Efficient and passive learning of networked dynamical systems driven by non-white exogenous inputs

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Abstract

We consider a networked linear dynamical system with $p$ agents/nodes. We study the problem of learning the underlying graph of interactions/dependencies from observations of the nodal trajectories over a time-interval $T$. We present a regularized non-casual consistent estimator for this problem and analyze its sample complexity over two regimes: (a) where the interval $T$ consists of $n$ i.i.d. observation windows of length $T/n$ (restart and record), and (b) where $T$ is one continuous observation window (consecutive). Using the theory of $M$-estimators, we show that the estimator recovers the underlying interactions, in either regime, in a time-interval that is logarithmic in the system size $p$. To the best of our knowledge, this is the first work to analyze the sample complexity of learning linear dynamical systems driven by unobserved not-white wide-sense stationary (WSS) inputs.

1 INTRODUCTION

A networked linear dynamical system (LDS) is a network of agents/nodes, each of whose state evolves over time (in discrete or continuous steps) as a linear function of an external excitation and the states of its neighboring nodes in the network. The framework of LDS has been used to model dynamics in systems biology (Porreca et al., 2008; Koh et al., 2009), financial markets (Sandefur, 1990), energy (Inchauspe et al., 2015), transportation (Stathopoulos and Karlaftis, 2003) and other critical networks (Ascione et al., 2013; Kroutikova et al., 2007). Learning the dependencies, or topology learning, in a networked LDS is crucial for inference of influence pathways and subsequent control for the corresponding networks. As such, strategies to recover the underlying network structure from nodal time-series in LDS have been researched and can be classified into two categories: active and passive. Active learning involves efficient manipulation or interventions of nodal dependencies and injecting exogenous inputs into the LDS to infer the edges in the network by identifying the resulting changes (Dankers et al., 2015). Passive methods, on the other hand, use historical or streaming time-series of nodal states to infer the underlying topology. Our work falls within the domain of passive structure estimation. Very few works discuss learning such systems but are limited to the asymptotic regime (infinite sample limit). Examples include Materassi and Salapaka (2012); Talukdar et al. (2015, 2020).

Prior Work: Tractable passive topology learning in networked LDS and Vector Auto-Regressive processes (VAR) has been shown using the framework of $l_1$-regularized regression (Basu et al., 2015; Loh et al., 2012) and references therein, where the focus is on extending the results from the static Lasso or Graphical Lasso (Tibshirani, 1996; Friedman et al., 2008; Meinshausen and Bühlmann, 2006) to one with correlated samples, by showing that properties such as Restricted strong convexity hold. A similar approach for continuous time stochastic differential equation has been studied in Bento et al. (2010). A graphical model for VAR processes, without performance guarantees, has been proposed in Songsiri et al. (2010). Least squared regression based identification of unstable dynamical systems using a single trajectory has been studied in Simchowitz et al. (2018); Parandehbeh et al. (2018). However, these algorithms rely on the assumption that unobserved exogenous inputs to the system are i.i.d. or white Gaussian noise, or that the exogenous inputs are observed (Fattahi and Sojoudi, 2018; Fattahi et al., 2019).
Temporally correlated inputs: Learning networks excited by temporally correlated inputs is necessary to extend prior work restricted to learning under i.i.d inputs. Examples of systems excited by colored inputs include power grids, thermal networks of buildings [Talukdar et al. 2020]; Materassi and Innocenti (2010), as well as time-series of air quality, stock market, and magnetoencephalography datasets [Dahlhaus 2000 Tank et al. 2015 Bach and Jordan 2004].

On learning networked LDS with temporally correlated but unobserved inputs, Dahlhaus (2000); Jung et al. (2015); Tank et al. (2015) relate the Conditional Independence Graph (CIG) to the support structure of the inverse Power Spectral Density (PSD) of the states. However this is insufficient for true topology recovery as the CIG includes additional edges, Materassi and Salapaka (2012). Talukdar et al. (2020) presents a consistent algorithm for exact recovery in this setting using non-causal regression (Wiener filter), that forms the starting point for the analysis in this article. Quinn et al. (2015) recovers the underlying topology in networked LDS using the framework of directed mutual information. However, these works do not provide guarantees for guarantees in the finite sample regime, aside from numerical examples.

The overarching goal of this work is thus to provide a structure learning algorithm for networked LDS driven by temporally-correlated inputs, with guarantees on its performance for finite lengths of state trajectories. We present a regularized Wiener filter estimator for this problem and determine the observation window $T$ necessary to guarantee correct estimation over two regimes: (a) where $T$ consists of $n$ i.i.d. observation windows of length $T/n$ (restart and record), and (b) where $T$ is one continuous observation window (consecutive).

The rest of the article is organized as follows. In Section 2.2 we describe the mathematical model of networked linear dynamical system and our consistent learning algorithm. The main results are presented in Theorems 2.1 2.2. Section 3 contains results on M-estimators used in the proof of our theorems, with sketches of proofs in Section 4. Section 6 contains simulation results, and Section 7 summarizes the article and includes potential extensions and generalizations.

2 MAIN RESULTS

Consider a graph $G = (V, E)$ of $p + 1$ nodes in set $V = \{1, \ldots, p+1\}$ and undirected edge set $E \subseteq V \times V$. We denote the set of two-hop neighbors in $G$ by set $E_M$ where $E_M = \{(i,j)\mid (ij) \in E \text{ or } \exists k, \text{ s.t. } (ik), (jk) \in E\}$ (see Fig 1). Note that $E_M \setminus E$ is the set of ‘strict’ two-hop neighbors in the graph $G$, that do not form edges in $E$. Each node $i \in V$ is associated with a real-valued scalar state variable $\{x_i(k), k \in \mathbb{Z}\}$ that evolves in discrete time $t$ according to the following linear dynamical equation:

$$x_i(k+1) = h_{ii}x_i(k) + \sum_{(ij) \in E, j \neq i} h_{ij}x_j(k) + e_i(k), \quad (1)$$

where, $\{e_i(k), k \in \mathbb{Z}\}$, is an exogenous input. While samples of $x_i(k)$ are correlated in time due to the system dynamics, prior work on guaranteed learning of networked LDS include only temporally uncorrelated or white excitations/inputs $e_i(k)$. In this work, we consider $e(k)_{k \in \mathbb{Z}} = [e_1(k) \ldots e_{p+1}(k)]^T$ to be a zero-mean Wide-Sense Stationary (WSS) Gaussian process, uncorrelated across nodes, i.e., $\forall k_1, k_2, \tau \in \mathbb{Z}, \mathbb{E}[e(k_1)] = \mathbb{E}[e(k_2)] = 0$, and $\mathbb{E}[e(k_1 + \tau)e(k_1^T)] = \mathbb{E}[e(k_2 + \tau)e(k_2^T)]$. The time-series vector $x(k)_{k \in \mathbb{Z}} = [x_1(k) \ldots x_{p+1}(k)]^T \in \mathbb{R}^{p+1}$ is thus a zero mean jointly Gaussian WSS processes.

The frequency domain representation of Eq.1 is obtained by taking the Z-transform $(Z[\cdot])$ on both sides of Eq.1. Substituting $z = e^{j\tau}$ for a frequency $f \in [0, 2\pi)$, and rearranging for $X_i(f) := [z_i(x_i)_{\tau = e^{j\tau}}$, we obtain the following:

$$X_i(f) = \sum_{(ij) \in E, j \neq i} H_{ij}(f)X_j(f) + P_i(f), \quad (2)$$

$$H_{ij}(f) := [Z[h_{ij}(z - Z[h_{ii}]^{-1}')]_{z = e^{j\tau}}, (ij) \in E,$n

$$P_i(f) := [Z[e_i(z - Z[h_{ii}]^{-1}')]_{z = e^{j\tau}}.$$ Here, $H_{ij}(f)$ is a linear time-invariant filter. Note that each edge $(ij) \in E$ corresponds to non-zero transfer functions $H_{ij}$ and $H_{ji}$, that may be different.

Given time-series of $x(k)$, we define the lagged correlation matrix $R_{x}(\tau)$ for $\tau \in \mathbb{Z}$, and its Discrete Time Fourier Transform (DTFT), namely, power spectral density $\Phi_x$, at frequency $f$ as

$$R_{x}(\tau) = \mathbb{E}[x(\tau)x^T(0)], \quad \Phi_x = \mathcal{F}(R_{x}(\tau)) = \lim_{m \to \infty} \sum_{m = -m}^{m} R_{x}(\tau) e^{-j\tau f}. \quad (3)$$

Topology Learning: Consider $n$ state trajectories of all the nodes in $V$ for the graph $G = (V, E)$ excited by unobserved WSS (temporally correlated) inputs, such that the $r^{th}$ state trajectory (x$r$) has $N$ samples. Let $T = n \times N$ be equal to the total observation window. For the $r^{th}$ state trajectory, define the Discrete Fourier Transform (DFT) $X_r^*$ is

$$X_r^* = \frac{1}{\sqrt{N}} \sum_{k=0}^{N-1} x_r^*(k)e^{-j\tau f}, \quad X_r^* = \frac{1}{\sqrt{N}} \sum_{k=0}^{N-1} x_r^*(k)e^{-j\tau k}, \quad \text{where} \quad x_r^*(k) = x_r(k)$$

where $x_r(k) \in \mathbb{R}$ for $i \in \{0, \ldots, N-1\}$ unless explicitly mentioned.
where, $r \in \{1, \ldots, n\}$, $x_r^\top = [x_r^T, \ldots, x_{r-1}^T, x_{r+1}^T, \ldots, x_n^T]^T$. Construct $\mathcal{Y} = [X_1^\top, \ldots, X_n^\top]^\top \in \mathbb{C}^n$ and $\mathcal{X} = [X_1^\top, \ldots, X_n^\top, x_{r+1}^\top] \in \mathbb{C}^{n+1}$ respectively. We assume that $\mathcal{X}$ and $\mathcal{Y}$ are column-normalized, that is, 
$$\frac{\|\mathcal{Y}\|_2}{\sqrt{n}} \leq 1, \quad \frac{\|\mathcal{X}(\tau, l)\|_2}{\sqrt{n}} \leq 1, \quad \forall l \in \{1, \ldots, p\}. \quad (5)$$

Column-normalization is a common data pre-processing step encountered in practice to scale the nodal state trajectories prior to regression. Eq. (5) is not necessary for Eq. (4) to be stable. For any quantity $\beta \in \mathbb{C}$, we use $\Re(\beta)$ and $\Im(\beta)$ to denote its real and imaginary components.

We list the following result from Talukdar et al. (2020) that enables consistent estimation of all edges in $E$ (as described in Figure 1), using nodal state trajectories.

**Lemma 2.1 (Talukdar et al. 2020).** For $i \in \mathcal{V}$ of a well-posed networked LDS, the Wiener filter $W_i$ in Eq. (6) satisfies (a) $W_i[j] \neq 0$ if and only if $(ij) \in E_M$ (b) for $(ij) \in E_M$, $\Re(W_i[j]) \neq 0$ if and only if $(ij)$ is a true edge in $G$.

$$W_i = \lim_{n,N \to \infty} \arg \min_{\beta \in \mathbb{C}^p} \frac{1}{2n} \|\mathcal{Y} - \mathcal{X}\beta\|_2^2. \quad (6)$$

The proof of Lemma 2.1 (see Talukdar et al. 2020 for details) follows by showing that $W_i[j] = -[\Phi_x^\top(i, i)]^{-1}\Phi_x^\top(i, j)$. The result then follows from algebraic properties of $\Phi_x^{-1}$ (inverse power spectral density) derived from Eq. (2). It is worth noting that, in the time-domain, Eq. (5) is equivalent to a non-causal regression of the time-series, termed as “Wiener filter” (Materassi and Salapaka 2012). This is effectively a non-causal extension of the connection between the inverse covariance matrix and the neighborhood regression used in learning static Gaussian graphical models (Friedman et al. 2008; Meinshausen and Bühlmann 2006; Ravikumar et al. 2008).

For the finite sample regime, we study the problem of estimating edges $\hat{E}$ such that $\mathbb{P}(\hat{E} = E) \geq 1 - \epsilon$ for any user-defined threshold $\epsilon \in (0, 0.5)$. Estimating $\Phi_x$ and then inverting it requires significant amount of data in the high dimensional setting. Instead, we use a regularized version of Eq. (6) as our graph estimator.

### 2.1 Regularized Wiener Filter Estimator

We propose a Regularized Wiener Filter Estimator $\hat{W}_i$ for a node $i \in \mathcal{V}$ as follows:

$$\hat{W}_i(\lambda) = \arg \min_{\beta \in \mathbb{C}^p} \frac{1}{2n} \|\mathcal{Y} - \mathcal{X}\beta\|_2^2 + \lambda \|\beta\|_1, \quad (7)$$

where, $\lambda > 0$ is the regularization parameter. As $\beta \in \mathbb{C}^p$, $\|\beta\|_1$ is equal to the 1,2-group norm over $[\Re(\beta), \Im(\beta)]$. For thresholds $\tau_1, \tau_2$, we construct sets

$$\hat{E}_M := \{(ij)||\hat{W}_i[j]| + |\hat{W}_j[i]| \geq \tau_1\},$$

$$\hat{E} := \{(ij)|(ij) \in \hat{E}_M, |\Re(\hat{W}_i[j])| + |\Im(\hat{W}_j[i])| \geq \tau_2\}. \quad (8)$$

In the remaining of the article, we find sufficient conditions on $n$, $N$ and $\lambda$ and fix thresholds such that $\mathbb{P}(|E = \hat{E}| \geq 1 - \epsilon$, for given $\epsilon \in (0, 0.5)$.

We consider two settings for the state trajectories:

(i) **Restart & Record (i.i.d):** The $n$ trajectories of length $N$ each are independent. Here, we start recording and then stop recording after collecting $N$ measurements. For the next trajectory, we restart the recording again with a random state initialization and collect the measurements. Hence, it is a process of restart and record, and the trajectories are i.i.d.

(ii) **Consecutive (non i.i.d):** In the second and more realistic setting, we consider the $n$ state trajectories to be consecutive, i.e., the trajectories of length $n \times N$ correspond to $n$-length intervals from a single larger trajectory of length $N$. See Figure 2 for the two settings considered in this article.

![Figure 2](image-url)

(a): Restart & Record
(b): Consecutive

**Figure 2:** (a) i.i.d trajectories are generated using restart & record (b) a single trajectory is generated for the non i.i.d, consecutive setting.

### 2.2 Main Results

The error in topology learning (see Eq. 8) arises due to the finite $N$ in computing $\hat{X}$ in Eq. 4 as well as the finite $n$ in estimating $\hat{W}_i$ in Eq. 7. For our analysis, we consider the following non-zero parameters of the LDS.
over graph $G = (V, E)$.

$$L = \min_{i \in V} (\Phi_x^{-1}); U = \max_{i \in V} (\Phi_x^{-1}); \quad d = \max_{i \in V} \deg_{E_M}(i);$$

$$C > 0, \delta > 1, \text{s.t.} \|R_x(\tau)\|_2 \leq C\delta^{-|\tau|}, \quad \tau \in \mathbb{Z};$$

$$m_i = \min_{j((i)j) \in E} |W_{ij}|, \quad m = \arg \min_{i \in V} m_i.$$  \hfill (9)

Note that under persistently exciting inputs, $\Phi_x$ is a positive definite matrix almost surely at all frequencies (Materassi and Salapaka, 2012). Further, $G$ is a connected network. Hence, under standard well-posedness assumptions, $(I - H)$ and $\Phi_p^{-1}$ in Eq. 3 are full-rank and $L \geq 0$. Using norm bounds for matrix products, $L$ and $U$ can be bounded in terms of maximum and minimum eigen-values of $(I - H^*)(I - H)$ and $\Phi_p^{-1}$. $C, \delta$ relate to the rate of decay of temporal correlation in the system states. Higher values of $C$ and $\delta^{-1}$ imply greater temporal correlation. $d$, the maximum degree due to edges in $E_M$, is upper-bounded by the square of the maximum nodal degree in $G = (V, E)$.

The following two theorems bound the errors in estimating $W_i$ by regression (Eq. (7)), for restart & record (i.i.d.), and consecutive (non-i.i.d.) trajectories respectively.

**Theorem 2.1 (rest start & record - squared error).** Let $\epsilon_1 > 0$, $i \in V$, $d \geq \frac{4CU\delta^{-1}}{(1-\delta^{-1})^2}$, and $\max\{\frac{1}{c} \log \frac{d}{\epsilon_1} \}, (3456)^2(\frac{L}{\sqrt{\epsilon_1}} + 0.5) \log(2p)d, 3(6144)^2 \frac{L^2}{d} \log(\frac{\delta p^2}{\epsilon_1}) + \frac{1}{m^2}\} \geq \lambda$ holds with a probability of at least $1 - \epsilon_1$, $c, c'$ are universal positive constants and $U, L, C, \delta, m, d$ are defined in Eq. 3.

**Theorem 2.2 (consecutive- squared error).** Let $\epsilon_1 > 0$ such that $\epsilon_1 \geq \frac{\epsilon}{2}$ and $i \in V$. For $d \geq \frac{4CU\delta^{-1}}{(1-\delta^{-1})^2}$, and $\max\{\frac{33^2 \log p^2}{\epsilon_1} + 0.5 + 4\frac{CU\delta^{-1}}{\epsilon_1}^2, 2\log(\frac{1}{m^2}) \}, (3 + 24\sqrt{3}UC(\delta - 1)^{-1})(6144)^2 \frac{L^2}{d} \log(\frac{\delta p^2}{\epsilon_1}) + \frac{1}{m^2}\} \geq \lambda$ holds with a probability of at least $1 - \epsilon_1$, $c, c'$ are universal positive constants. $U, L, C, \delta, m_i, d$ are defined in Eq. 3.

Using Theorems 2.1 and 2.2 we give the correctness of the thresholding procedure listed in Eq. 8.

**Theorem 2.3 (structure learning).** Let $\epsilon > 0$, and $d \geq \frac{4CU\delta^{-1}}{(1-\delta^{-1})^2}$, with constants $U, L, C, \delta, m, d$ defined in Eq. 3 and universal positive constants $c, c'$. Construct an undirected edge set $E_M$ and $E$ as per Eq. 8 with thresholds $\tau_1 = \tau_2 = m$. Then $E = \hat{E}$ holds with a probability of at least $1 - \epsilon$, if (a) ‘restart & record’ (i.i.d.): $d \geq \frac{m}{1536U\sqrt{\epsilon_1}} \geq \lambda$. 4. $\sqrt{\frac{33\log(p^2/\epsilon_1)}{nL}} \geq \max\{1/c \log \frac{d}{\epsilon_1}, (3456)^2(\frac{L}{\sqrt{\epsilon_1}} + 0.5) \log(2p)d, 3(6144)^2 \frac{L^2}{d} \log(\frac{\delta p^2}{\epsilon_1}) + \frac{1}{m^2}\} \geq \lambda$.

The proofs of Theorems 2.1, 2.2 and 2.3 are provided in Section 4. These proofs are based on the theory of M-estimators Negahban et al. (2012), for the complex-valued regression problem. It is worth mentioning that when the $n$ trajectories are consecutive, i.e., they correspond to a single time-series, the DFT coefficients in Eq. 4 are correlated, as against being i.i.d. in the ‘restart & record’ setting. The derivation of sample complexity in the ‘consecutive’ setting requires concentration results for correlated Gaussian variables, which are more involved and less sharp than comparable results in the i.i.d. setting, as discussed later. In the next section, we present the theory of M-estimators Negahban et al. (2012) in the complex domain, necessary to prove our results for correct structure recovery.

### 3 M-ESTIMATOR BASED ANALYSIS OF REGULARIZED WIENER FILTER

The regularized Wiener filter estimator Eq. 7 belongs to a class of regularized $M$-estimators. Note that the regularizer $(\|\cdot\|_1)$ in Eq. 7 satisfies decomposability property with respect to the following complex-valued subspaces: $\mathcal{M} = \{v \in \mathbb{C}^p|v(j) = 0 \text{ if } W_i(j) = 0\}$, $\mathcal{M}_4 = \{v \in \mathbb{C}^p|v(j) = 0 \text{ if } W_i(j) \neq 0\}$ for a node $i \in V$. That is, $\|v\|_1 = \|w_{M_i}\| + \|v_{M_i}\|_1$, where $w_{M_i}, v_{M_i}$ are the projections of $v$ on $\mathcal{M}$ and $\mathcal{M}_4$. We follow the approach in Negahban et al. (2012) to bound the error

$$\hat{\Delta} := \hat{W}_i(\lambda) - W_i.$$  \hfill (10)

Negahban et al. (2012) states that two conditions are sufficient to control the error $\|\hat{\Delta}\|_2$.

**First condition (\lambda choice):** $\lambda \geq \frac{1}{n} \|X^H(Y - XW_i)\|_\infty$.  \hfill (11)

Eq. 11 ensures that $\hat{\Delta}$, defined in Eq. 10, belongs to the set

$$D(W_i) = \{\Delta \in \mathbb{C}^p | \|\Delta_{M_i}\|_1 \leq 3\|\Delta_{M}\|_1\}.$$  \hfill (12)

**Second condition (restricted eigenvalue property):**

$$\frac{1}{n} \|X\Delta\|^2_2 \geq \kappa_0 \|\Delta\|^2_2, \forall \Delta \in D(W_i).$$  \hfill (13)

The following proposition, similar to Theorem 1 in Negahban et al. (2012), bounds the error $\|\hat{\Delta}\|_2$. 

Using Theorems 2.1 and 2.2 we give the correctness of the thresholding procedure listed in Eq. 8.
Proposition 1. For the regularized Wiener filter estimator defined in Eq. 7, \( \|W_i - W_i\|_2 \leq (\frac{n}{\sqrt{\lambda}}) \), whenever Eq. 11 and Eq. 13 hold.

For completion, we outline a proof of Eq. 12 and Proposition 1 for complex-valued variables in Section 2 of the Supplementary material, following the real-valued analysis in Negahban et al. (2012).

We now show that Eq. 11 and Eq. 13 hold, for both restart & record (i.i.d.) and consecutive (non-i.i.d.) trajectories. These results are then used to prove Theorems 2.1 and 2.2.

Restart & record (i.i.d.) trajectories:

Lemma 3.1. Suppose \( \epsilon_3 > 0 \). Let rows in \( \{X_i\}_{i=1}^n \) and \( \{X_i^2\}_{i=1}^n \) be defined in Eq. 4 be i.i.d. If \( \lambda \geq 4\sqrt{\frac{3\log(4\epsilon/\epsilon_3)}{nL}} \), then \( \lambda \geq \frac{2}{n} \|\mathcal{X}^H(Y - \mathcal{X}W_i)\|_\infty \) holds with a probability of at least 1 - \( \epsilon_3 \).

Lemma 3.2. Suppose \( \epsilon_2 > 0 \) be given. Let rows in \( \{X_i\}_{i=1}^n \) and \( \{X_i^2\}_{i=1}^n \) be defined in Eq. 4 be i.i.d. If \( n \geq \max\{\frac{1}{\epsilon} \log \frac{2c}{\epsilon_2}, (3546)(\frac{U}{\epsilon} + 0.5) \log(2p)d\} \), \( N \geq \frac{4C\epsilon \lambda^{-1}}{1-\epsilon} \), then Eq. 13 holds with \( \kappa = \frac{1}{256\delta} \), with a probability of at least 1 - \( \epsilon_2 \).

The proofs for Lemmas 3.1 and 3.2 are provided in Section 3 and uses concentration bounds for Gaussian random variables.

Consecutive (non i.i.d.) trajectories:

Lemma 3.3. Suppose \( \epsilon_3 > 0 \). Assume that both \( \{X_i\}_{i=1}^n \) and \( \{X_i^2\}_{i=1}^n \) defined in Eq. 4 are non i.i.d. If \( \lambda \geq 4\sqrt{\frac{3\log(4\epsilon/\epsilon_3)}{nL}} \), then \( \lambda \geq \frac{2}{n} \|\mathcal{X}^H(Y - \mathcal{X}W_i)\|_\infty \) holds with a probability of at least 1 - \( \epsilon_3 \).

Lemma 3.4. Suppose \( \epsilon_2 > 0 \) such that \( \epsilon_2 \geq \frac{1}{p} \).

Assume that both \( \{X_i\}_{i=1}^n \) and \( \{X_i^2\}_{i=1}^n \) defined in Eq. 4 are non i.i.d. Then, if \( n \geq \max\{32^2 \log p(\frac{U}{\epsilon}) + 0.5 + 4\sqrt{\frac{C\epsilon}{}\delta^{-1}}), 2 \log(\frac{4p^2}{\epsilon_2^2 - \epsilon_3^2})\} \), \( N \geq \frac{4C\epsilon \lambda^{-1}}{1-\epsilon} \), then \( \frac{1}{n} \|\mathcal{X}^H\|_2 \geq \kappa \|\Delta\|_2 \), holds for all \( \Delta \in \mathcal{D}(W_i) \) with \( \kappa = \frac{1}{256\delta} \), with a probability of at least 1 - \( \epsilon_2 \).

The proofs for Lemmas 3.3 and 3.4 are provided in Section 3 of the Supplementary material.

4 PROOF OF MAIN THEOREMS

To prove the main theorems for structure learning, we use the M-estimator lemmas from the previous section for the regularized Wiener filter at each node, under both i.i.d. and non-i.i.d. trajectories, and then apply the Union bound for all nodes.

Proof of Theorem 2.1 For \( n \geq \max\{\frac{1}{c} \log \frac{4\epsilon}{\epsilon_1}, (3456)^2\} \), with \( U + 0.5 \) \log (2p) \), and \( N \geq \frac{4C\epsilon \lambda^{-1}}{1-\epsilon} \), we apply Lemma 3.2 with \( \epsilon_2 = \frac{\epsilon}{p} \), then Eq. 13 holds with probability of at least 1 - \( \epsilon_2 \). Here, \( \kappa = \frac{1}{256\delta} \). With \( \lambda \geq 4\sqrt{\frac{3\log(8\epsilon/\epsilon_3)}{nL}} \), apply Lemma 3.1 with \( \epsilon_3 = \frac{\epsilon}{p} \), then Eq. 11 holds with probability of at least 1 - \( \epsilon \). It follows from Proposition 3.1 that, \( \|\hat{W}_i - W_i\|_2 \leq (\frac{2}{\sqrt{\lambda}}) = (768U\sqrt{\lambda}) \). Take \( \lambda \leq \frac{m}{1536\sqrt{\delta}} \). For \( n \geq \frac{3(644)^2U^2d^2 \log^2 \frac{8\epsilon}{\epsilon_3}}{L} \), \( 4\sqrt{\frac{3\log(8\epsilon/\epsilon_3)}{nL}} \) is smaller than \( \frac{m}{1536\sqrt{\delta}} \). Thus, \( \|\hat{W}_i - W_i\|_2 \leq \frac{m}{2} \) holds with a probability of at least 1 - \( \epsilon_1 \).

Proof of Theorem 2.2 Here, we combine the results of Lemma 3.4 with \( \epsilon_2 = \frac{\epsilon}{p} \) and Lemma 3.3 with \( \epsilon_3 = \frac{\epsilon}{p} \). The rest of the proof is analogous to proof of Theorem 2.1

5 PROOFS OF M-ESTIMATOR LEMMAS FOR ‘RESTART & RECORD’ (I.I.D.) TRAJECTORIES

The regularized regression in Eq. 7 involves working with complex-valued random variables \( X_i, X_i^2 \) defined in Eq. 4 for a node \( i \in V \). Their probability distribution
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is as follows,

\[ \Phi_x = \begin{bmatrix} \hat{\Phi}_i \\ \hat{\Phi}_i \end{bmatrix}, \]

where,

\[ \Phi_x = \begin{bmatrix} \hat{\Phi}_i \\ \hat{\Phi}_i \end{bmatrix}, \]

Thus, \( X^r \sim \mathcal{N}(0, \hat{\Phi}_1) \) and \( X^f \sim \mathcal{N}(0, \hat{\Phi}_2) \). The following result bounds the difference between \( \Phi_x \) and \( \Phi_2 \) (see Eq. 3) for a N-length trajectory, and is used in our analysis.

**Lemma 5.1.** If \( N > \frac{4CL\delta^{-1}}{(1-\delta)^2} \), then \( \| \Phi_x - \Phi_x \|_2 \leq \frac{1}{2L} \). Moreover, \( \| \Phi_2 - \Phi_2 \|_2 \leq \frac{1}{2L} \), and

\[ \frac{1}{2L} \| v \|_2^2 \leq v^H \hat{\Phi}_2 v \leq \left[ \frac{1}{L} + \frac{1}{2L} \right] \| v \|_2^2, \forall v \in \mathbb{C}^p. \]

The proof is provided in Section 1 of the Supplementary material. Next we prove Lemma 3.2 which gives a lower bound on \( \lambda \) used in the regularized Wiener filter estimator. On a high level, the proof uses the Gaussianity of the complex-valued error vector \( E := Y - X W_i \). We use it to identify the Lipschitz constant associated with rows of \( \frac{1}{2} X^H E \), and then determine the lower bound on \( \lambda \) using the union bound.

**Proof of Lemma 5.2** Let \( E := Y - X W_i \). We show that \( \frac{1}{2} X^H E \|_\infty \) is bounded with a high probability and choose \( \lambda > \lambda \) greater than that bound. Separating \( \mathcal{X} = \mathcal{X}_R + i \mathcal{X}_I, \mathcal{E} = \mathcal{E}_R + i \mathcal{E}_I \), into real and imaginary parts (specified by subscripts \( R \) and \( I \) respectively), we have

\[ \| \frac{1}{n} X^H E \|_\infty \leq \| \left( \frac{1}{n} X^R \mathcal{X}^T \mathcal{E} \right) \|_\infty + \| \left( \frac{1}{n} X^R \mathcal{E} \mathcal{X}^T \right) \|_\infty. \]

Let \( E_r := [E_R[1], E_I[1], \ldots, E_R[n], E_I[n]]^T \) with covariance matrix \( C_1 \). Note that \( \left( \frac{1}{n} E_R E_r \right) \sim P \mathcal{E} P \), for some symmetric permutation matrix \( P \), such that its covariance matrix \( C_2 = PC_1 P \). Rewriting \( \left( \frac{1}{n} E_R E_r \right) = C_1^{1/2} \left( \frac{W_R}{W_I} \right) \)

in Eq. 15 where \( \left( \frac{W_R}{W_I} \right) \sim \mathcal{N}(0, I) \), we have

\[ \| \frac{1}{n} X^H E \|_\infty \leq \| \left( \frac{1}{n} X^R X^T \right) \|_\infty + \| \left( \frac{1}{n} X^R X^T \right) \|_\infty. \]

To bound the right side of Eq. 16, we first show that either function is Lipschitz. Consider first \( f(W_R, W_I) := \frac{1}{2} \left( X^R(j, i) X^t(j, i) \right) C_2^{1/2} \left( \frac{W_R}{W_I} \right) \). Then,

\[ \| f(W_R, W_I) - f(W_R, W_I) \|_2 \leq \frac{1}{n} \| \left( \frac{1}{n} X^R \mathcal{X}^t \right) \|_2 \| C_2^{1/2} \| \left( \frac{W_R - W_R}{W_I - W_I} \right) \|_2, \]

Thus, \( f \) is a Lipschitz function with Lipschitz constant \( \sqrt{\frac{3}{2nL}} \). Using Massart (2000)’s result on concentration of Lipschitz functions, we have, for \( t > 0 \),

\[ \mathbb{P} \left( \frac{1}{n} \| \left( \frac{1}{n} X^R \mathcal{X}^t \right) C_2^{1/2} \left( \frac{W_R}{W_I} \right) \|_\infty \geq \sqrt{\frac{3 \log \left( \frac{2n}{L_n} \right)}{nL}} \right) \leq \epsilon_3 \]

(17)

\([>: \text{Lemma 3.2 in the Supplementary material}].\)

Next we prove Lemma 3.2 which ensures the restricted eigenvalue property for matrix \( \mathcal{X} = [X^r_1, \ldots, X^r_T]^T \), where \( X^r_2 \) is computed from the \( r \)th trajectory, as defined in Eq. 4. On a high level, each row in \( \mathcal{X} \) can be divided into real and imaginary components, that are each Gaussian variables with known covariance matrices. The proof then follows by merging bounds on the restricted eigenvalue property of Gaussian real-valued matrices.

**Proof of Lemma 3.2** Separating into real and imaginary parts, we have:

\[ \| \Delta^r \|_2^2 = \| (X_R + iX_I) (\Delta_R + i\Delta_I) \|_2^2 \]

\[ = \| X_R v \|_2^2 + \| X_I v \|_2^2, \]

where \( X_1 := [X_R - X_I], X_2 := [X_I X_R], \) and \( v = (\Delta_R + \Delta_I)^T \).

For simplicity, in this proof we drop the superscript \( r \) in \( X^r_1 \) and \( X^r_2 \). Note that the rows of \( X_1 \) and \( X_2 \) are i.i.d. samples of the real random vectors, \( [X^r_1]_l \) and \( [X^r_2]_l \), respectively. To show that \( \frac{1}{2} \| \Delta^r \|_2^2 \geq \kappa \| \Delta^r \|_2^2 \) holds for all \( \Delta \in \mathcal{D}(W_i) \) with high probability, we prove the restricted eigenvalue property for group structured norms on both terms in Eq. 18. Let \( \Sigma \) be the covariance of random vector...
\[
\Sigma = \begin{bmatrix} \Sigma_{11} & \Sigma_{12} \\ -\Sigma_{21} & -\Sigma_{22} \end{bmatrix} = \begin{bmatrix} \mathbb{E}(X_2X_2^T) & \mathbb{E}(X_2Y_2^T) \\ \mathbb{E}(X_2H_2X_2^T) & \mathbb{E}(X_2H_2Y_2^T) \end{bmatrix}.
\]

Thus, \([X_2^Ty_2^T]^T \Sigma [X_2^Ty_2^T]^T\) and \([X_2^Ty_2^T] (X_2^Ty_2^T)^T\) have means \(0\) and covariance \(\Sigma_1\) and \(\Sigma_2\), respectively, where,

\[
\Sigma_1 = \begin{bmatrix} \Sigma_{11} & -\Sigma_{12} \\ -\Sigma_{21} & -\Sigma_{22} \end{bmatrix},
\Sigma_2 = \begin{bmatrix} \Sigma_{12} & \Sigma_{21} \\ \Sigma_{21} & \Sigma_{22} \end{bmatrix}.
\]

Using Eq. \[20\], the definition of \(\hat{\Phi}_\tau := \mathbb{E}(X_\tau^T X_\tau^H)\), for \(v := [\Delta^T, \Delta^T]^T\), it follows that,

\[
v^\top(\Sigma_1 + \Sigma_2)v = \Delta^T \hat{\Phi}_\tau \Delta \quad (\because \Sigma_1 + \Sigma_2 = \begin{bmatrix} (\hat{\Phi}_\tau)_R & (\hat{\Phi}_\tau)_J \\ (\hat{\Phi}_\tau)_J & (\hat{\Phi}_\tau)_R \end{bmatrix})
\]

\[
\Rightarrow \frac{1}{2\nu} |\Delta|^2 \leq v^T(\Sigma_1 + \Sigma_2)v \leq \left[ \frac{1}{\nu} + \frac{1}{2\nu} \right] |\Delta|^2
\]

Thus, \(\lambda_{\min}(\Sigma_1 + \Sigma_2)^{1/2} \leq \frac{1}{2\nu} \), and \(\rho(\Sigma) \leq \rho(\Sigma_1 + \Sigma_2) \leq \|\Sigma_1 + \Sigma_2\|_2 = \|\hat{\Phi}_\tau\|_2 \leq \sqrt{\frac{1}{\nu} + \frac{1}{2\nu}}.\) Thus, Eq. \[22\] is, \(\frac{1}{\sqrt{n}} \|X\Delta\|_2 \geq \frac{\lambda_{\max}}{\sqrt{n}} \|\Delta\|_2\) and Eq. \[13\] holds with \(\kappa = \frac{1}{2\nu}\) with a probability of at least \(1 - \epsilon_2\).\]

The proofs of M-estimator conditions for consecutive (non-i.i.d.) trajectories (Lemmas 3.3 and 3.4) follow on similar lines, albeit with different concentration results, and are detailed in Section 3 of the supplementary material.

6 NUMERICAL RESULTS

We demonstrate the numerical implementation of recovering topology on a Desktop PC with Intel Xeon E5-1620 Processor (8x 3.7 GHz) and 32 GB RAM. We considered a two-dimensional square grid \(G\) with \(p + 1\) nodes and generate samples for Eq. \[1\] with exogenous input \(c(k) = 5s_p[w(k) - 0.3w(k-1)]\), where \(w(k)\), \(w(k-1)\) are sampled from a standard Normal distribution, \(s_p \in \mathbb{R}^{(p+1) \times (p+1)}\) is a diagonal matrix containing constants; \(h \in \mathbb{R}^{(p+1) \times (p+1)}\) is a weighted adjacency matrix. The scaling \(s_p\) is chosen such that \(\hat{X}\) and \(\hat{Y}\) in the estimator are column-normalized.

We reconstruct the topology with a probability of at least \(1 - \epsilon\), where \(\epsilon = 0.05\). The numerical experiments are conducted in MATLAB R2020b.

For a choice of \(n\), we generate \(n\) trajectories, either independently (restart & record) or taken as consecutive intervals of a larger trajectory (consecutive). Each trajectory is of length \(N = \frac{4C(U\delta)^{\lambda}}{(1-\delta)^{1-\eta}}\), rounded to the nearest integer. From the trajectories, we compute the samples \(\{X_i^T, Y_i^T\}_{i=1}^n\) for all the nodes \(i \in V\) at frequency \(f = \frac{2\pi}{\lambda}\).

The Regularized Wiener Filter Estimator is solved using CVXR [Grant and Boyd 2014], with \(\lambda = 4\sqrt{\frac{3\log(b_p^2/\epsilon)}{nL}}\) if trajectories are i.i.d. \(\lambda = \)
4\sqrt{(3+24\sqrt{3}UC(\delta-1)^{-1}) \log(8p^2/\epsilon)} $ if trajectories are non-i.i.d. The chosen value of $\lambda$ correspond to the minimum sufficient condition present in Theorem’s 2.3 for the i.i.d. and consecutive settings, respectively.

After solving for $\hat{W}_i$, we construct $\hat{E} = \{(i,j)|\|3(\hat{W}_i[j])| + |3(\hat{W}_j[i])| \geq m\}$ (m defined in Eq. 9). The relative error in reconstructing the topology is defined as the sum of false positive and false negatives. $n_{\text{min}}$ is the minimum value of $n$ such that relative error is zero for 45 out of 45 random trials.

The values of $n_{\text{min}}$ for various values of $p$ and $\delta$ for the i.i.d. and non-i.i.d. cases are shown in Figure. 3. In Figure 3(b), the correlation strength $\delta^{-1}$ of the trajectories is high, and consequently $N$ is large. For small $\delta^{-1}$, the length of each trajectory can be reduced significantly for reconstructing the topology. For example, in Figure 3(c), $N$ is much smaller. Further, $n_{\text{min}}$ is of the order of $\approx 10^7$ rather than a more conservative estimate of $\approx 10^{16}$ as provided by the main theorems.

**Numerical Comparison with prior work:** We give empirical comparison with frequency-domain based gLasso-estimator in Jung et al. (2015) and unregularized regression in Talukdar et al. (2020) for a two-dimensional square grid containing 16 nodes. Note that Jung et al. (2015) does not lead to correct recovery as Conditional Independence Graph (CIG) doesn’t lead to true underlying network. Unlike Talukdar et al. (2020), regularization in our algorithm gives improved exact topology recovery in low sample regime. Figure 4 shows the relative error for different values of $n$. The error is computed by averaging over 200 random trials for each algorithm. Further, for $\epsilon > 0$, the fraction of trials with successful topology reconstruction in our experiments is higher than $1 - \epsilon$.

7 **EXTENSIONS AND PATH FORWARD**

In this article, we presented a regularized Wiener filter estimator to learn the structure of a discrete-time networked LDS. We analyzed the sample complexity of our estimator and showed that it linearly depends on the logarithm of the number of nodes $p$ in two cases, one where trajectories of nodal states are collected in independent observation windows of equal length, and another where the trajectories pertain to a single continuous observation window.

While we discuss our method for first-order discrete-time LDS, our estimator can be extended to learning related networks as highlighted next.

**VAR($\tau$) models with correlated inputs:** Lemma 2.1 and our subsequent analysis follows directly if higher-order delays (at the same node) are included in the LDS Eq. 1. $L, U$ and the sample complexity will need to be changed accordingly.

**Continuous time LDS:** Considering a fixed sampling time $\Delta T$ and a time-discretization function, the continuous time LDS can be converted to a discrete-time LDS with related frequency domain-representation (Talukdar et al., 2020). The analysis will involve merging the error due to discretization with the finite sample analysis.

**LDS under cyclo-stationary processes:** Cyclo-stationary processes represent a generalization of WSS processes where the statistics such as mean, correlation function are periodic functions of time. As shown in
Figure 4: Reconstruction of exact topology (Proposed Algorithm) vs CIG ([Jung et al., 2015]).

Doddi et al. (2019), a lifting operation can be used to represent time-evolution of a cyclo-stationary process as a WSS process with vector-valued states. The remaining analysis of the sample complexity will be similar.

Directed graphs under correlated inputs: Note that our estimator uses properties of the inverse power spectral density (see Lemma 2.1 and discussion). Under a strict causality assumption on the linear filters [Materassi and Salapaka, 2012; Quinn et al., 2015], it has been shown that directed edges can be recovered using inverse power spectral density. The framework presented here can thus be extended to efficiently learn a family of directed graphs.

Finally, we plan to analyze the restrictions of our algorithm in learning networked LDS with spatially correlated inputs, and estimating directed networks with non-causal dependencies, where only approximate reconstruction may be possible using passive methods.

Non-linear interactions: While the theory and validating experiments are conducted for linear dynamics, we claim that the results will follow also for non-linear network dynamics that are approximately linear around an operating point. Such experiments have been described for thermal network of buildings in Talukdar et al. (2020).

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In this supplementary material, we provide additional discussions of the Regularized Wiener Filter estimator (Eq. 7 in the main document). The proof of Lemma 5.1 and properties of the parameters (Eq. 14 in the article) used in the sample complexity analysis are provided in Section 1. Section 2 includes proofs on separability and errors in M-estimator in the complex domain. Section 3 contains results on norms of state covariance matrices that are used in proofs in the main paper.

1 PROOF OF LEMMA 5.1

Proof. From Eq. 9, we have \( \frac{1}{U} \leq \lambda_{\text{min}}[\Phi_x] \) and \( \lambda_{\text{max}}[\Phi_x] \leq \frac{1}{L} \). From Eqs. 3, 14, we have

\[
\|\Phi_x - \hat{\Phi}_x\|_2 = \lim_{m \to \infty} \| \sum_{p=0}^{\infty} R_x(p)e^{-jfp} + \sum_{p=-m}^{-N} R_x(p)e^{-jfp} + \sum_{q=-N}^{N-1} \frac{|q|}{N} R_x(q)e^{-jq}\|_2,
\]

\[
\leq \lim_{m \to \infty} \sum_{p=0}^{N} \| R_x(p) \|_2 + \sum_{p=-m}^{-N} \| R_x(p) \|_2 + \sum_{q=-N}^{N-1} \frac{|q|}{N} \| R_x(q) \|_2,
\]

\[
\leq \lim_{m \to \infty} 2 \sum_{p=0}^{N} C \delta^{-p} + 2 \sum_{q=1}^{N-1} C \frac{q}{N} \delta^{-q} \quad (\because \text{Eq. 9})
\]

\[
= 2C\delta^{-N} \frac{1}{1 - \delta^{-1}} + 2C \frac{\delta^{-1}(1 - \delta^{-N})}{(1 - \delta^{-1})^2} - \frac{N\delta^{-N}}{1 - \delta^{-1}}
\]

\[
= \frac{2C\delta^{-1}}{N(1 - \delta^{-1})^2} \leq \frac{2C\delta^{-1}}{N(1 - \delta^{-1})^2}.
\]

Therefore, if \( N > \frac{4CU\delta^{-1}}{(1 - \delta^{-1})^2} \), then \( \|\Phi_x - \hat{\Phi}_x\|_2 \leq \frac{1}{2U} \). Moreover, for \( v \in \mathbb{C}^{p+1} \) we have \( \| (\hat{\Phi}_x)^{1/2} v \|_2^2 = v^H[\Phi_x - (\Phi_x - \hat{\Phi}_x)]v \). It thus follows that, \( \| (\hat{\Phi}_x)^{1/2} v \|_2^2 \geq \left[ \frac{1}{L} - \frac{1}{2U} \right] \| v \|_2^2 = \frac{1}{2U} \| v \|_2^2 \), and \( v^H\hat{\Phi}_x v \leq \left[ \frac{1}{L} + \frac{1}{2U} \right] \| v \|_2^2 \). Thus,

\[
\frac{1}{2U} \| v \|_2^2 \leq v^H\hat{\Phi}_x v \leq \left[ \frac{1}{L} + \frac{1}{2U} \right] \| v \|_2^2, \forall v \in \mathbb{C}^{p+1}.
\]

Using the same approach,

\[
\frac{1}{2U} \| v \|_2^2 \leq v^H\hat{\Phi}_x v \leq \left[ \frac{1}{L} + \frac{1}{2U} \right] \| v \|_2^2, \forall v \in \mathbb{C}^p.
\]
2 M-ESTIMATOR IN COMPLEX-DOMAIN

Our estimator (Eq. 7) is a M-estimator in the complex domain. For completion, we present the proof of Eq. 12 and Proposition 1 by following the real-valued analysis in Negahban et al. (2012).

Eq. 12 states that if $\lambda \geq \frac{2}{n} |X^H (Y - XW_i)|_\infty$ then $\hat{\Delta} := \hat{W}_i(\lambda) - W_i$ belongs to the set $\mathcal{D}(W_i) = \{ \Delta \in \mathbb{C}^p \mid ||\Delta_{M^+}||_1 \leq 3||\Delta_M||_1 \}$. 

To prove that, note that

$$\frac{1}{2n}||Y - X(W_i + \Delta)||^2_2 - ||Y - XW_i||^2_2 = \frac{1}{2n}||Y^H - (W_i + \Delta)^H X^H|| (Y - X(W_i + \Delta)) - (Y^H - W_i^H X^H)(Y - XW_i)|| \geq \frac{1}{2n} 2 \Re((X^H (XW_i - Y), \Delta)) \geq \frac{1}{n} \left| \Re((X^H (XW_i - Y), \Delta)) \right|,$$

where, $\Re(x)$ denotes the real part of the complex number $x$. Moreover,

$$\frac{1}{n} \left| \Re((X^H (XW_i - Y), \Delta)) \right| \leq \frac{1}{n} |(X^H (XW_i - Y), \Delta)| \leq \frac{1}{n} ||X^H (XW_i - Y)||_\infty ||\Delta||_1 \leq \frac{\lambda}{2} ||\Delta||_1.$$

Therefore, $\frac{1}{2n}||Y - X(W_i + \Delta)||^2_2 - ||Y - XW_i||^2_2 \geq -\frac{3}{2} ||\Delta||_1 = -\frac{3}{2} (||\Delta_M||_1 + ||\Delta_{M^+}||_1)$.

By optimality of $\hat{W}_i(\lambda) = W_i + \hat{\Delta}$ in the Regularized Wiener Filter Estimator,

$$0 \geq \frac{1}{2n} ||Y - X(W_i + \hat{\Delta})||^2_2 - ||Y - XW_i||^2_2 + \lambda ||W_i + \hat{\Delta}||_1 - ||W_i||_1$$

$$\geq -\frac{\lambda}{2} (||\Delta_M||_1 + ||\Delta_{M^+}||_1) + \lambda (||\Delta_{M^+}||_1 - ||\Delta_M||_1) = \frac{\lambda}{2} ||\Delta_{M^+}||_1 - \frac{3\lambda}{2} ||\Delta_M||_1.$$

Thus, $\hat{\Delta} \in \mathcal{D}(W_i)$. Next, we show that $||\hat{W}_i - W_i||_2 \leq (\frac{3}{2} \lambda \sqrt{d})$, whenever Eq. 11 and Eq. 13 hold.

**Proof of Proposition 1.** Let $K(\delta) := \{ \Delta \in \mathbb{C}^p \mid \Delta \in \mathcal{D}(W_i) \}$ and $||\Delta||_2 = \delta$. Let $F(\Delta)$ be the difference between the objective of the Regularized Wiener Filter Estimator evaluated at $W_i + \Delta$ and $W_i$. For a $\Delta \in K(\delta)$, the following holds:

$$F(\Delta) = \frac{1}{2n} 2 \Re((X^H (XW_i - Y), \Delta) + \Delta^H X^H \Delta) + \lambda (||W_i + \Delta||_1 - ||W_i||_1),$$

$$\geq -\frac{1}{n} \left| \Re((X^H (XW_i - Y), \Delta)) \right| + \frac{\kappa}{2} ||\Delta||_2^2 + \lambda (||\Delta_{M^+}||_1 - ||\Delta_M||_1),$$

(Using the restricted eigenvalue property)

$$\geq -\frac{\lambda}{2} ||\Delta||_1 + \frac{\kappa}{2} ||\Delta||_2^2 + \lambda (||\Delta_{M^+}||_1 - ||\Delta_M||_1),$$

(Using the condition on $\lambda$)

$$= \frac{\kappa}{2} ||\Delta||_2^2 - \frac{3}{2} \lambda ||\Delta_M||_1 + \frac{1}{2} \lambda ||\Delta_{M^+}||_1,$$

$$\geq \frac{\kappa}{2} ||\Delta||_2^2 - \frac{3}{2} \lambda ||\Delta_M||_1,$$

$$\geq \frac{\kappa}{2} ||\Delta||_2^2 - \frac{3}{2} \lambda \sqrt{d} ||\Delta||_2 \ (\because \sup_{\Delta \in K(\delta)} \frac{||\Delta||_1}{||\Delta||_2} = \sqrt{d}),$$

$$= \left( \frac{\kappa}{2} ||\Delta||_2 - \frac{3}{2} \lambda \sqrt{d} \right) ||\Delta||_2.$$ 

Thus, if $||\Delta||_2 = \delta > \frac{3}{\kappa} \lambda \sqrt{d}$, then, $F(\Delta) > 0$ for all $\Delta \in K(\delta)$. Note that $F(0) = 0$. Using Lemma 4 from the Supplementary material of Negahban et al. (2012) (uses convexity of $F(\Delta)$), it then follows that $||\Delta||_2 \leq \delta$, that is, $||\hat{W}_i - W_i||_2 \leq (\frac{3}{2} \lambda \sqrt{d})$. □
3 RESULTS ON COVARIANCE MATRICES

Here we present few results on norms involving state covariance and error matrices that are used in the proofs in the main document.

**Lemma 3.1.** Suppose $Z := X\Delta \in \mathbb{C}^n$ with non-i.i.d. rows in $X$ and $\Delta$. The real component of $Z$ is given by $Z_R = [X_R - X_I]v$ and the imaginary component is $Z_I = [X_I - X_R]v$, for $v = [\Delta_R, \Delta_I]^T$. If $N > \frac{4CT\delta^{-1}}{(1-\delta^{-1})^2}$, then $\|E[Z_RZ_R^T]\|_2 + \|E[Z_IZ_I^T]\|_2 \leq 2\|\Delta\|_2^2 \left( \frac{1}{L} + \frac{1}{2U} \right) + 4\sqrt{3}\sup_{r,c \neq r,c} B_{rc}$. 

**Proof.** For $r \in \{1, \cdots, n\}$, $X^r_i$ ($r$th entry of $X$) and $(X^r_i)^T$ ($r$th row of $X$) are computed using $N$ consecutive samples $\{x((r-1)N), \cdots, x((r-1)N + N - 1)\}$, using Eq. 4. For $r, c \in \{1, \cdots, n\}$ we have,

$$E[Z_RZ_R^T](r,c) = \|v\|^2 E \left[ \begin{bmatrix} \|X_R(r,:)\|_2^2 X_R(c,:) & -\|X_R(r,:)\|_2 X_R(c,:) \end{bmatrix} v, \right]$$

$$\Rightarrow E[Z_RZ_R^T](r,c) \leq \|\Delta\|_2^2 \|E \left[ \begin{bmatrix} \|X_R(r,:)\|_2^2 X_R(c,:) & -\|X_R(r,:)\|_2 X_R(c,:) \end{bmatrix} v, \right] 2. \tag{ii}$$

Similarly, $E[Z_IZ_I^T](r,c) \leq \|\Delta\|_2^2 \|E \left[ \begin{bmatrix} \|X_I(r,:)\|_2^2 X_I(c,:) & -\|X_I(r,:)\|_2 X_I(c,:) \end{bmatrix} v, \right] 2. \tag{iii}$

Consider $Y[1] = \frac{1}{\sqrt{N}} \sum_{t=0}^{N-1} x_t(t)e^{-itf}t$ and $Y[2] = \frac{1}{\sqrt{N}} \sum_{s=0}^{N-1} x_t(s+N)e^{-itfs}$. The correlation between $Y_R[1]$ and $Y_R[2]$ is given by

$$E[Y_R[1]Y_R[2]] = E\left[ \frac{1}{N} \sum_{t=0}^{N-1} \sum_{s=0}^{N-1} x_t(t)x_t(s+N)\cos(ft)\cos(fs) \right]$$

$$= \frac{1}{N} \sum_{t=0}^{N-1} \sum_{s=0}^{N-1} E[x_t(t)x_t(s+N)\cos(ft)\cos(fs)]$$

$$\leq \frac{1}{N} \sum_{t=0}^{N-1} \sum_{s=0}^{N-1} |R_t(t-s-N)| = \frac{1}{N} \sum_{q=-(N-1)}^{N-1} (N-|q|)|R_t(q-N)|.$$ 

Expanding in time-domain (see Lemma 3.1’s proof of the Supplementary material), it can be shown that

$$\|E[X_R(r,:)X_R(c,:)]\|_2 \leq B^{rc}, \text{ where } B^{rc} := \frac{1}{N} \sum_{q=-(N-1)}^{N-1} (N-|q|)|R_t(q+(r-c)N)|_2. \tag{iv}$$

Similarly, $\|E[X_I(r,:)X_I(c,:)]\|_2$, $\|E[X_I(r,:)X_R(c,:)]\|_2$, $\|E[Y_R[r]X_R(c,:)]\|_2$, $\|E[Y_R[r]Y_I[c]]\|_2$, and $\|E[Y_R[r]Y_R[c]]\|_2$ are each upper bounded by $B^{rc}$. From Eqs. (ii, iii) it follows that $\|E[Z_RZ_R^T](r,c)\|_2 \leq \|\Delta\|_2^2 \sqrt{8}B^{rc}$ and $\|E[Z_IZ_I^T](r,c)\|_2 \leq \|\Delta\|_2^2 \sqrt{8}B^{rc}$. Thus,

$$\|E[Z_RZ_R^T]\|_2 + \|E[Z_IZ_I^T]\|_2 \leq \max_{r=1}^{n} \sum_{c=1}^{n} \|E[Z_RZ_R^T](r,c)\| + \max_{r=1}^{n} \sum_{c=1}^{n} \|E[Z_IZ_I^T](r,c)\|$$

$$\leq 2 \max_{r=1}^{n} \sum_{c=1}^{n} (\|E[Z_RZ_R^T](r,c)\| + \|E[Z_IZ_I^T](r,c)\|)$$

$$= 2\|v\|^2 (\Sigma_1 + \Sigma_2) + \max_{r=1}^{n} \sum_{c=1\neq r}^{n} (\|E[Z_RZ_R^T](r,c)\| + \|E[Z_IZ_I^T](r,c)\|)$$

$$\leq 2\|\Delta\|_2^2 \left( \frac{1}{L} + \frac{1}{2U} \right) + \max_{c \neq r} \sum_{c \neq r} 2\sqrt{8}B^{rc}. \tag{v}$$

In the remaining, we find an upper bound for $\max_{c \neq r} \sum_{c \neq r} B^{rc}$. From Eq. (v)
\[
B^{\tau,c} \leq \frac{1}{N} \sum_{q=-(N-1)}^{N-1} (N - |q|)C\delta^{\tau-q-N+|q|}, \quad (\therefore \|R_\tau(\tau)\|_2 \leq C\delta^{1-|\tau|} \text{ from Eq. 9}),
\]
\[
= \frac{C}{N} \sum_{q=1}^{N-1} (N - q)(\delta^{\tau-q-N+|q|} + \delta^{\tau-q-N+|q|} + C\delta^{\tau-q-N+|q|}),
\]
\[
= C\delta^{\tau-c}|N| \sum_{q=1}^{N-1} (1 - \frac{q}{N})(\delta^{q} + \delta^{-q}) + 1
\]
\[
= C\delta^{\tau-c}|N|[1 + S_\alpha + S_b - S_c - S_d] N - N],
\]
where, \(S_a = \sum_{q=1}^{N-1} \delta^q = \frac{\delta^{N} - \delta}{\delta - 1} \), \(S_c = \sum_{q=1}^{N-1} q\delta^q = \frac{\delta - \delta^{N}}{(1 - \delta)^2} \), \(S_b = \sum_{q=1}^{N-1} \delta^{-q} = \frac{1 - \delta^{-N+1}}{\delta - 1} \), \(S_d = \sum_{q=1}^{N-1} q\delta^{-q} = \frac{\delta^{-1} - \delta^{-N}}{(1 - \delta^{-1})^2} \).

Thus, \(\max_{r} \sum_{c=1,c\neq r}^{n} B^{\tau,c} \leq C[1 + S_a + S_b - S_c - S_d] U \sum_{c=1,c\neq r}^{n} \delta^{\tau-c}|N|
\]
\[
\leq C[1 + S_a + S_b - S_c - S_d] U \sum_{c=1,c\neq r}^{\infty} 2\delta^{\tau-c}N
\]
\[
\leq C[1 + S_a + S_b - S_c - S_d] U \sum_{c=1,c\neq r}^{\infty} \frac{2\delta^{-N}}{1 - \delta^{-N}}
\]
\[
= C[1 + S_a + S_b - S_c - S_d] U \sum_{c=1,c\neq r}^{\infty} \frac{2\delta^{-N}}{1 - \delta^{-N}} (\therefore \delta^{-N} - 1 \text{ is negative and can be ignored}),
\]
\[
\leq C(1 + S_a) \frac{2\delta^{-N}}{1 - \delta^{-N}} (\therefore \delta^{-N} - 1 \text{ is negative and can be ignored}),
\]
\[
\leq C(1 + \delta^{-N} - 1) \frac{2\delta^{-N}}{1 - \delta^{-N}} = C(\delta^{N} - 1) \frac{2}{\delta - 1} = C \frac{2}{\delta - 1}. \quad \text{(vi)}
\]

Substituting Eq. (vi) in Eq. (v) gives \(\|E[Z R Z^T_R]\|_2 + \|E[Z_i Z_i^T]\|_2 \leq 2\|\Delta\|_2^2 \frac{1}{L} + \frac{4}{\sqrt{2\tau}} + 4\sqrt{8} \frac{C}{\sqrt{2\tau}}. \quad \square
\]

**Lemma 3.2** (covariance (restart & record)). Let \(E := Y_i - AXW_i\) with each row corresponding to an i.i.d. trajectory. Let \(E_i := [E_R[1] \ E_I[1]] ... [E_R[n] \ E_I[n]]^T\) be the re-arranged vector of real and complex entries in \(E\), with covariance matrix \(C_1 = E[E_i E_i^T]\). Then \(\|C_1\|_2 \leq \frac{4}{2\tau}. \quad \square
\)

**Proof.** As the \(n\) trajectories are i.i.d.,
\[
C_1 := diag(C, ..., C), \text{ where } \left( \begin{array}{c} E_R(j) \\ E_I(j) \end{array} \right) \sim \mathcal{N}(0, C) \Rightarrow \|C_1\|_2 = \|C\|_2. \quad \text{(vii)}
\]

Consider \(E = \Phi_i - \Phi_{i,i} W_i - (W_i)^H \Phi_{i,i} + (W_i)^H \Phi_i W_i\). Then, \((1 + \|W_i\|_2^2) \frac{1}{U} \leq |E| \leq (1 + \|W_i\|_2^2) \frac{1}{L}\). Substituting \(W_i = [\Phi_i]^{-1} \Phi_{i,i}\) in \(E\) and using the Schur complement lemma, we get,
\[
|E| = \Phi_i - \Phi_{i,i}(\Phi_i)^{-1} \Phi_{i,i} = \frac{1}{[\Phi_i]^{-1}(i,i)}. \quad \text{(viii)}
\]

From the definition of \(L, U\) in Eq. 9, we have, \(\frac{1}{L} \leq |E| \leq \frac{1}{U}\). Comparing the two inequality bounds of \(|E|\), we get
\[
\frac{L}{U} \leq (1 + \|W_i\|_2^2) \leq \frac{U}{L}. \quad \text{(ix)}
\]
From the definition of $E$, it follows that $\mathbb{E}[E[j]H E[j]] = \hat{\Phi}_x - \hat{\Phi}_x W_i - (W_i)^H \hat{\Phi}_x + (W_i)^H \hat{\Phi}_x$. Define $V = \hat{\Phi}_x - \Phi_x$ and from Lemma 5.1 in the article, we have $\|V\|_2 \leq \frac{1}{2L}$. Substituting $\hat{\Phi}_x = \Phi_x + V$ in $\mathbb{E}[E[j]H E[j]]$, we get,

$$
\mathbb{E}[E[j]H E[j]] = \frac{1}{|\Phi_x|^2 - 1} (1,1) \mathbb{E}[V_i^H W_i + (W_i)^H V_i W_i] + \mathbb{E}[E[j]^2] = \mathbb{E} \left[ \frac{1}{L} \mathbb{E} \left[ \left( 1 + |W_i|^2 \right) \mathbb{E}[V_i^H W_i] \right] + \frac{1}{L} \mathbb{E} \left[ \left( 1 + |W_i|^2 \right) (W_i)^H V_i W_i \right] \right]
$$

Using Eq. viii, we have

$$
\Rightarrow \mathbb{E}[E[j]^2] \leq \mathbb{E}(E[j]^2) \leq \mathbb{E}(E[j]^2) \leq \frac{1}{L} \mathbb{E} \left[ \left( 1 + |W_i|^2 \right) \mathbb{E}[V_i^H W_i] \right] + \frac{1}{L} \mathbb{E} \left[ \left( 1 + |W_i|^2 \right) (W_i)^H V_i W_i \right] \leq \frac{1}{L} \mathbb{E} \left[ \left( 1 + |W_i|^2 \right) \mathbb{E}[E[j]^2] \right] + \frac{1}{L} \mathbb{E} \left[ \left( 1 + |W_i|^2 \right) (W_i)^H V_i W_i \right] \leq \frac{1}{2L} \mathbb{E} \left[ \left( 1 + |W_i|^2 \right) \mathbb{E}[E[j]^2] \right] + \frac{1}{2L} \mathbb{E} \left[ \left( 1 + |W_i|^2 \right) (W_i)^H V_i W_i \right]
$$

Similarly, using Eq. ix, we have

$$
\Rightarrow \|C_1\|_2 = \|C\|_2 \leq \frac{3}{2L}.
$$

Lemma 3.3 (covariance (consecutive)). Let $E := \mathcal{Y} - \mathcal{X}_W$ with non-i.i.d. trajectories per row. Let $E_1 := [E_1[n] \ E_1[n] \ E_1[n]]^T$ be the re-arranged vector of real and complex entries in $E$ with covariance matrix $C_1 = \mathbb{E}[E_1 C_1^T]$. Then $\|C_1\|_2 \leq \frac{3}{2L} + 6\sqrt{\frac{U}{L} \frac{2C}{\sigma - 1}}$.

Proof. Writing real and imaginary parts of $E_1$ and using inequality of matrix 2 and infinity-norms, we have,

$$
\|C_1\|_2 \leq \max \left[ \max_{r=1}^n \left[ \sum_{c=1}^n \left( \mathbb{E}[E_1 E_1^T](r,c) + \mathbb{E}[E_1 E_1^T](r,c) \right) \right] \right] \leq \max \left[ \left( \max_{r=1}^n \left[ \sum_{c=1}^n \left( \mathbb{E}[E_1 E_1^T](r,c) + \mathbb{E}[E_1 E_1^T](r,c) \right) \right] \right) \right] + \frac{3}{2L} \quad \text{(x)}
$$

Similarly, using Eq. [vii] and Eq. [ix] it follows that, $\|E_j\|_2 \leq \frac{U}{L} \sqrt{27 B^c}$. Similarly,

$$
\mathbb{E}[E[j] E[j]] \leq \frac{U}{L} \sqrt{27 B^c}, \mathbb{E}[E_j E[j]] \leq \frac{U}{L} \sqrt{27 B^c}, \mathbb{E}[E[j] E[j]] \leq \frac{U}{L} \sqrt{27 B^c}.
$$

Using the inequalities Eq. [viii] in Eq. [x] we have $\|C_1\|_2 \leq \frac{3}{2L} + 6\sqrt{\frac{U}{L} \frac{2C}{\sigma - 1}}$. Then, it follows from Eq. vii

$$
\|C_1\|_2 \leq \frac{3}{2L} + 6\sqrt{\frac{U}{L} \frac{2C}{\sigma - 1}}.
$$

3.1 Proofs of M-estimator conditions for consecutive trajectories

Proof of Lemma 3.3 from the article. The approach for the proof is identical to the proof of Lemma 3.1 from the article, with few changes. Define $E := \mathcal{Y} - \mathcal{X}_W$. Let $C_1$ be the covariance matrix of the vector $E_1 := [E_1[n] \ E_1[n] \ E_1[n]]^T$. The trajectories aren’t independent and $C_1$ is no more block-diagonal here. An upper bound for $\|C_1\|_2$ for this case is provided in Lemma 3.3 in this supplementary material. Using that, the Lipschitz constant of $f(W, W_1)$ in Eq. 17 becomes $\sqrt{\frac{3+24\sqrt{3UC(\delta - 1) - 1}}{2nL} \log(4p/c)}$. Following Lemma 3.1 of the article, $\lambda \geq 4\sqrt{\frac{3+24\sqrt{3UC(\delta - 1) - 1}}{2nL} \log(4p/c)}$ gives the result.

Proof of Lemma 3.4 from the article. Let $Z := X_\Delta \in \mathbb{C}^n$. Its real and imaginary components are $Z_R = [X_R - X_I]_V$ and $Z_I = [X_I X_R]_V$ where $V = [\Delta^T \ X^T]$. We find the lower bounds on $\frac{1}{n} \|Z\|_2$, $\frac{1}{n} \|Z^I\|_2^2$ and then combine them to obtain a lower bound of $\frac{1}{n} \|Z\|^2_2$. Applying Lemma I.2 from the Supplementary material of Negahban and
Wainwright (2011) on $Z_R$ and $Z_I$, we have, with individual probability at least $1 - [2 \exp(-\frac{n(t-2\sqrt{n})^2}{2}) + 2 \exp(-\frac{t}{2})]$ for all $t \geq \frac{2}{\sqrt{n}}$,

$$\frac{1}{n} \|Z_R\|^2 \geq \frac{1}{n} Tr[\mathbb{E}(Z_RZ_R^T)] - 4t\|\mathbb{E}(Z_RZ_R^T)\|_2,$$

$$\frac{1}{n} \|Z_I\|^2 \geq \frac{1}{n} Tr[\mathbb{E}(Z_IZ_I^T)] - 4t\|\mathbb{E}(Z_IZ_I^T)\|_2. \quad \text{(xiv)}$$

Note that the diagonal values of $\mathbb{E}(Z_RZ_R^T)$ are all equal to $v^T\Sigma_1 v$, and those of $\mathbb{E}(Z_IZ_I^T)$ are equal to $v^T\Sigma_2 v$ with $\Sigma_1, \Sigma_2$ defined in Eq. 20. Using this with Lemma 3.1 in the Supplementary material, we get,

$$\frac{1}{n} \|Z\|^2 = \frac{1}{n} \|Z_R\|^2 + \frac{1}{n} \|Z_I\|^2 \geq \frac{v^T(\Sigma_1 + \Sigma_2)v}{2U} - 8t\|\Delta\|^2 \left[ \frac{1}{2U} + 4\sqrt{\frac{C}{\delta}} \right]$$

$$\geq \frac{1}{2U} \|\Delta\|^2 - 8t\|\Delta\|^2 \left[ \frac{1}{2U} + 4\sqrt{\frac{C}{\delta}} \right]. \quad \text{(xv)}$$

holds with probability of at least $1 - \left[4 \exp(-\frac{n(t-2\sqrt{n})^2}{2}) + 4 \exp(-\frac{t}{2}) \right]$ for $t \geq \frac{2}{\sqrt{n}}$. Choose $t = \sqrt{\frac{\log p}{n}}$ ($> \frac{2}{\sqrt{n}}$ for a large $n$). Then for $n \geq 33^2 \log p \left[ \frac{U^2}{U} + 0.5 + 4\sqrt{\frac{C}{\delta}} \right]^2$, $\frac{1}{n} \|X\|^2 \geq \frac{\Delta^2}{256U}$ holds with probability at least $1 - \left[\frac{4^2}{p^2} + 4 \exp(-\frac{t}{2}) \right]$. Since $p \geq \sqrt{\frac{2}{e^2}}$, the statement holds whenever $n \geq 2 \log \left( \frac{4p^2}{e^2} \right)$. \qed