

# On the growth order of a Stationary mean zero martingale

$$E \left| \sum_{i=1}^n d_i \right| \leq$$

$$c_1 E \sqrt{\sum_{i=1}^n d_i^2} \leq$$

$$c_1 c_2 E \sqrt{\sum_{i=1}^n y_i^2} \leq$$

$$c_1 c_2 c_3 E \max_{j=1}^n \left| \sum_{i=1}^j y_i \right| \leq$$

$$2c_1 c_2 c_3 K_y(n) =$$

$$2c_1 c_2 c_3 K_d(n) =$$

Where

$$K_d^{-1}(x) = \frac{x^2}{\int_0^x E|d|1(|d| > u)du}$$