{n} \tau\right) &\leq \exp\left(-\frac{R_{i_1, \dots, i_p}}{n} \tau\right) \\ &\times \left(\exp\left(r_n \mathbb{P}(\xi > u_n) + \sum_{j \leq K_n} \sum_{\alpha < \beta; \alpha, \beta \in B_j} \mathbb{P}(\xi(\alpha) > u_n, \xi(\beta) > u_n)\right) - 1\right) \end{aligned}$$

and therefore

$$\begin{aligned} & \prod_{j \leq K_n} \mathbb{P}^{(S_n)} (M_{B_j} \leq u_n) - \exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) \\ & \leq \exp \left(r_n \mathbb{P}(\xi > u_n) + \sum_{j \leq K_n} \sum_{\alpha < \beta; \alpha, \beta \in B_j} \mathbb{P}(\xi(\alpha) > u_n, \xi(\beta) > u_n) \right) - 1. \end{aligned}$$

Proceeding along the same lines as in the proof of Lemma 2 in [1], we can show that

$$\begin{aligned} & \exp \left(r_n \mathbb{P}(\xi > u_n) + \sum_{j \leq K_n} \sum_{\alpha < \beta; \alpha, \beta \in B_j} \mathbb{P}(\xi(\alpha) > u_n, \xi(\beta) > u_n) \right) - 1 \\ & \leq c \left(\frac{1}{k_n} + n \sum_{s=1}^{\lfloor n/k_n \rfloor} \mathbb{P}(\xi(0) > u_n, \xi(s) > u_n) \right). \end{aligned}$$

Thus, for almost all realization of $(S_n)_{n \geq 0}$,

$$\begin{aligned} & \left| \prod_{j \leq K_n} \mathbb{P}^{(S_n)} (M_{B_j} \leq u_n) - \exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) \right| \\ & \leq c \left(\frac{1}{k_n} + n \sum_{s=1}^{\lfloor n/k_n \rfloor} \mathbb{P}(\xi(0) > u_n, \xi(s) > u_n) \right), \end{aligned}$$

This shows (3.3) by taking the expectations and the triangular inequality.

It remains to prove that

$$\sup_{0 \leq i_1 < \dots < i_p \leq n} \mathbb{E} \left[\left| \exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) - \mathbb{E} \left[\exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) \right] \right| \right] \xrightarrow{n \rightarrow \infty} 0.$$

To do it, we write for any $\varepsilon > 0$,

$$\begin{aligned} & \mathbb{E} \left[\left| \exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) - \mathbb{E} \left[\exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) \right] \right| \right] \\ & = \mathbb{E} \left[\left| \exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) - \mathbb{E} \left[\exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) \right] \right| \mathbf{1}_{|R_{i_1, \dots, i_p}/n - \mathbb{E}[R_{i_1, \dots, i_p}/n]| \leq \varepsilon} \right] \\ & \quad + \mathbb{E} \left[\left| \exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) - \mathbb{E} \left[\exp \left(-\frac{R_{i_1, \dots, i_p} \tau}{n} \right) \right] \right| \mathbf{1}_{|R_{i_1, \dots, i_p}/n - \mathbb{E}[R_{i_1, \dots, i_p}/n]| > \varepsilon} \right]. \end{aligned}$$

The first term of the right-hand of the equality is smaller than some function $f(\varepsilon)$, with $f(\varepsilon) \xrightarrow{\varepsilon \rightarrow 0} 0$ whereas the second one is smaller than $2 n^{-2} \varepsilon^{-2} \sup_{0 \leq i_1 < \dots < i_p \leq n} \mathbb{V} [R_{i_1, \dots, i_p}]$, which

converges to 0 as n goes to infinity according to (3.1). This concludes the proof of Lemma 3.2 by taking first the limit over $n \rightarrow \infty$ and then the limit over $\varepsilon \rightarrow 0$. \square

As a consequence of Lemma 3.2, the first and the third terms of the right-hand side of (3.2) converge to 0 as n goes to infinity. To deal with the second one, we write

$$\begin{aligned} & \left| \exp\left(-\frac{R_{i_1, \dots, i_p, j_1, \dots, j_{p'}}}{n} \tau\right) - \exp\left(-\frac{R_{i_1, \dots, i_p} + R_{j_1, \dots, j_{p'}}}{n} \tau\right) \right| \\ &= \exp\left(-\frac{R_{i_1, \dots, i_p} + R_{j_1, \dots, j_{p'}}}{n} \tau\right) \left(\exp\left(\frac{R_{i_1, \dots, i_p}^{j_1, \dots, j_{p'}}}{n} \tau\right) - 1 \right) \\ &\leq \exp\left(\frac{R_{1, \dots, i_p}^{i_p + \ell_n + 1, \dots, n}}{n} \tau\right) - 1, \end{aligned}$$

where the last line comes from the fact that $j_1 - i_p > \ell_n$, with

$$R_{i_1, \dots, i_p}^{j_1, \dots, j_{p'}} = \#(\{S_{i_1}, \dots, S_{i_p}\} \cap \{S_{j_1}, \dots, S_{j_{p'}}\}) = R_{i_1, \dots, i_p} + R_{j_1, \dots, j_{p'}} - R_{i_1, \dots, i_p, j_1, \dots, j_{p'}}.$$

Since $\ell_n \geq 0$, we get

$$\begin{aligned} \sup \left| \exp\left(-\frac{R_{i_1, \dots, i_p, j_1, \dots, j_{p'}}}{n} \tau\right) - \exp\left(-\frac{R_{i_1, \dots, i_p} + R_{j_1, \dots, j_{p'}}}{n} \tau\right) \right| \\ \leq \sup_{i \leq n} \exp\left(\frac{R_{1, \dots, i}^{i+1, \dots, n}}{n} \tau\right) - 1, \quad (3.4) \end{aligned}$$

where the supremum in the left-hand side is taken over all integers $0 \leq i_1 < \dots < i_p < j_1 < \dots < j_{p'} \leq n$, with $j_1 - i_p > \ell_n$. Using the fact that $R_{1, \dots, i}^{i+1, \dots, n} = R_{1, \dots, i} + R_{i+1, \dots, n} - R_{1, \dots, n}$ and following [10], we have $\sup_{i \leq n} \frac{R_{1, \dots, i}^{i+1, \dots, n}}{n} \xrightarrow[n \rightarrow \infty]{} 0$ a.s.. This, together with (3.4) implies

$$\sup \left| \mathbb{E} \left[\exp\left(-\frac{R_{i_1, \dots, i_p, j_1, \dots, j_{p'}}}{n} \tau\right) \right] - \mathbb{E} \left[\exp\left(-\frac{R_{i_1, \dots, i_p} + R_{j_1, \dots, j_{p'}}}{n} \tau\right) \right] \right| \xrightarrow[n \rightarrow \infty]{} 0$$

and concludes the proof of Proposition 3.1. \square

When $\alpha > 1$ and when the $\xi(s)$'s are i.i.d., it is proved in [5] (Proposition 1) that $(\xi(S_n))_{n \geq 0}$ does not satisfy the $\mathbf{D}(u_n)$ condition. The same holds when the $\xi(s)$'s only

satisfy the $\mathbf{D}(u_n)$ and $\mathbf{D}'(u_n)$ conditions.

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