Optimal scaling of the Random Walk Metropolis algorithm under $L^p$ mean differentiability

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Abstract

This paper considers the optimal scaling problem for high-dimensional random walk Metropolis algorithms for densities which are differentiable in $L^p$ mean but which may be irregular at some points (like the Laplace density for example) and/or are supported on an interval. Our main result is the weak convergence of the Markov chain (appropriately rescaled in time and space) to a Langevin diffusion process as the dimension $d$ goes to infinity. Because the log-density might be non-differentiable, the limiting diffusion could be singular. The scaling limit is established under assumptions which are much weaker than the one used in the original derivation of [6]. This result has important practical implications for the use of random walk Metropolis algorithms in Bayesian frameworks based on sparsity inducing priors.

1 Introduction

A wealth of contributions have been devoted to the study of the behaviour of high-dimensional Markov chains. One of the most powerful approaches for that purpose is the scaling analysis, introduced by [6]. Assume that the target distribution has a density with respect to the $d$-dimensional Lebesgue measure given by:

$$\pi^d(x^d) = \prod_{i=1}^{d} \pi(x_{i}^d).$$  (1)

The Random Walk Metropolis-Hastings (RWM) updating scheme was first applied in [4] and proceeds as follows. Given the current state $X_k^d$, a new value $Y_{k+1}^d = (Y_{k+1,i}^d)_{i=1}^{d}$ is obtained by moving independently each coordinate, i.e. $Y_{k+1,i}^d = X_{k,i}^d + \ell d^{-1/2} Z_{k+1}^d$ where $\ell > 0$ is a scaling factor and $(Z_{k})_{k \geq 1}$ is a sequence of independent and identically distributed (i.i.d.) Gaussian random variables. Here $\ell$ governs the overall size of the proposed jump and plays a crucial role in determining the efficiency of the algorithm. The proposal is then accepted or rejected according to the acceptance probability $\alpha(x^d, y^d) = 1 \wedge \pi^d(y^d) / \pi^d(x^d)$. If the proposed value is accepted it becomes the next current value, otherwise the current value is left unchanged:

$$X_{k+1}^d = X_k^d + \ell d^{-1/2} Z_{k+1}^d \mathbb{1}_{A_{k+1}^d},$$  (2)

$$A_{k+1}^d = \left\{ U_{k+1} \leq \prod_{i=1}^{d} \pi(X_{k,i}^d + \ell d^{-1/2} Z_{k+1,i}^d) / \pi(X_{k,i}^d) \right\},$$  (3)

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where \((U_k)_{k \geq 1}\) of i.i.d. uniform random variables on \([0, 1]\) independent of \((Z_k)_{k \geq 1}\).

Under certain regularity assumptions on \(\pi\), it has been proved in \cite{6} that if the \(X_0^d\) is distributed under the stationary distribution \(\pi^d\), then each component of \((X_k^d)_{k \geq 0}\) appropriately rescaled in time converges weakly to a Langevin diffusion process with invariant distribution \(\pi\) as \(d \to +\infty\).

This result allows to compute the asymptotic mean acceptance rate and to derive a practical rule to tune the factor \(\ell\). It is shown in \cite{6} that the speed of the limiting diffusion has a function of \(\ell\) has a unique maximum. The corresponding mean acceptance rate in stationarity is equal to 0.234.

These results have been derived for target distributions of the form \((1)\) where \(\pi(x) \propto \exp(-V(x))\) where \(V\) is three-times continuously differentiable. Therefore, they do not cover the cases where the target density is continuous but not smooth, for example the Laplace distribution which plays a key role as a sparsity-inducing prior in high-dimensional Bayesian inference.

The aim of this paper is to extend the scaling results for the RWM algorithm introduced in the seminal paper \cite{6, Theorem 3} to densities which are absolutely continuous densities differentiable in \(L^p\) mean (DLM) for some \(p \geq 2\) but can be either non-differentiable at some points or are supported on an interval. As shown in \cite{3, Section 17.3}, differentiability of the square root of the density in \(L^2\) norm implies a quadratic approximation property for the log-likelihood known as local asymptotic normality. As shown below, the DLM permits the quadratic expansion of the log-likelihood without paying the twice-differentiability price usually demanded by such a Taylor expansion (such expansion of the log-likelihood plays a key role in \cite{6}).

The paper is organised as follows. In Section 2 the target density \(\pi\) is assumed to be positive on \(\mathbb{R}\). Theorem 2 proves that under the DLM assumption of this paper, the average acceptance rate and the expected square jump distance are the same as in \cite{6}. Theorem 3 shows that under the same assumptions the rescaled in time Markov chain produced by the RWM algorithm converges weakly to a Langevin diffusion. We show that these results may be applied to a density of the form \(\pi(x) \propto \exp(-\lambda |x| + U(x))\), where \(\lambda \geq 0\) and \(U\) is a smooth function. In Section 3 we focus on the case where \(\pi\) is supported only on an open interval of \(\mathbb{R}\). Under appropriate assumptions, Theorem 4 and Theorem 5 show that the same asymptotic results (limiting average acceptance rate and limiting Langevin diffusion associated with \(\pi\)) hold. We apply our results to Gamma and Beta distributions. The proofs are postponed to Section 4 and Section 5.

### 2 Positive Target density on \(\mathbb{R}\)

The key of the proof of our main result will be to show that the acceptance ratio and the expected square jump distance converge to a finite and non trivial limit. In the original proof of \cite{6}, the density of the product form \((1)\) with

\[
\pi(x) \propto \exp(-V(x))
\]

is three-times continuously differentiable and the acceptance ratio is expanded using the usual pointwise Taylor formula. More precisely, the log-ratio of the density evaluated at the proposed value and at the current state is given by \(\sum_{i=1}^{d} \Delta V_i^d\) where

\[
\Delta V_i^d = V(X_i^d) - V(X_i^d + \ell d^{-1/2} Z_i^d),
\]

and where \(X_i^d\) is distributed according to \(\pi^d\) and \(Z_i^d\) is a \(d\)-dimensional standard Gaussian random variable independent of \(X\). Heuristically, the two leading terms are \(\ell d^{-1/2} \sum_{i=1}^{d} V(X_i^d) Z_i^d\)
and \( \ell^2 d^{-1} \sum_{i=1}^{d} \hat{V}(X_t^d)(Z_t^d)^2 / 2 \), where \( \hat{V} \) and \( \bar{V} \) are the first and second derivatives of \( V \), respectively. By the central limit theorem, this expression converges in distribution to a zero-mean Gaussian random variable with variance \( \ell^2 I \) where

\[
I = \int_{\mathbb{R}} \hat{V}^2(x) \pi(x) dx .
\]

(6)

Note that \( I \) is the Fisher information associated with the translation model \( \theta \rightarrow \pi(x + \theta) \) evaluated at \( \theta = 0 \). Under appropriate technical conditions, the second term converges almost surely to \(-\ell^2 I / 2\). Assuming that these limits exist, the acceptance ratio in the RWM algorithm converges to \( \exp(-\ell I / 2\sqrt{T}) \), where \( \Phi \) stands for the cumulative distribution function of a standard normal distribution.

For \( t \geq 0 \), denote by \( Y_t^d \) the linear interpolation of the Markov chain \( (X_k^d)_{k \geq 0} \) after time rescaling:

\[
Y_t^d = (\lfloor dt \rfloor - dt) X_{\lfloor dt \rfloor}^d + (dt - \lfloor dt \rfloor) X_{\lfloor dt \rfloor}^d
\]

(7)

\[
= X_{\lfloor dt \rfloor}^d + (dt - \lfloor dt \rfloor) \ell d^{-1/2} Z_{\lfloor dt \rfloor}^d 1_{A_{\lfloor dt \rfloor}^d} ,
\]

(8)

where \( \lfloor \cdot \rfloor \) and \( \lceil \cdot \rceil \) denote the lower and the upper integer part functions. Note that for all \( k \geq 0 \), \( Y_{k/d}^d = X_k^d \). Denote by \((B_t, t \geq 0)\) the standard Brownian motion.

**Theorem 1** \((\text{[1]}-\text{[2]})\). Suppose that the target \( \pi^d \) and the proposal distribution are given by \((\text{[1]}-\text{[4]})\) and \((\text{[2]})\) respectively. Assume that

(i) \( V \) is twice continuously differentiable and \( \hat{V} \) is Lipschitz continuous;

(ii) \( \mathbb{E}[(\hat{V}(X))^8] < \infty \) and \( \mathbb{E}[(\hat{V}(X))^4] < \infty \) where \( X \) is distributed according to \( \pi \).

Then \( (Y_{t,1}^d, t \geq 0) \), where \( Y_{t,1}^d \) is the first component of the vector \( Y_t^d \) defined in \((\text{[7]})) \), converges weakly in the Wiener space (equipped with the uniform topology) to the Langevin diffusion

\[
dY_t = \sqrt{\ell} dB_t - \frac{1}{2} h(\ell) \hat{V}(Y_t) dt ,
\]

(9)

where \( Y_0 \) is distributed according to \( \pi \), \( h(\ell) \) is given by

\[
h(\ell) = 2\ell^2 \Phi \left( -\frac{\ell}{2\sqrt{T}} \right) ,
\]

(10)

and \( I \) is defined in \((\text{[6]})) .

Whereas \( V \) is assumed to be twice continuously differentiable, the dual representation of the Fisher information \( -\mathbb{E}[\hat{V}(X)] = \mathbb{E}[(\hat{V}(X))^2] = I \) allows us to remove in the statement of the theorem all mention to the second derivative of \( V \), which hints that two derivatives might not really be required. For all \( \theta, x \in \mathbb{R} \), define

\[
\xi_\theta(x) = \sqrt{\pi(x + \theta)} ,
\]

(11)

For \( p \geq 1 \), denote \( \|f\|_{\pi,p}^p = \int |f(x)|^p \pi(x) dx \). Consider the following assumptions:

**H1.** There exists a measurable function \( \hat{V} : \mathbb{R} \rightarrow \mathbb{R} \) such that:
(i) There exist \( p > 4, C > 0 \) and \( \beta > 1 \) such that for all \( \theta \in \mathbb{R}, \)
\[
\left\| V(\cdot + \theta) - V(\cdot) - \theta \dot{V}(\cdot) \right\|_{p,p} \leq C|\theta|^{\beta}.
\]

(ii) The function \( \dot{V} \) satisfies \( \left\| \dot{V} \right\|_{p,0} < +\infty. \)

**Lemma 1.** Assume \( H_1 \). Then, the family of densities \( \theta \to \pi(\cdot+\theta) \) is Differentiable in Quadratic Mean (DQM) at \( \theta = 0 \) with derivative \( \dot{V} \), i.e. there exists \( C > 0 \) such that for all \( \theta \in \mathbb{R}, \)
\[
\left( \int_{\mathbb{R}} \left( \xi_\theta(x) - \xi_0(x) + \theta \dot{V}(x) \xi_0(x)/2 \right)^2 \, dx \right)^{1/2} \leq C|\theta|^{\beta},
\]
where \( \xi_\theta \) is given by (11).

**Proof.** The proof is postponed to Section 4.1.

The first step in the proof is to show that the acceptance ratio \( \mathbb{P} \left( A^d_\ell = 1 \right) = \mathbb{E}(1\wedge\exp(\sum_{i=1}^d \Delta V^d_i)), \)
and the expected square jump distance \( \mathbb{E}(\{Z^d_i\}^2 \{1 \wedge \exp(\sum_{i=1}^d \Delta V^d_i)\}) \) both converge to a finite value. To that purpose, we consider
\[
\mathbb{E}^d(q) = \mathbb{E} \left[ \left( \sum_{i=1}^d \Delta V^d_i \right)^q \left( 1 \wedge \exp \left( \sum_{i=1}^d \Delta V^d_i \right) - 1 \wedge \exp(v^d) \right) \right],
\]
where \( \Delta V^d_i \) is given by (5).

\[
v^d = -\ell d^{-1/2}Z^d_1 \dot{V}(X^d_1) + \sum_{i=2}^d b^d(X^d_i, Z^d_i) \tag{12}
\]
\[
b^d(x, z) = -\ell \frac{z}{\sqrt{d}} \dot{V}(x) + \mathbb{E} \left[ 2 \zeta^d(X^d_1, Z^d_1) \right] - \frac{\ell^2}{4d} \dot{V}^2(x), \tag{13}
\]
\[
\zeta^d(x, z) = \exp \left\{ \left( V(x) - V \left( x + \ell d^{-1/2}z \right) \right)/2 \right\} - 1. \tag{14}
\]

**Proposition 1.** Assume \( H_1 \) holds. Let \( X^d \) be a random variable distributed according to \( \pi^d \)
and \( Z^d \) be a zero-mean standard Gaussian random variable, independent of \( X^d \). Then, for any \( q \geq 0, \lim_{d \to +\infty} \mathbb{E}^d(q) = 0. \)

**Proof.** The proof is postponed to Section 4.2.

Proposition 1 shows that it is enough to consider \( v^d \) to analyse the asymptotic behaviour of the acceptance ratio and the expected square jump distance as \( d \to +\infty. \) By the central limit theorem, the term \(-\ell \sum_{i=2}^d (\Delta V^d_i/\sqrt{d}) \dot{V}(X^d_1) \) in (12) converges in distribution to a zero-mean Gaussian random variable with variance \( \ell^2 I, \) where \( I \) is defined in (6). By Lemma 4 (Section 4.3), the second term, which is \( d \mathbb{E} \left[ 2 \zeta^d(X^d_1, Z^d_1) \right] = -d \mathbb{E} \left[ (\zeta^d(X^d_1, Z^d_1))^2 \right] \) converges to \(-\ell^2 I/4. \) The last term converges in probability to \(-\ell^2 I/4. \) Therefore, the two last terms plays a similar role in the expansion of the acceptance ratio as the second derivative of \( V \) in the regular case.

**Theorem 2.** Assume \( H_1 \) holds. Then, \( \lim_{d \to +\infty} \mathbb{P} \left[ A^d_\ell = 1 \right] = a(\ell), \) where \( a(\ell) = 2\Phi(-\sqrt{\ell}/2). \)

**Proof.** The proof is postponed to Section 4.3.
The second result of this paper is that the sequence \( \{(Y_{t,1}^{d})_{t \geq 0}, d \in \mathbb{N}^{*}\} \) defined by (7) converges weakly to a Langevin diffusion. Let \( (\mu_d)_{d \geq 1} \) be the sequence of distributions of \( \{(Y_{t,1}^{d})_{t \geq 0}, d \in \mathbb{N}^{*}\} \).

**Proposition 2.** Assume \( H_1 \) holds. Then, the sequence \( (\mu_d)_{d \geq 1} \) is tight in \( W \).

**Proof.** The proof is adapted from [2]; it is postponed to Section 4.4.

By the Prohorov theorem, the tightness of \( (\mu_d)_{d \geq 1} \) implies that this sequence has a weak limit point. We now prove that any limit point is the law of a solution to (9). For that purpose, we use the equivalence between the weak formulation of stochastic differential equations and martingale problems. The generator \( L \) of the Langevin diffusion (9) is given, for all \( \phi \in C^2_c(\mathbb{R}, \mathbb{R}) \), by

\[
L\phi(x) = \frac{h(\ell)}{2} \left(-\dot{V}(x)\phi'(x) + \phi''(x)\right),
\]

where for \( k \in \mathbb{N} \) and \( I \) an open subset of \( \mathbb{R} \), \( C^k_c(I, \mathbb{R}) \) is the space of \( k \)-times differentiable functions with compact support, endowed with the topology of uniform convergence of all derivatives up to order \( k \). We set \( C^\infty_c(I, \mathbb{R}) = \bigcap_{k=0}^{\infty} C^k_c(I, \mathbb{R}) \) and \( W = C(\mathbb{R}_+, \mathbb{R}) \). The canonical process is denoted by \( (W_t)_{t \geq 0} \) and \( (\mathcal{F}_t)_{t \geq 0} \) is the associated filtration. For any probability measure \( \mu \) on \( W \), the expectation with respect to \( \mu \) is denoted by \( \mathbb{E}^\mu \). A probability measure \( \mu \) on \( W \) is said to solve the martingale problem associated with (9) if the pushforward of \( \mu \) by \( W_0 = \pi \) and if for all \( \phi \in C^\infty_c(\mathbb{R}, \mathbb{R}) \), the process

\[
\left( \phi(W_t) - \phi(W_0) - \int_0^t L\phi(W_u)du \right)_{t \geq 0}
\]

is a martingale with respect to \( \mu \) and the filtration \( (\mathcal{F}_t)_{t \geq 0} \), i.e., if for all \( s, t \in \mathbb{R}_+, s \leq t \), \( \mu \)-a.s.

\[
\mathbb{E}^\mu \left[ \phi(W_t) - \phi(W_0) - \int_0^t L\phi(W_u)du \bigg| \mathcal{F}_s \right] = \phi(W_s) - \phi(W_0) - \int_0^s L\phi(W_u)du ds.
\]

**H2.** The function \( \dot{V} \) is continuous on \( \mathbb{R} \) except on a Lebesgue-negligible set \( D_{\dot{V}} \) and is bounded on all compact sets of \( \mathbb{R} \).

If \( \dot{V} \) satisfies \( H_2 \), [7], Lemma 1.9, Theorem 20.1 Chapter 5, show that any solution to the martingale problem associated with (9) coincides with the law of a solution to the SDE (9), and conversely. Therefore, uniqueness in law of weak solutions to (9) implies uniqueness of the solution of the martingale problem.

**Proposition 3.** Assume \( H_2 \) holds. Assume also that for all \( \phi \in C^\infty_c(\mathbb{R}, \mathbb{R}) \), \( m \in \mathbb{N}^* \), \( g: \mathbb{R}^m \to \mathbb{R} \) bounded and continuous, and \( 0 \leq t_1 \leq \cdots \leq t_m \leq s \leq t \):

\[
\lim_{d \to +\infty} \mathbb{E}^{\mu_d} \left[ \left( \phi(W_t) - \phi(W_s) - \int_s^t L\phi(W_u)du \right) g(W_{t_1}, \ldots, W_{t_m}) \right] = 0.
\]

Then, every limit point of the sequence of probability measures \( (\mu_d)_{d \geq 1} \) on \( W \) is a solution to the martingale problem associated with (9).

**Proof.** The proof is postponed to Section 4.5.

**Theorem 3.** Assume \( H_1 \) and \( H_2 \) hold. Assume also that (9) has a unique weak solution. Then, \( \{(Y_{t,1}^{d})_{t \geq 0}, d \in \mathbb{N}^{*}\} \) converges weakly to the solution \( (Y_t)_{t \geq 0} \) of the Langevin equation defined by (9). Furthermore, \( h(\ell) \) is maximized at the unique value of \( \ell \) for which \( a(\ell) = 0.234 \), where \( a \) is defined in Theorem 3.
Proof. The proof is postponed to Section 4.6.

**Example 1 (Bayesian Lasso).** We apply the results obtained above to a target density \( \pi \) on \( \mathbb{R} \) given by \( x \mapsto e^{-V(x)/2} \) where \( V \) is given by

\[
V : x \mapsto U(x) + \lambda |x|,
\]

where \( \lambda \geq 0 \) and \( U \) is twice continuously differentiable with bounded second derivative. Furthermore, \( \int_{\mathbb{R}} |x|^6 e^{-V(x)} \, dx < +\infty \). Define \( \tilde{V} : x \mapsto U'(x) + \lambda \text{sign}(x) \), with \( \text{sign}(x) = -1 \) if \( x \leq 0 \) and \( \text{sign}(x) = 1 \) otherwise. We first check that \( H_1 \) holds. Note that for all \( x, y \in \mathbb{R} \),

\[
|x + y| - |x| - \text{sign}(x)y \leq 2|y| \mathbb{I}_{\mathbb{R}_+}(|y| - |x|), \tag{17}
\]

which implies that, for any \( p \geq 1 \), there exists \( C_p \) such that

\[
\left\| V(\cdot + \theta) - V(\cdot) - \theta \tilde{V}(\cdot) \right\|_{\pi,p} \leq \left\| U(\cdot + \theta) - U(\cdot) - \theta U'(\cdot) \right\|_{\pi,p} + \lambda \left\| \cdot + \theta - |\cdot| - \theta \text{sign}(\cdot) \right\|_{\pi,p} \leq \left\| U'' \right\|_{\infty} \theta^2 + 2 |\theta| \lambda \left\| \pi([-\theta, \theta]) \right\|^{1/p} \leq C |\theta|^{p + 1/p} \vee |\theta|^2.
\]

Assumptions \( H_1 \) and \( H_2 \) are easy to check. The uniqueness in law of \( \pi \) is established in [1] Theorem 4.3 (ii). Therefore, Theorem 3 can be applied.

### 3 Target density supported on an interval of \( \mathbb{R} \)

We now extend our results to densities supported by an open interval \( \mathcal{I} \subset \mathbb{R} \):

\[
\pi(x) \propto \exp(-V(x)) \mathbb{I}_{\mathcal{I}}(x),
\]

where \( V : \mathcal{I} \to \mathbb{R} \) is a measurable function. Note that by convention \( V(x) = -\infty \) for all \( x \notin \mathcal{I} \). Denote by \( \overline{\mathcal{I}} \) the closure of \( \mathcal{I} \) in \( \mathbb{R} \). The results of Section 2 cannot be directly used in such a case, as \( \pi \) is no longer positive on \( \mathbb{R} \). Consider the following assumption.

**G1.** There exists a measurable function \( \tilde{V} : \mathcal{I} \to \mathbb{R} \) and \( r > 1 \) such that:

(i) There exist \( p > 4, C > 0 \) and \( \beta > 1 \) such that for all \( \theta \in \mathbb{R} \),

\[
\left\| \{V(\cdot + \theta) - V(\cdot)\} \mathbb{I}_{\mathcal{I}}(\cdot + r\theta) \mathbb{I}_{\mathcal{I}}(\cdot + (1 - r)\theta) - \theta \tilde{V}(\cdot) \right\|_{\pi,p} \leq C |\theta|^\beta,
\]

with the convention \( 0 \times \infty = 0 \).

(ii) The function \( \tilde{V} \) satisfies \( \left\| \tilde{V} \right\|_{\pi,6} < +\infty \).

(iii) There exist \( \gamma \geq 6 \) and \( C > 0 \) such that, for all \( \theta \in \mathbb{R} \),

\[
\int_{\mathbb{R}} \mathbb{I}_{\mathcal{I}}(x + \theta) \pi(x) \, dx \leq C |\theta|^\gamma.
\]

As an important consequence of G1(iii), if \( X \) is distributed according to \( \pi \) and is independent of the standard random variable \( Z \), there exists a constant \( C \) such that

\[
\mathbb{P}\left( X + \ell d^{-1/2} Z \in \mathcal{I}^c \right) \leq C d^{-\gamma/2}.
\tag{18}
\]
Theorem 4. Assume $G_1$ holds. Then, $\lim_{d \to +\infty} P \left[ A_1^d \right] = a(\ell)$, where $a(\ell) = 2\Phi(-\sqrt{\ell}/2)$.

Proof. The proof is postponed to Section 5.1.

We now established the weak convergence of the sequence $\{ (Y_{t,1}^d)_{t \geq 0}, d \in \mathbb{N}^* \}$, following the same steps as for the proof of Theorem 3. Denote for all $d \geq 1$, $\mu_d$ the law of the process $(Y_{t,1}^d)_{t \geq 0}$. 

Proposition 4. Assume $G_1$ holds. Then, the sequence $(\mu_d)_{d \geq 1}$ is tight in $W$.

Proof. The proof is postponed to Section 5.2.

Contrary to the case where $\pi$ is positive on $\mathbb{R}$, we do not assume that $\dot{V}$ is bounded on all compact sets of $\mathbb{R}$. Therefore, we consider the local martingale problem associated with (9): with the notations of Section 2, a probability measure $\mu$ on $W$ is said to solve the local martingale problem associated with (9) if the pushforward of $\mu$ by $W_0$ is $\pi$ and if for all $\psi \in C^\infty(\mathbb{R}, \mathbb{R})$, the process

$$
\left( \psi(W_t) - \psi(W_0) - \int_0^t L\psi(W_u) \,du \right)_{t \geq 0}
$$

is a local martingale with respect to $\mu$ and the filtration $(B_t)_{t \geq 0}$. By [1, Theorem 1.27], any solution to the local martingale problem associated with (9) coincides with the law of a solution to the SDE (9) and conversely. If (9) admits a unique solution in law, this law is the unique solution to the local martingale problem associated with (9). We first prove that any limit point $\mu$ of $(\mu_d)_{d \geq 1}$ is a solution to the local martingale problem associated with (9).

G2. The function $\dot{V}$ is continuous on $I$ except on a null-set $D_{\dot{V}}$, with respect to the Lebesgue measure, and is bounded on all compact sets of $I$.

This condition does not preclude that $\dot{V}$ is unbounded at the boundary of $I$.

Proposition 5. Assume $G_1$ and $G_2$ hold. Assume also that for all $\phi \in C^\infty_c(I, \mathbb{R})$, $m \in \mathbb{N}^*$, $g : \mathbb{R}^m \to \mathbb{R}$ bounded and continuous, and $0 \leq t_1 \leq \cdots \leq t_m \leq s \leq t$:

$$
\lim_{d \to +\infty} E^{\mu_d} \left[ \left( \phi(W_t) - \phi(W_s) - \int_s^t L\phi(W_u) \,du \right) g(W_{t_1}, \ldots, W_{t_m}) \right] = 0.
$$

Then, every limit point of the sequence of probability measures $(\mu_d)_{d \geq 1}$ on $W$ is a solution to the local martingale problem associated with (9).

Proof. The proof is postponed to Section 5.3.

Theorem 5. Assume $G_1$ and $G_2$ hold. Assume also that (9) has a unique weak solution. Then, $\{ (Y_{t,1}^d)_{t \geq 0}, d \in \mathbb{N}^* \}$ converges weakly to the solution $(Y_{t,1})_{t \geq 0}$ of the Langevin equation defined by (9). Furthermore, $h(\ell)$ is maximized at the unique value of $\ell$ for which $a(\ell) = 0.234$, where $a$ is defined in Theorem 4.

Proof. The proof is along the same lines as the proof of Theorem 3 and is postponed to Section 5.4.

The conditions for uniqueness in law of singular one-dimensional stochastic differential equations are given in [1]. These conditions are rather involved and difficult to summarize in full generality. We rather illustrate Theorem 5 by two examples.
Example 2 (Application to the Gamma distribution). Define the class of the generalized Gamma distributions as the family of densities on $\mathbb{R}$ given by

$$
\pi_\theta : x \mapsto x^{a_1-1} \exp(-x^{a_2}) \mathbb{I}_{\mathbb{R}^+}(x) / \int_{\mathbb{R}^+} y^{a_1-1} \exp(-y^{a_2}) dy,
$$

with two parameters $a_1 > 6$ and $a_2 > 0$. Note that in this case $\mathcal{I} = \mathbb{R}^+$, for all $x \in \mathcal{I}$, $V_\theta : x \mapsto x^{a_2} - (a_1 - 1) \log x$ and $V'_\theta : x \mapsto a_2 x^{a_2-1} - (a_1 - 1)/x$. We check that $C_2$ holds with $r = 3/2$. First, we show that $C_2$ holds with $p = 5$. Write for all $\theta \in \mathbb{R}$ and $x \in \mathcal{I}$,

$$
\{V_\theta(x + \theta) - V_\theta(x)\} \mathbb{I}_\mathcal{I}(x) + (1 - r)\theta \mathbb{I}_\mathcal{I}(x + r\theta) - \theta V'_\theta(x) = \mathcal{E}_1 + \mathcal{E}_2 + \mathcal{E}_3,
$$

where

$$
\begin{align*}
\mathcal{E}_1 &= \theta V_\theta(x) \{\mathbb{I}_\mathcal{I}(x - \theta/2) \mathbb{I}_\mathcal{I}(x + 3\theta/2) - 1\}, \\
\mathcal{E}_2 &= (1 - a_1) \{\log(1 + \theta/x) - \theta/x\} \mathbb{I}_\mathcal{I}(x - \theta/2) \mathbb{I}_\mathcal{I}(x + 3\theta/2), \\
\mathcal{E}_3 &= ((x + \theta)^{a_2} - x^{a_2} - a_2 \theta x^{a_2-1}) \mathbb{I}_\mathcal{I}(x - \theta/2) \mathbb{I}_\mathcal{I}(x + 3\theta/2).
\end{align*}
$$

It is enough to prove that there exists $q > 5$ such that for all $i \in \{1, 2, 3\}$, $\int_\mathcal{I} |\mathcal{E}_i|^5 \pi_\theta(x) dx \leq C|\theta|^q$. The result is proved for $\theta < 0$ (the proof for $\theta > 0$ follows the same lines). For all $\theta \in \mathbb{R}$ using $a_1 > 6$,

$$
\int_{\mathbb{R}^+} |\mathcal{E}_1|^5 \pi_\theta(x) dx \leq C|\theta|^q \int_0^{3|\theta|/2} \left\{1/x^5 + x^5(a_2-1)\right\} x^{a_1-1} e^{-x^{a_2}} dx,
$$

$$
\leq C|\theta|^{a_1} \left(\int_0^{3|\theta|/2} x^{a_1-6} e^{-|\theta|x^{a_2}} dx + |\theta|^{5a_2} \int_0^{3|\theta|/2} x^{5(a_2-1) + a_1-1} e^{-|\theta|x^{a_2}} dx\right),
$$

$$
\leq C(|\theta|^{a_1} + |\theta|^{5a_2 + a_1}). \tag{20}
$$

On the other hand, as for all $x > -1$, $x/(x + 1) \leq \log(1 + x) \leq x$, for all $\theta < 0$, and $x \geq 3|\theta|/2$,

$$
|\log(1 + \theta/x) - \theta/x| \leq \frac{|\theta|^2}{x^2(1 + \theta/x)} \leq 3|\theta|^2/x^2,
$$

where the last inequality come from $|\theta|/x \leq 2/3$. Then, it yields

$$
\int_{\mathbb{R}^+} |\mathcal{E}_2(x)|^5 \pi_\theta(x) dx \leq C|\theta|^{10} \left(\int_{3|\theta|/2}^1 x^{a_1-11} e^{-x^{a_2}} dx + \int_1^{+\infty} x^{a_1-11} e^{-x^{a_2}} dx\right),
$$

$$
\leq C(|\theta|^{a_1} + |\theta|^{10}). \tag{21}
$$

For the last term, for all $\theta < 0$ and all $x \geq 3|\theta|/2$, using a Taylor expansion of $x \mapsto x^{a_2}$, there exists $\zeta \in [x + \theta, x]$ such that

$$
|(x + \theta)^{a_2} - x^{a_2} - a_2 \theta x^{a_2-1}| \leq C|\theta|^2 |\zeta|^{a_2-2} \leq C|\theta|^2 |x|^{a_2-2}.
$$

Then,

$$
\int_{\mathbb{R}^+} |\mathcal{E}_3(x)|^5 \pi_\theta(x) dx \leq C|\theta|^{10} \int_{3|\theta|/2}^{+\infty} x^{5(a_2-2) + a_1-1} e^{-x^{a_2}} dx \leq C(|\theta|^{5a_2 + a_1} + |\theta|^{10}). \tag{22}
$$
Combining (20), (21), (22) and using that $a_1 > 6$ concludes the proof of $G_{(ii)}$ for $p = 5$. The proof of $G_{(iii)}$ follows from $\int_{\mathbb{R}^+} |\hat{V}_i(x)|^6 \pi_\gamma(x) dx \leq C \left( \int_{\mathbb{R}^+} x^{a_1 - 1 + 6(a_2 - 1)} e^{-x^2} dx + \int_{\mathbb{R}^+} x^{a_1 - 7} e^{-x^2} dx \right) < \infty$

and $G_{(iii)}$ follows from $\int_{\mathbb{R}} 1_{\mathcal{I}}(x + \theta) \pi_\gamma(x) dx \leq C |\theta|^{a_1}$. Now consider the Langevin equation associated with $\pi_\gamma$ given by $dY_t = -\hat{V}_i(Y_t) dt + \sqrt{2} dB_t$ with initial distribution $\pi_\gamma$. This stochastic differential equation has 0 as singular point, which has right type 3 according to the terminology of [14]. On the other hand $\infty$ has type A and the existence and uniqueness in law for the SDE follows from [14, Theorem 4.6 (viii)]. Since $G_{(ii)}$ is straightforward, Theorem 5 can be applied.

Example 3 (Application to the Beta distribution). Consider now the case of the Beta distributions $\pi_\beta$ with density $V_\beta(x)$ and its derivative on $\mathcal{I}$ are defined by $V_\beta(x) = -(a_1 - 1) \log x - (a_2 - 1) \log(1-x)$ and $\hat{V}_\beta(x) = -(a_1 - 1)/x - (a_2 - 1)/(1-x)$. Along the same lines as above, $\pi_\beta$ satisfies $G_{(i)}, (ii)]$ and $\pi_{\beta}$. Hence Theorem 4 can be applied if we establish the uniqueness in law for the Langevin equation associated with $\pi_{\beta}$ defined by $dY_t = -V_\beta(Y_t) dt + \sqrt{2} dB_t$ with initial distribution $\pi_{\beta}$. In the terminology of [14], 0 has right type 3 and 1 has left type 3. Therefore by [14, Theorem 2.16 (i), (ii)], the SDE has a global unique weak solution. To illustrate our findings, consider the Beta distribution with parameters $a_1 = 10$ and $a_2 = 10$. Define the expected square distance by $\text{ESJD}^d(\ell) = \mathbb{E} \left[ \|X_1^d - X_\ell^d\|^2 \right]$ where $X_\ell^d$ is the first iterate of the Markov chain defined by the Random Walk Metropolis algorithm given in (2). By Theorem 4 and Theorem 5 we have $\lim_{d \to \infty} \text{ESJD}^d(\ell) = h(\ell) = \ell^2 a(\ell)$. Figure 4 displays an empirical estimation for the ESJD$^d$ for dimensions $d = 10, 50, 100$ as a function of the empirical mean acceptance rate. We can observe that as expected, the ESJD$^d$ converges to some limit function as $d$ goes infinity, and this function has a maximum for a mean acceptance probability around 0.23.

4 Proofs of Section 2

For any real random variable $Y$ and any $p \geq 1$, let $\|Y\|_p := \mathbb{E}[|Y|^p]^{1/p}$.

4.1 Proof of Lemma 1

Let $\Delta_\theta V(x) = V(x) - V(x + \theta)$. By definition of $\xi_\theta$ and $\pi$,

$$\left( \xi_\theta(x) - \xi_0(x) + \theta \hat{V}(x) \xi_0(x)/2 \right)^2 \leq 2 \{ A_\theta(x) + B_\theta(x) \} \pi(x),$$

where

$$A_\theta(x) = (\exp(\Delta_\theta V(x)/2) - 1 - \Delta_\theta V(x)/2)^2,$$

$$B_\theta(x) = \left( \Delta_\theta V(x) + \theta \hat{V}(x) \right)^2 / 4.$$
By $H_1(i)$, $\|B_\theta\|_{\pi, p} \leq C|\theta|^\beta$. For $A_\theta$, note that for all $x \in \mathbb{R}$, $(\exp(x) - 1 - x)^2 \leq 2x^4(\exp(2x) + 1)$.

Then,

$$\int_{\mathbb{R}} A_\theta(x) \pi(x) dx \leq C \int_{\mathbb{R}} \Delta_\theta V(x)^4 \left(1 + e^{\Delta_\theta V(x)}\right) \pi(x) dx \leq C \int_{\mathbb{R}} \left(\Delta_\theta V(x)^4 + \Delta_{-\theta} V(x)^4\right) \pi(x) dx.$$  

The proof is completed writing (the same inequality holds for $\Delta_{-\theta} V$):

$$\int_{\mathbb{R}} \Delta_\theta V(x)^4 \pi(x) dx \leq C \left[ \int_{\mathbb{R}} \left(\Delta_\theta V(x) - \theta \dot{V}(x)\right)^4 \pi(x) dx + \theta^4 \int_{\mathbb{R}} \dot{V}^4(x) \pi(x) dx \right]$$

and using $H_1(i)-(ii)$.

### 4.2 Proof of Proposition 1

Define

$$R(x) = \int_0^x \frac{(x - u)^2}{(1 + u)^3} du. \quad (23)$$

$R$ is the remainder term of the Taylor expansion of $x \mapsto \log(1 + x)$:

$$\log(1 + x) = x - x^2/2 + R(x). \quad (24)$$

We preface the proof by the following Lemma.

**Lemma 2.** Assume $H_4$ holds. Then, if $X$ is a random variable distributed according to $\pi$ and $Z$ is a standard Gaussian random variable independent of $X$, ...
(i) \[ \lim_{d \to +\infty} d \left\| \zeta^d(X, Z) + \ell Z \hat{V}(X)/(2\sqrt{d}) \right\|^2_2 = 0. \]

(ii) \[ \lim_{d \to +\infty} \sqrt{d} \left\| V(X) - V(X + \ell Z/\sqrt{d}) + \ell Z \hat{V}(X)/\sqrt{d} \right\|_p = 0. \]

(iii) \[ \lim_{d \to +\infty} d \left\| R (\zeta^d(X, Z)) \right\|_1 = 0, \]

where \( \zeta^d \) is given by (14).

Proof. Using the definitions (11) and (14) of \( \zeta^d \) and \( \xi_0 \),
\[ \zeta^d(x, z) = \xi_{zd-1/2}(x)/\xi_0(x) - 1. \] (25)

(i) The proof follows from Lemma 1 using that \( \beta > 1 \):
\[ \left\| \zeta^d(X, Z) + \ell Z \hat{V}(X)/(2\sqrt{d}) \right\|^2_2 \leq C \ell^2 \beta d^{-\beta} \mathbb{E} \left[ |Z|^{2\beta} \right]. \]

(ii) Using H1(i) we get that
\[ \left\| V(X) - V(X + \ell Z/\sqrt{d}) + \ell Z \hat{V}(X)/\sqrt{d} \right\|^p_p \leq C \ell^p \beta d^{-\beta} \mathbb{E} \left[ |Z|^{\beta p} \right] \]
and the proof follows since \( \beta > 1 \).

(iii) Note that for all \( x > 0, u \in [0, x], |(x-u)(1+u)^{-1}| \leq |x| \), and the same inequality holds for \( x \in (-1, 0) \) and \( u \in [x, 0] \). Then by (23) and (24), for all \( x > -1, |R(x)| \leq x^2 |\log(1+x)| \).

Then by (50), setting \( \Psi_d(x, z) = R(\zeta^d(x, z)) \)
\[ |\Psi_d(x, z)| \leq (\xi_{zd-1/2}(x)/\xi_0(x) - 1)^2 \left| V(x + \ell zd^{-1/2}) - V(x) \right|/2. \]

Since for all \( x \in \mathbb{R}, |\exp(x) - 1| \leq |x| |\exp(x) + 1| \), this yields,
\[ |\Psi_d(x, z)| \leq 4^{-1} \left| V(x + \ell zd^{-1/2}) - V(x) \right|^3 \exp \left( V(x) - V(x + \ell zd^{-1/2}) \right) + 1 \]
which implies that
\[ \int_{\mathbb{R}} |\Psi_d(x, z)| \pi(x) dx \leq 4^{-1} \int_{\mathbb{R}} \left| V(x + \ell zd^{-1/2}) - V(x) \right|^3 \{ \pi(x) + \pi(x + \ell zd^{-1/2}) \} dx. \]

By Hölder’s inequality and using H1(i)
\[ \int_{\mathbb{R}} |\Psi_d(x, z)| \pi(x) dx \leq C \left( |\ell zd^{-1/2}|^3 \left( \int_{\mathbb{R}} |V(x)|^4 \pi(x) dx \right)^{3/4} + |\ell zd^{-1/2}|^{3\beta} \right). \]
The proof follows from H1(i) since \( \beta > 1 \).

For all \( d \geq 1 \), let \( X^d \) be distributed according to \( \pi^d \), and \( Z^d \) be \( d \)-dimensional Gaussian random variable independent of \( X^d \), set
\[ J^d = \left\| \sum_{i=2}^{d} \{ \Delta V_i^d - b^d(X_i^d, Z_i^d) \} \right\|_1, \]
where \( \Delta V_i^d \) and \( b^d \) are defined in (5) and (13), respectively.
Lemma 3. \( \lim_{d \to +\infty} J^d = 0. \)

Proof. Noting that \( \Delta V_i^d = 2 \log \left(1 + \zeta^d (X_i^d, Z_i^d)\right) \) and using (24), we get

\[
J^d \leq \sum_{i=1}^{3} J_i^d = \left\| \sum_{i=2}^{d} 2 \zeta^d (X_i^d, Z_i^d)^2 + \frac{\ell Z_i^d}{\sqrt{d}} \hat{V}(X_i^d) - \mathbb{E} \left[ 2 \zeta^d (X_i^d, Z_i^d)^2 \right] \right\|_1 \\
+ \left\| \sum_{i=2}^{d} \left( \zeta^d (X_i^d, Z_i^d)^2 - \frac{\ell^2}{4d} \hat{V}^2(X_i^d) \right) \right\|_1 + 2 \left\| \sum_{i=2}^{d} R \left( \zeta^d (X_i^d, Z_i^d)^2 \right) \right\|_1,
\]

where \( R \) is defined by (23). By Lemma 2(ii), the first term goes to 0 as \( d \) goes to \( +\infty \) since

\[
J_1^d \leq \sqrt{d} \left\| 2 \zeta^d (X_1^d, Z_1^d)^2 + \frac{\ell Z_1^d}{\sqrt{d}} \hat{V}(X_1^d) \right\|_2.
\]

Consider now \( J_2^d \). We use the following decomposition for all \( 2 \leq i \leq d, \)

\[
\zeta^d(X_i^d, Z_i^d)^2 - \frac{\ell^2}{4d} \hat{V}^2(X_i^d) = \left( \zeta^d(X_i^d, Z_i^d) + \frac{\ell}{2\sqrt{d}} Z_i^d \hat{V}(X_i^d) \right)^2 \\
- \frac{\ell}{\sqrt{d}} Z_i^d \hat{V}(X_i^d) \left( \zeta^d(X_i^d, Z_i^d) + \frac{\ell}{2\sqrt{d}} Z_i^d \hat{V}(X_i^d) \right) + \frac{\ell^2}{4d} \left( (Z_i^d)^2 - 1 \right) \hat{V}^2(X_i^d).
\]

Then,

\[
J_2^d \leq d \left\| \zeta^d(X_1^d, Z_1^d) + \frac{\ell}{2\sqrt{d}} Z_1^d \hat{V}(X_1^d) \right\|_2^2 + \frac{\ell^2}{4d} \left\| \sum_{i=2}^{d} \hat{V}^2(X_i^d) \{ (Z_i^d)^2 - 1 \} \right\|_1 \\
+ \frac{\ell}{\sqrt{d}} \left\| \hat{V}(X_1^d) Z_1^d \left( \zeta^d(X_1^d, Z_1^d) + \frac{\ell}{2\sqrt{d}} Z_1^d \hat{V}(X_1^d) \right) \right\|_1.
\]

Using Lemma 2(ii), Lemma 2(i), and the Cauchy-Schwarz inequality show that the first and the last term converge to zero. For the second term note that \( \mathbb{E} \left[ (Z_1^d)^2 - 1 \right] = 0 \) so that

\[
d^{-1} \left\| \sum_{i=2}^{d} \hat{V}^2(X_i^d) \{ (Z_i^d)^2 - 1 \} \right\|_1 \leq d^{-1/2} \operatorname{Var} \left[ \hat{V}^2(X_1^d) \{ (Z_1^d)^2 - 1 \} \right]^{1/2} \to 0.
\]

Finally, \( \lim_{d \to +\infty} J^d = 0 \) by (24) and Lemma 3(iii). \( \square \)

Proof of Proposition 2. Let \( q > 0 \) and \( \Lambda^d = -\ell d^{-1/2} Z_1^d \hat{V}(X_1^d) + \sum_{i=2}^{d} \Delta V_i^d. \) By the triangle inequality, \( E^d(q) \leq E_1^d(q) + E_2^d(q) \) where

\[
E_1^d(q) = \mathbb{E} \left[ (Z_1^d)^q \left| 1 \wedge \exp \left( \sum_{i=1}^{d} \Delta V_i^d \right) - 1 \wedge \exp \left\{ \Lambda^d \right\} \right. \right],
\]

\[
E_2^d(q) = \mathbb{E} \left[ (Z_1^d)^q \left| 1 \wedge \exp \left( \Lambda^d \right) - 1 \wedge \exp \left\{ V_i^d \right\} \right. \right].
\]

Since \( t \mapsto 1 \wedge e^t \) is 1-Lipschitz, by the Cauchy-Schwarz inequality we get

\[
E_1^d(q) \leq \left\| Z_1^d \right\|_{2q} \left\| \Delta V^d + \ell d^{-1/2} Z_1^d \hat{V}(X_1^d) \right\|_2.
\]

By Lemma 2(ii), \( E_1^d(q) \) goes to 0 as \( d \) goes to \( +\infty \). Consider now \( E_2^d(q) \). Using again that \( t \mapsto 1 \wedge e^t \) is 1-Lipschitz and Lemma 3 \( E_2^d(q) \) goes to 0. \( \square \)
4.3 Proof of Theorem 2

Following [2], we introduce the function $G$ defined on $\mathbb{R}_+ \times \mathbb{R}$ by:

$$G(a, b) = \begin{cases} 
\exp \left( \frac{a-b}{2} \right) \Phi \left( \frac{b}{\sqrt{a}} - \frac{\sqrt{a}}{2} \right) & \text{if } a \in (0, +\infty), \\
0 & \text{if } a = +\infty, \\
\exp \left( \frac{-b}{2} \right) I_{\{b > 0\}} & \text{if } a = 0,
\end{cases}$$

(26)

where $\Phi$ is the cumulative distribution function of a standard normal variable, and $\Gamma$:

$$\Gamma(a, b) = \begin{cases} 
\Phi \left( \frac{-b}{\sqrt{a}} \right) + \exp \left( \frac{a-b}{2} \right) \Phi \left( \frac{b}{\sqrt{a}} - \frac{\sqrt{a}}{2} \right) & \text{if } a \in (0, +\infty), \\
\frac{1}{2} & \text{if } a = +\infty, \\
\exp \left( \frac{-b}{2} \right) & \text{if } a = 0.
\end{cases}$$

(27)

Note that $G$ and $\Gamma$ are bounded on $\mathbb{R}_+ \times \mathbb{R}$. $G$ and $\Gamma$ are used throughout Section 4.

Lemma 4. Assume $H_1$ holds. For all $d \in \mathbb{N}^*$, let $X^d$ be a random variable distributed according to $\pi^d$ and $Z^d$ be a standard Gaussian random variable in $\mathbb{R}^d$, independent of $X$. Then,

$$\lim_{d \to +\infty} d \mathbb{E} \left[ 2\zeta^d(X^d_1, Z^d_1) \right] = -\frac{\ell^2}{4} I,$$

where $I$ is defined in (6) and $\zeta^d$ in (14).

Proof. By (14),

$$d \mathbb{E} \left[ 2\zeta^d(X^d_1, Z^d_1) \right] = 2d \mathbb{E} \left[ \int_{\mathbb{R}} \sqrt{\pi(x + \ell d^{-1/2} Z^d_1)} \sqrt{\pi(x)} dx - 1 \right],$$

$$= -d \mathbb{E} \left[ \int_{\mathbb{R}} \left( \sqrt{\pi(x + \ell d^{-1/2} Z^d_1)} - \sqrt{\pi(x)} \right)^2 dx \right] = -d \mathbb{E} \left[ (\zeta^d(X^d_1, Z^d_1))^2 \right].$$

The proof is then completed by Lemma 2(i). \qed

Proof of Theorem 2 By definition of $A^d_1$, see (3),

$$\mathbb{P} \left[ A^d_1 \right] = \mathbb{E} \left[ 1 \wedge \exp \left( \sum_{i=1}^{d} \Delta V^d_i \right) \right],$$

where $\Delta V^d_i = V(X^d_{0,i}) - V(X^d_{0,i} + \ell d^{-1/2} Z^d_i)$ and where $X^d_0$ is distributed according to $\pi^d$ and independent of the standard $d$-dimensional Gaussian random variable $Z^d_1$. Following the same steps as in the proof of Proposition 3 yields:

$$\lim_{d \to +\infty} \left\| \mathbb{P} \left[ A^d_1 \right] - \mathbb{E} \left[ 1 \wedge \exp \{ \Theta^d \} \right] \right\| = 0,$$

(28)

where

$$\Theta^d = -\ell d^{-1/2} \sum_{i=1}^{d} Z^d_{1,i} \dot{V}(X^d_{0,i}) - \ell^2 d \sum_{i=2}^{d} \dot{V}(X^d_{0,i})^2/(4d) + 2(d - 1) \mathbb{E} \left[ \zeta^d(X^d_{0,1}, Z^d_{1,1}) \right].$$

13
Conditional on $X_0^d$, $\Theta^d$ is a one dimensional Gaussian random variable with mean $\mu_d$ and variance $\sigma_d^2$, defined by

$$
\mu_d = -\ell^2 \sum_{i=2}^{d} \hat{V}(X_{0,i}^d)^2/(4d) + 2(d-1)\mathbb{E}\left[\xi^d(X_{0,1}^d, Z_{1,1}^d)\right]
$$

$$
\sigma_d^2 = \ell^2 d^{-1} \sum_{i=1}^{d} \hat{V}(X_{0,i}^d)^2.
$$

Therefore, since for any $G \sim \mathcal{N}(\mu, \sigma^2)$, $\mathbb{E}[1 \wedge \exp(G)] = \Phi(\mu/\sigma) + \exp(\mu + \sigma^2/2)\Phi(-\sigma - \mu/\sigma)$, taking the expectation conditional on $X_0^d$, we have

$$
\mathbb{E}\left[1 \wedge \exp\left\{\Theta^d\right\}\right] = \mathbb{E}\left[\Phi(\mu_d/\sigma_d) + \exp(\mu_d + \sigma_d^2/2)\Phi(-\sigma_d - \mu_d/\sigma_d)\right]
$$

$$
= \mathbb{E}\left[\Gamma(\sigma_d^2, -2\mu_d)\right],
$$

where the function $\Gamma$ is defined in (27). By Lemma 4 and the law of large numbers, almost surely, $\lim_{d \to +\infty} \mu_d = -\ell^2 I/2$ and $\lim_{d \to +\infty} \sigma_d^2 = \ell^2 I$. Thus, as $\Gamma$ is bounded, by Lebesgue’s dominated convergence theorem:

$$
\lim_{d \to +\infty} \mathbb{E}\left[1 \wedge \exp\left\{\Theta^d\right\}\right] = 2\Phi\left(-\ell\sqrt{I}/2\right).
$$

The proof is then completed by (28).

4.4 Proof of Proposition 2

By Kolmogorov’s criterion it is enough to prove that there exists a non-decreasing function $\gamma : \mathbb{R}_+ \to \mathbb{R}_+$ such that for all $d \geq 1$ and all $0 \leq s \leq t$,

$$
\mathbb{E}\left[(Y_{t,1}^d - Y_{s,1}^d)^4\right] \leq \gamma(t)(t-s)^2.
$$

The inequality is straightforward for all $0 \leq s \leq t$ such that $|ds| = |dt|$. For all $0 \leq s \leq t$ such that $|ds| \leq |dt|$,

$$
Y_{t,1}^d - Y_{s,1}^d = X_{[dt],1}^d - X_{[ds],1}^d + \frac{dt - |dt|}{\sqrt{d}}\ell Z_{[dt],1}^d \mathbb{1}_{A_{[dt]}^d} + \frac{|ds| - ds}{\sqrt{d}}\ell Z_{[ds],1}^d \mathbb{1}_{A_{[ds]}^d}.
$$

Then by the Hölder inequality,

$$
\mathbb{E}\left[(Y_{t,1}^d - Y_{s,1}^d)^4\right] \leq C \left((t-s)^2 + \mathbb{E}\left[(X_{[dt],1}^d - X_{[ds],1}^d)^4\right]\right),
$$

where we have used

$$
\frac{(dt - |dt|)^2}{d^2} + \frac{(|ds| - ds)^2}{d^2} \leq \frac{(dt - ds)^2 + (|ds| - |dt|)^2}{d^2} \leq 2(t-s)^2.
$$

The proof is completed using Lemma 5.

Lemma 5. Assume $H[\mathcal{F}]$ Then, there exists $C > 0$ such that, for all $0 \leq k_1 < k_2$,

$$
\mathbb{E}\left[(X_{k_2,1}^d - X_{k_1,1}^d)^4\right] \leq C \sum_{p=2}^{4} \frac{(k_2 - k_1)^p}{d^p}.
$$
Proof. For all 0 ≤ k_1 < k_2,
\[ \mathbb{E} \left[ (X_{k_2,1}^d - X_{k_1,1}^d)^4 \right] = \frac{\ell^4}{d^4} \mathbb{E} \left[ \left( \sum_{k=k_1+1}^{k_2} Z_{k,1}^d - \sum_{k=k_1+1}^{k_2} Z_{k,1}^d \mathbb{I}_{(A_k^d)^c} \right)^4 \right]. \]
Therefore by the Hölder inequality,
\[ \mathbb{E} \left[ (X_{k_2,1}^d - X_{k_1,1}^d)^4 \right] \leq \frac{24\ell^4}{d^2} (k_2 - k_1)^2 + \frac{8\ell^4}{d^2} \mathbb{E} \left[ \left( \sum_{k=k_1+1}^{k_2} Z_{k,1}^d \mathbb{I}_{(A_k^d)^c} \right)^4 \right]. \quad (29) \]
The second term can be written:
\[ \mathbb{E} \left[ \left( \sum_{k=k_1+1}^{k_2} Z_{k,1}^d \mathbb{I}_{(A_k^d)^c} \right)^4 \right] = \sum_{j=1}^{4} \mathbb{E} \left[ \prod_{i=1}^{4} Z_{m_i,1}^d \mathbb{I}_{(A_{m_i}^d)^c} \right], \]
where the sum is over all the quadruplets (m_i)_{i=1}^4 satisfying m_i \in \{k_1 + 1, \ldots, k_2\}, i = 1, \ldots, 4. The expectation on the right hand side can be upper bounded depending on the cardinality of \{m_1, \ldots, m_4\}. For all 1 ≤ j ≤ 4, define
\[ \mathcal{I}_j = \{ (m_1, \ldots, m_4) \in \{k_1 + 1, \ldots, k_2\} : \# \{m_1, \ldots, m_4\} = j \}. \quad (30) \]
Let (m_1, m_2, m_3, m_4) \in \{k_1 + 1, \ldots, k_2\}^4 and (\tilde{X}_k^d)_{k \geq 0} be defined as:
\[ \tilde{X}_0^d = X_0^d \quad \text{and} \quad \tilde{X}_{k+1}^d = \tilde{X}_k^d + \mathbb{I}_{k \notin \{m_1-1, m_2-1, m_3-1, m_4-1\}} \frac{\ell}{\sqrt{d}} Z_{k+1,1}^d \tilde{A}_{k+1}^d, \]
with \( \tilde{A}_{k+1}^d = \{ U_{k+1} \leq \exp \left( \sum_{i=1}^{d} \Delta \tilde{V}_{k,i}^d \right) \} \), where for all k \geq 0 and all 1 ≤ i ≤ d, Δ\tilde{V}_{k,i} is defined by
\[ \Delta \tilde{V}_{k,i}^d = V(\tilde{X}_{k,i}^d) - V(\tilde{X}_{k,i}^d + \frac{\ell}{\sqrt{d}} Z_{k+1,i}^d). \]
Note that on the event \( \bigcap_{j=1}^{4} \{ A_{m_j}^d \}^c \), the two processes (X_k)_{k \geq 0} and (\tilde{X}_k)_{k \geq 0} are equal. Let \( \mathcal{F} \) be the σ-field generated by \( (\tilde{X}_k^d)_{k \geq 0} \).

(a) \# \{m_1, \ldots, m_4\} = 4, as the \( \{ U_{m_j}, Z_{m_j,1}, \ldots, Z_{m_j,d} \} \) \( 1 \leq j \leq 4 \) are independent conditionally to \( \mathcal{F} \),
\[ \mathbb{E} \left[ \prod_{j=1}^{4} Z_{m_j,1}^d \mathbb{I}_{(A_{m_j}^d)^c} \mid \mathcal{F} \right] = \prod_{j=1}^{4} \mathbb{E} \left[ Z_{m_j,1}^d \mathbb{I}_{(A_{m_j}^d)^c} \mid \mathcal{F} \right], \]
\[ = \prod_{j=1}^{4} \mathbb{E} \left[ Z_{m_j,1}^d \varphi \left( \sum_{i=1}^{d} \Delta \tilde{V}_{m_j-1,i}^d \right) \mid \mathcal{F} \right]. \]
where \( \varphi(x) = (1 - e^x)_+ \). Since the function \( \varphi \) is 1-Lipschitz, we get
\[ \left| \varphi \left( \sum_{i=1}^{d} \Delta \tilde{V}_{m_j-1,i}^d \right) - \varphi \left( -\frac{\ell}{\sqrt{d}} \tilde{V}(\tilde{X}_{m_j-1,1}) Z_{m_j,1}^d + \sum_{i=2}^{d} \Delta \tilde{V}_{m_j-1,i}^d \right) \right| \]
\[ \leq \left| \Delta \tilde{V}_{m_j-1,1}^d + \frac{\ell}{\sqrt{d}} \tilde{V}(\tilde{X}_{m_j-1,1}) Z_{m_j,1}^d \right|. \]
Then,
\[
\left| \mathbb{E} \left[ \prod_{j=1}^{4} Z_{m_j,1}^{d} \mathbf{1}_{(A_{m_j}^d)^c} \right] \right| \leq \mathbb{E} \left[ \prod_{j=1}^{4} \left\{ A_{m_j}^{d} + B_{m_j}^{d} \right\} \right],
\]
where
\[
A_{m_j}^{d} = \mathbb{E} \left[ Z_{m_j,1}^{d} \left| \Delta \bar{\nu}_{m_j-1,1} + \frac{\ell}{\sqrt{d}} \bar{\nu}(\bar{X}_{m_j-1,1})Z_{m_j,1}^{d} \right| \mathcal{F} \right],
\]
\[
B_{m_j}^{d} = \mathbb{E} \left[ Z_{m_j,1}^{d} \left( 1 - \exp \left\{ -\frac{\ell}{\sqrt{d}} \bar{\nu}(\bar{X}_{m_j-1,1})Z_{m_j,1}^{d} + \sum_{i=2}^{d} \Delta \bar{\nu}_{m_j-1,i} \right\} \right) + \mathcal{F} \right].
\]
By the inequality of arithmetic and geometric means and convex inequalities,
\[
\left| \mathbb{E} \left[ \prod_{j=1}^{4} Z_{m_j,1}^{d} \mathbf{1}_{(A_{m_j}^d)^c} \right] \right| \leq 8 \mathbb{E} \left[ \sum_{j=1}^{4} (A_{m_j}^{d})^4 + (B_{m_j}^{d})^4 \right].
\]
By Lemma (ii) and the Hölder inequality, there exists \( C > 0 \) such that \( \mathbb{E} \left[ (A_{m_j}^{d})^4 \right] \leq C d^{-2} \).

On the other hand, by \([2, \text{Lemma 6}]\) since \( Z_{m_j,1}^{d} \) is independent of \( \mathcal{F} \),
\[
B_{m_j}^{d} = \mathbb{E} \left[ \frac{\ell}{\sqrt{d}} \bar{\nu}(\bar{X}_{m_j-1,1}) \mathcal{G} \left( \frac{\ell}{d} \bar{\nu}(\bar{X}_{m_j-1,1})^2, -2 \sum_{i=2}^{d} \Delta \bar{\nu}_{m_j-1,i} \right) \right],
\]
where the function \( \mathcal{G} \) is defined in \([20]\). By \([2, \text{Lemma 6}]\) and since \( \mathcal{G} \) is bounded, \( \mathbb{E}[(B_{m_j}^{d})^4] \leq C d^{-2} \). Therefore \( \mathbb{E}[\prod_{j=1}^{4} Z_{m_j,1}^{d} \mathbf{1}_{(A_{m_j}^d)^c}] \leq C d^{-2} \), showing that
\[
\sum_{(m_1, m_2, m_3, m_4) \in I_4} \left| \mathbb{E} \left[ \prod_{i=1}^{4} Z_{m_i,1}^{d} \mathbf{1}_{(A_{m_i}^d)^c} \right] \right| \leq \frac{C}{d^2} \left( \frac{k_2 - k_1}{4} \right).
\]
(b) \( \#\{m_1, \ldots, m_4\} = 3 \), as the \( \{ (U_{m_j}, Z_{m_j,1}^{d}, \ldots, Z_{m_j,d}^{d}) \}_{1 \leq j \leq 3} \) are independent conditionally to \( \mathcal{F} \),
\[
\left| \mathbb{E} \left[ \left( Z_{m_j,1}^{d} \right)^2 \mathbf{1}_{(A_{m_j}^d)^c} \prod_{j=2}^{3} Z_{m_j,1}^{d} \mathbf{1}_{(A_{m_j}^d)^c} \right] \right| \leq \mathbb{E} \left[ \left( Z_{m_j,1}^{d} \right)^2 \left| \mathcal{F} \right| \prod_{j=2}^{3} \mathbb{E} \left[ Z_{m_j,1}^{d} \mathbf{1}_{(A_{m_j}^d)^c} \left| \mathcal{F} \right| \right] \right] \leq \prod_{j=2}^{3} \mathbb{E} \left[ Z_{m_j,1}^{d} \mathbf{1}_{(A_{m_j}^d)^c} \left| \mathcal{F} \right| \right].
\]
Then, following the same steps as above, and using Hölder’s inequality yields
\[
\left| \mathbb{E} \left[ \prod_{j=2}^{3} Z_{m_j,1}^{d} \mathbf{1}_{(A_{m_j}^d)^c} \right] \right| \leq C \mathbb{E} \left[ \sum_{j=2}^{3} (A_{m_j}^{d})^2 + (B_{m_j}^{d})^2 \right] \leq C d^{-1}
\]
and
\[
\sum_{(m_1, m_2, m_3, m_4) \in I_4} \left| \mathbb{E} \left[ \prod_{i=1}^{4} Z_{m_i,1}^{d} \mathbf{1}_{(A_{m_i}^d)^c} \right] \right| \leq \frac{C}{d^2} \left( \frac{k_2 - k_1}{3} \right) \leq \frac{C}{d^2} (k_2 - k_1)^3.
\]
(c) If $\#\{m_1, \ldots, m_4\} = 2$ two cases have to be considered:

\[ E \left[ (Z_{m_1,1}^d)^2 1_{(A_{m_1}^d)^c} (Z_{m_2,1}^d)^2 1_{(A_{m_2}^d)^c} \right] \leq E \left[ (Z_{m_1,1}^d)^2 \right] E \left[ (Z_{m_2,1}^d)^2 \right] \leq 1, \]

\[ E \left[ (Z_{m_1,1}^d)^3 1_{(A_{m_1}^d)^c} Z_{m_2,1}^d 1_{(A_{m_2}^d)^c} \right] \leq E \left[ (Z_{m_1,1}^d)^3 \right] E \left[ |Z_{m_2,1}^d| \right] \leq \frac{4}{\pi}. \]

This yields

\[ \sum_{(m_1, m_2, m_3, m_4) \in I_2} \left| E \left[ \prod_{i=1}^4 Z_{m_i,1}^d 1_{(A_{m_i}^d)^c} \right] \right| \leq \left( 3 + 4 \cdot \frac{4}{\pi} \right) (k_2 - k_1)(k_2 - k_1 - 1) \leq C (k_2 - k_1)^2. \quad (33) \]

(d) If $\#\{m_1, \ldots, m_4\} = 1$: \[ E \left[ (Z_{m_1,1}^d 1_{(A_{m_1}^d)^c})^4 \right] \leq E \left[ (Z_{m_1,1}^d)^4 \right] \leq 3, \]

\[ \sum_{(m_1, m_2, m_3, m_4) \in I_1} \left| E \left[ \prod_{i=1}^4 Z_{m_i,1}^d 1_{(A_{m_i}^d)^c} \right] \right| \leq 3(k_2 - k_1). \quad (34) \]

The proof is completed by combining (29) with (32), (33) and (34).

4.5 Proof of Proposition 3

We preface the proof by a preliminary lemma.

Lemma 6. Assume that $H\1$ holds. Let $\mu$ be a limit point of the sequence of laws $(\mu_d)_{d \geq 1}$ of $\{(Y_{t_1}^d)_{t \geq 0}, \ d \in \mathbb{N}^\ast\}$. Then for all $t \geq 0$, the pushforward measure of $\mu$ by $W_t$ is $\pi$.

Proof. By (7),

\[ \lim_{d \to +\infty} E \left[ Y_{t_1}^d - X_{[dt_1]}^d \right] = 0. \]

Since $(\mu_d)_{d \geq 1}$ converges weakly to $\mu$, for all bounded Lipschitz function $\psi : \mathbb{R} \to \mathbb{R}$, $E^\mu[\psi(W_t)] = \lim_{d \to +\infty} E[\psi(Y_{t_1}^d)] = \lim_{d \to +\infty} E[\psi(X_{[dt_1]}^d)]$. The proof is completed upon noting that for all $d \in \mathbb{N}^\ast$ and all $t \geq 0$, $X_{[dt_1]}^d$ is distributed according to $\pi$.

Proof of Proposition 3. Let $\mu$ be a limit point of $(\mu_d)_{d \geq 1}$. It is straightforward to show that $\mu$ is a solution to the martingale problem associated with $L$ if for all $\phi \in C^\infty_c(\mathbb{R}, \mathbb{R})$, $m \in \mathbb{N}^\ast$, $g : \mathbb{R}^m \to \mathbb{R}$ bounded and continuous, and $0 \leq t_1 \leq \cdots \leq t_m \leq s \leq t$:

\[ E^\mu \left[ \phi(W_t) - \phi(W_s) - \int_s^t L\phi(W_u) \, du \right] g(W_{t_1}, \ldots, W_{t_m}) = 0. \quad (35) \]

Let $\phi \in C^\infty_c(\mathbb{R}, \mathbb{R})$, $m \in \mathbb{N}^\ast$, $g : \mathbb{R}^m \to \mathbb{R}$ continuous and bounded, $0 \leq t_1 \leq \cdots \leq t_m \leq s \leq t$ and $W_{[s]} = \{w \in W | w_u \not\in D_{[s]} \text{ for almost every } u \in [s,t]\}$. Note first that $w \in W_{[s]}$ if and only if $\int_s^t 1_{D_{[s]}(w_u)} du > 0$. Therefore, by $H2$ and Fubini’s theorem:

\[ E^\mu \left[ \int_s^t 1_{D_{[s]}(W_u)} du \right] = \int_s^t E^\mu \left[ 1_{D_{[s]}(W_u)} \right] du = 0, \]
showing that \( \mu(W_V) = 0 \). We now prove that on \( W_V \),
\[
\Psi_{s,t} : w \mapsto \left\{ \phi(w_t) - \phi(w_s) - \int_s^t L\phi(w_u)du \right\} g(w_t, \ldots, w_{t_m})
\]
is continuous. It is clear that it is enough to show that \( w \mapsto \int_s^t L\phi(w_u)du \) is continuous on \( W_V \).

Since \( \int \) and \( \mu \) are continuous on compact sets. Then by Lemma 7.

Let \( \mu \) is a solution to the martingale problem. The core of the proof of Theorem 3 is Proposition 3 for which we need two technical lemmata.

**Lemma 7.** Let \( X, Y \) and \( U \) be \( \mathbb{R} \)-valued random variables and \( \epsilon > 0 \). Assume that \( U \) is non-negative and bounded by 1. Let \( g : \mathbb{R} \to \mathbb{R} \) be a bounded function on \( \mathbb{R} \) such that for all \( (x, y) \in (\mathbb{R} \setminus \{0\})^2 \), \( |g(x) - g(y)| \leq C_g |x - y| \).

(i) For all \( a > 0 \),
\[
\mathbb{E} [U |g(X) - g(Y)|] \leq C_g \mathbb{E} [U |X - Y|] + \text{osc}(g) \left\{ \mathbb{P} [X \leq \epsilon] + a^{-1} \mathbb{E} [U |X - Y|] + \mathbb{P} [\epsilon < |X| < \epsilon + a] \right\},
\]
where \( \text{osc}(g) = \sup(g) - \inf(g) \).

(ii) If there exist \( \mu \in \mathbb{R} \) and \( \sigma, C_X \in \mathbb{R}^+ \) such that
\[
\sup_{x \in \mathbb{R}} |\mathbb{P} [X \leq x] - \Phi((x - \mu)/\sigma)| \leq C_X,
\]
then
\[
\mathbb{E} [U |g(X) - g(Y)|] \leq C_g \mathbb{E} [U |X - Y|] + 2 \text{osc}(g) \left\{ C_X + \sqrt{2 \mathbb{E} [U |X - Y|]} \left( 2\pi \sigma^2 \right)^{-1/2} + \epsilon(2\pi \sigma^2)^{-1/2} \right\}.
\]

**Proof.** (i) Consider the following decomposition
\[
\mathbb{E} [U |g(X) - g(Y)|] = \mathbb{E} \left[ U \mathbb{I} \{ (X, Y) \in (\mathbb{R} \setminus (0, \epsilon^2]) \cup (0, \epsilon^2] \} \right] + \mathbb{E} \left[ U |g(X) - g(Y)| \left( \mathbb{I} \{ X \leq \epsilon \} + \mathbb{I} \{ (X < -\epsilon) \cup (X > \epsilon) \} \right) \right].
\]
In addition, for all \( a > 0 \),
\[
\{(X < -\epsilon) \cap \{Y \geq -\epsilon\}\} \cup \{(X > \epsilon) \cap \{Y \leq \epsilon\}\} 
\subset \{\epsilon < |X| < \epsilon + a\} \cup \{|X| \geq \epsilon + a\} \cap \{|X - Y| \geq a\}.
\]
Then using that \( U \in [0, 1) \), we get
\[
\mathbb{E}[|g(X) - g(Y)|] \leq C_\delta \mathbb{E}[|X - Y|] + \text{osc}(g) \left( \mathbb{P}[|X| < \epsilon + a] + a^{-1} \mathbb{E}[|X - Y|] \right).
\]
(ii) The result is straightforward if \( \mathbb{E}[|X - Y|] = 0 \). Assume \( \mathbb{E}[|X - Y|] > 0 \). Combining the additional assumption and the previous result,
\[
\mathbb{E}[|g(X) - g(Y)|] \leq C_\delta \mathbb{E}[|X - Y|] + \text{osc}(g) \left\{ 2C\delta + 2(\epsilon + a)(2\pi\sigma^2)^{-1/2} + a^{-1} \mathbb{E}[|X - Y|] \right\}.
\]
As this result holds for all \( a > 0 \), the proof is concluded by setting \( a = \sqrt{\mathbb{E}[|X - Y|]} (2\pi\sigma^2)^{1/2}/2 \).

**Lemma 8.** Assume \( \mathcal{H} \) holds. Let \( X^d \) be distributed according to \( \pi^d \) and \( Z^d \) be a \( d \)-dimensional standard Gaussian random variable, independent of \( X^d \). Then, \( \lim_{d \to +\infty} E^d = 0 \), where
\[
E^d = \mathbb{E} \left[ \mathcal{G} \left( \frac{\ell^2}{d} \dot{V}(X^d_1)^2, 2 \sum_{i=2}^{d} \Delta V_i \right) - \mathcal{G} \left( \frac{\ell^2}{d} \dot{V}(X^d_1)^2, 2 \sum_{i=2}^{d} b_i^d \right) \right],
\]
\( \Delta V_i \) and \( b_i^d \) are resp. given by (5) and (13).

**Proof.** Set for all \( d \geq 1 \), \( \bar{Y}_d = \sum_{i=2}^{d} \Delta V_i \) and \( \bar{X}_d = \sum_{i=2}^{d} b_i^d \). By (26), \( \partial_b \mathcal{G}(a, b) = -\mathcal{G}(a, b)/2 + \exp(-b^2/8a)/(2\sqrt{2\pi}a) \). As \( \mathcal{G} \) is bounded and \( x \mapsto x\exp(-x) \) is bounded on \( \mathbb{R}_+ \), we get \( \sup_{a \in \mathbb{R}_+:|b| \geq a^{1/4}} \partial_b \mathcal{G}(a, b) < +\infty \). Therefore, there exists \( C \geq 0 \) such that, for all \( a \in \mathbb{R}_+ \) and \( (b_1, b_2) \in (-\infty, -a^{1/4})^2 \cup (a^{1/4}, +\infty)^2 \)
\[
|\mathcal{G}(a, b_1) - \mathcal{G}(a, b_2)| \leq C |b_1 - b_2|.
\]
By definition of \( b_i^d \) (13), \( \bar{X}_d \) may be expressed as \( \bar{X}_d = \sigma_d \bar{S}_d + \mu_d \), where
\[
\mu_d = 2(d-1) \mathbb{E} \left[ \chi^d(X^d_1, Z^d_1) \right] - \frac{\ell^2}{4d} \mathbb{E} \left[ \dot{V}(X^d_1)^2 \right],
\]
\[
\sigma_d^2 = \ell^2 \mathbb{E} \left[ \dot{V}(X^d_1)^2 \right] + \frac{\ell^4}{16d} \mathbb{E} \left[ \left( \dot{V}(X^d_1)^2 - \mathbb{E}[\dot{V}(X^d_1)^2] \right)^2 \right],
\]
\[
\bar{S}_d = (\sqrt{d}\sigma_d)^{-1} \sum_{i=2}^{d} \beta_i^d,
\]
\[
\beta_i^d = -\ell Z_i^d \dot{V}(X_i^d) - \frac{\ell^2}{4\sqrt{d}} \left( \dot{V}(X_i^d)^2 - \mathbb{E}[\dot{V}(X_i^d)^2] \right).
\]
By \( \mathcal{H} \) (ii), the Berry-Essen Theorem [5] Theorem 5.7] can be applied to \( \bar{S}_d \). Then, there exists a universal constant \( C \) such that for all \( d > 0 \),
\[
\sup_{x \in \mathbb{R}} \mathbb{P} \left[ \left( \frac{d}{d-1} \right)^{1/2} \bar{S}_d \leq x \right] - \Phi(x) \leq C/\sqrt{d}.
\]
It follows that
\[
\sup_{x \in \mathbb{R}} |\mathbb{P} [\tilde{X}_d \leq x] - \Phi((x - \mu_d)/\sigma_d)| \leq C/\sqrt{d},
\]
where \( \sigma_d^2 = (d - 1)\sigma^2_d/\bar{d}. \) By this result and (37), Lemma 7 can be applied to obtain a constant \( C \geq 0, \) independent of \( d, \) such that:
\[
E \left[ \mathcal{G} \left( \ell^2 \tilde{V}(X_d^t)^2/d, \bar{2}Y_d \right) - \mathcal{G} \left( \ell^2 \tilde{V}(X_d^t)^2/d, \bar{2}\tilde{X}_d \right) \right] |X_d^t| \\
\leq C \left( \epsilon_d + d^{-1/2} + \sqrt{2\epsilon_d(2\pi\sigma_d^2)^{-1/2}} + \sqrt{\ell\tilde{V}(X_d^t)/(2\pi d^{1/2}\sigma_d^2)} \right),
\]
where \( \epsilon_d = \mathbb{E} [\|\tilde{X}_d - \bar{Y}_d\|]. \) Using this result, we have
\[
E^d \leq C \left\{ \left( \epsilon_d + d^{-1/2} + \sqrt{2\epsilon_d(2\pi\sigma_d^2)^{-1/2}} \right) E \left[ |V(X_d^t)| \right] \\
+ \ell^{1/2}E \left[ |\tilde{V}(X_d^t)|^{3/2} \right] (2\pi d^{1/2}\sigma_d^2)^{-1/2} \right\}. \quad (38)
\]
By Lemma 3 \( \epsilon_d \) goes to 0 as \( d \) goes to infinity, and by \( H[\ref{H4}] \) \( \lim_{d \to +\infty} \epsilon_d = \ell^2 E [\tilde{V}(X)^2]. \) Combining these results with (38), it follows that \( E^d \) goes to 0 when \( d \) goes to infinity.

For all \( n \geq 0, \) define \( \mathcal{F}_n^d = \sigma(\{X_k^d : k \leq n\}) \) and for all \( \phi \in C_{\infty}^c(\mathbb{R}, \mathbb{R}), \)
\[
M_n^d(\phi) = \frac{\ell}{\sqrt{d}} \int_0^{n-1} \phi(X^d_{k+1}) \left\{ Z^d_{k+1,1}1_{A^d_{k+1}} - E \left[ Z^d_{k+1,1}1_{A^d_{k+1}} \big| \mathcal{F}_k^d \right] \right\} \\
+ \frac{\ell^2}{2d} \sum_{k=0}^{n-1} \phi''(X^d_{k+1}) \left\{ (Z^d_{k+1,1})^2 1_{A^d_{k+1}} - E \left[ (Z^d_{k+1,1})^2 1_{A^d_{k+1}} \big| \mathcal{F}_k^d \right] \right\}. \quad (39)
\]

**Proposition 6.** Assume \( H[\ref{H1}] \) and \( H[\ref{H2}] \) hold. Then, for all \( s \leq t \) and all \( \phi \in C_{\infty}^c(\mathbb{R}, \mathbb{R}), \)
\[
\lim_{d \to +\infty} E \left[ \phi(Y^d_{s,1}) - \phi(Y^d_{s,1}) - \int_s^t L\phi(Y^d_{r,1}) dr - \left( M^d_{[dr\downarrow]}(\phi) - M^d_{[ds\downarrow]}(\phi) \right) \right] = 0.
\]

**Proof.** First, since \( dY^d_{s,1} = \ell \sqrt{d}Z^d_{[dr\downarrow],1}1_{A^d_{[dr\downarrow]}} dr, \)
\[
\phi(Y^d_{s,1}) - \phi(Y^d_{s,1}) = \ell \sqrt{d} \int_s^t \phi'(Y^d_{r,1}) Z^d_{[dr\downarrow],1}1_{A^d_{[dr\downarrow]}} dr. \quad (40)
\]
As \( \phi \) is \( C^3, \) using (7) and a Taylor expansion, for all \( r \in [s, t] \) there exists \( \chi_r \in [X^d_{[dr\downarrow],1}, Y^d_{s,1}] \) such that:
\[
\phi'(Y^d_{r,1}) = \phi'(X^d_{[dr\downarrow],1}) + \frac{\ell}{\sqrt{d}} (dr - [dr]) \phi''(X^d_{[dr\downarrow],1}) Z^d_{[dr\downarrow],1}1_{A^d_{[dr\downarrow]}} \\
+ \frac{\ell^2}{2d} (dr - [dr])^2 \phi^{(3)}(\chi_r) \left( Z^d_{[dr\downarrow],1} \right)^2 1_{A^d_{[dr\downarrow]}}.
\]
Plugging this expression into (40) yields:

\[ \phi(Y_{t,1}^d) - \phi(Y_{s,1}^d) = \ell \sqrt{d} \int_s^t \phi'(X^d_{[dr],1})Z^d_{[dr],1} \mathbb{1}_{A^d_{[dr]}} \, dr + \ell^2 \int_s^t (dr - [dr]) \phi''(X^d_{[dr],1})(Z^d_{[dr],1})^2 \mathbb{1}_{A^d_{[dr]}} \, dr + \frac{\ell^3}{2\sqrt{d}} \int_s^t (dr - [dr])^2 \phi^{(3)}(X^d_{[dr],1})(Z^d_{[dr],1})^3 \mathbb{1}_{A^d_{[dr]}} \, dr. \]

As \( \phi^{(3)} \) is bounded,

\[ \lim_{d \to +\infty} \mathbb{E} \left[ d^{-1/2} \int_s^t (dr - [dr])^2 \phi^{(3)}(X_{[dr],1})^3 \mathbb{1}_{A^d_{[dr]}} \, dr \right] = 0. \]

On the other hand, 

\[ I = \int_s^t \phi''(X^d_{[dr],1})(dr - [dr])(Z^d_{[dr],1})^2 \mathbb{1}_{A^d_{[dr]}} \, dr = I_1 + I_2 \]

with

\[ I_1 = \int_s^t \phi''(X^d_{[dr],1})(dr - [dr] - 1/2)(Z^d_{[dr],1})^2 \mathbb{1}_{A^d_{[dr]}} \, dr \]

\[ I_2 = \frac{1}{2} \int_s^t \phi''(X^d_{[dr],1})(Z^d_{[dr],1})^2 \mathbb{1}_{A^d_{[dr]}} \, dr. \]

Note that

\[ I_1 = \frac{1}{2d}([ds] - ds)(ds - [ds]) \phi''(X^d_{[ds],1})(Z^d_{[ds],1})^2 \mathbb{1}_{A^d_{[ds]}} + \frac{1}{2d}([dt] - dt)(dt - [dt]) \phi''(X^d_{[dt],1})(Z^d_{[dt],1})^2 \mathbb{1}_{A^d_{[dt]}} \]

showing, as \( \phi'' \) is bounded, that \( \lim_{d \to +\infty} \mathbb{E}[|I_1|] = 0. \) Therefore,

\[ \lim_{d \to +\infty} \mathbb{E} \left[ |\phi(Y_{t,1}^d) - \phi(Y_{s,1}^d) - I_{s,t}| \right] = 0, \]

where

\[ I_{s,t} = \int_s^t \left\{ \ell \sqrt{d} \phi'(X^d_{[dr],1})Z^d_{[dr],1} + \ell^2 \phi''(X^d_{[dr],1})(Z^d_{[dr],1})^2 / 2 \right\} \mathbb{1}_{A^d_{[dr]}} \, dr. \]

Write

\[ I_{s,t} - \int_s^t \log(Y^d_{r,1}) \, dr - \left( M^d_{[dt]}(\phi) - M^d_{[ds]}(\phi) \right) = T_1^d + T_2^d + T_3^d - T_4^d + T_5^d, \]
It is now proved that for all \( 1 \leq i \leq 5 \), \( \lim_{t \rightarrow +\infty} \mathbb{E}[|T_i^d|] = 0 \). First, as \( \phi' \) and \( \phi'' \) are bounded, 

\[
\mathbb{E} \left[ |T_1^d| + |T_5^d| \right] \leq C d^{-1/2}. \tag{41}
\]

Denote for all \( r \in [s, t] \) and \( d \geq 1 \),

\[
\begin{align*}
\Delta V_r^d &= V \left( X_{[dr], i}^d \right) - V \left( X_{[dr], i}^d + \sqrt{d} Z_{[dr], i}^d \right), \\
\Xi_r^d &= 1 \wedge \exp \left\{ -\ell Z_{[dr], i}^d \hat{V} \left( X_{[dr], i}^d \right) / \sqrt{d} + \sum_{i=2}^{d} b_{[dr], i}^d \right\}, \\
\Upsilon_r^d &= 1 \wedge \exp \left\{ -\ell Z_{[dr], i}^d \hat{V} \left( X_{[dr], i}^d \right) / \sqrt{d} + \sum_{i=2}^{d} \Delta V_{r,i}^d \right\},
\end{align*}
\]

where for all \( k, i \geq 0 \), \( b_{k,i}^d = b^d(X_{k,i}^d, Z_{k+1,i}^d) \), and for all \( x, z \in \mathbb{R} \), \( b^d(x, y) \) is given by (13). By the triangle inequality,

\[
|T_1^d| \leq \int_s^t \left| \phi'(X_{[dr], i}^d) \right| (A_{1,r} + A_{2,r} + A_{3,r}) \, dr, \tag{42}
\]

where

\[
\begin{align*}
A_{1,r} &= \left| \ell \hat{V} \mathbb{E} \left[ Z_{[dr], i}^d \left( 1_{A_{[dr], i}^d} - \Upsilon_r^d \right) \right] \right|, \\
A_{2,r} &= \left| \ell \hat{V} \mathbb{E} \left[ Z_{[dr], i}^d \left( \Upsilon_r^d - \Xi_r^d \right) \right] \right|, \\
A_{3,r} &= \left| \ell \hat{V} \mathbb{E} \left[ Z_{[dr], i}^d \Xi_r^d \right] + \hat{V}(X_{[dr], i}^d) h(t)/2 \right|.
\end{align*}
\]

Since \( t \mapsto 1 \wedge \exp(t) \) is 1-Lipschitz, by Lemma 2(ii), \( \mathbb{E}[|A_{1,r}^d|] \) goes to 0 as \( d \rightarrow +\infty \) for almost all \( r \). So by the Fubini theorem, the first term in (42) goes to 0 as \( d \rightarrow +\infty \). For \( A_{2,r}^d \), by [2]
Lemma 6],
\[\mathbb{E}[|A_{2,r}|] \leq \mathbb{E}\left[\ell^2 \tilde{V}(X_{[dr],1}) \left\{ \mathcal{G}\left(\frac{\ell^2 \tilde{V}(X_{[dr],1})^2}{d}, 2 \sum_{i=2}^{d} \Delta V_{r,i}^d\right) - \mathcal{G}\left(\frac{\ell^2 \tilde{V}(X_{[dr],1})^2}{d}, 2 \sum_{i=2}^{d} b_{[dr],i}^d\right) \right\} \right],\]

where \(\mathcal{G}\) is defined in (26). By Lemma 8 this expectation goes to zero when \(d\) goes to infinity. Then by the Fubini theorem and the Lebesgue dominated convergence theorem, the second term of (42) goes to 0 as \(d \to +\infty\). For the last term, by [2 Lemma 6] again:
\[\ell \sqrt{d} \mathbb{E}\left[Z_{[dr],1}^d \Xi^d \mid \mathcal{F}_{[dr]}^d\right] = -\ell^2 \tilde{V}(X_{[dr],1}) \times \mathcal{G}\left(\frac{\ell^2}{d} \sum_{i=1}^{d} \tilde{V}(X_{[dr],i})^2, \frac{\ell^2}{2d} \sum_{i=2}^{d} \tilde{V}(X_{[dr],i})^2 - 4(d-1)\mathbb{E}\left[\tilde{V}(X, Z)\right]\right), \quad (43)\]

where \(X\) is distributed according to \(\pi\) and \(Z\) is a standard Gaussian random variable independent of \(X\). As \(\mathcal{G}\) is continuous on \(\mathbb{R}_+ \times [0, 0]\) (see [2 Lemma 2]), by [2 Lemma 4] and the law of large numbers, almost surely,
\[\lim_{d \to +\infty} \ell^2 \mathcal{G}\left(\frac{\ell^2}{d} \sum_{i=1}^{d} \tilde{V}(X_{[dr],i})^2, \frac{\ell^2}{2d} \sum_{i=2}^{d} \tilde{V}(X_{[dr],i})^2 - 4(d-1)\mathbb{E}\left[\tilde{V}(X, Z)\right]\right) = \ell^2 \mathbb{E}\left[\tilde{V}(X)^2, \ell^2 \mathbb{E}[\tilde{V}(X)^2]\right] = h(\ell)/2, \quad (44)\]

where \(h(\ell)\) is defined in (10). Therefore by Fubini’s Theorem, (43) and Lebesgue’s dominated convergence theorem, the last term of (42) goes to 0 as \(d\) goes to infinity. The proof for \(T_2^d\) follows the same lines. By the triangle inequality,
\[|T_2^d| \leq \int_s^t \phi''(X_{[dr],1}) (\ell^2/2) \mathbb{E}\left[\left(\sum_{i=1}^{d} Z_{[dr],1}^d - \Xi^d_i\right) \mid \mathcal{F}_{[dr]}^d\right] \, dr + \int_s^d \phi'(X_{[dr],1}) \left( (\ell^2/2) \mathbb{E}\left[\left(\sum_{i=1}^{d} Z_{[dr],1}^d \Xi^d_i\right) \mid \mathcal{F}_{[dr]}^d\right] - h(\ell)/2 \right) \, dr. \quad (45)\]

By Fubini’s Theorem, Lebesgue’s dominated convergence theorem and Proposition 1, the expectation of the first term goes to zero when \(d\) goes to infinity. For the second term, by [2 Lemma 6 (A.5)],
\[(\ell^2/2) \mathbb{E}\left[\left(\sum_{i=1}^{d} Z_{[dr],1}^d \right)^2 \bar{1} \exp\left\{-\frac{\ell Z_{[dr],1}^d}{\sqrt{d}} \tilde{V}(X_{[dr],1}) + \sum_{i=2}^{d} b_{[dr],i}^d\right\} \mid \mathcal{F}_{[dr]}^d\right] = (B_1 + B_2 - B_3)/2, \quad (46)\]
where

\[ B_1 = \ell^2 \Gamma \left( \frac{\ell^2}{d} \sum_{i=1}^{d} \hat{V}(X_{[dr],i})^2, \frac{\ell^2}{2d} \sum_{j=2}^{d} \hat{V}(X_{[dr],i})^2 - 4(d-1)\mathbb{E} \left[ \zeta^d(X,Z) \right] \right) , \]

\[ B_2 = \frac{\ell^4 \hat{V}(X_{[dr],1})^2}{d} \mathcal{G} \left( \frac{\ell^2}{d} \sum_{i=1}^{d} \hat{V}(X_{[dr],i})^2, \frac{\ell^2}{2d} \sum_{i=2}^{d} \hat{V}(X_{[dr],i})^2 - 4(d-1)\mathbb{E} \left[ \zeta^d(X,Z) \right] \right) , \]

\[ B_3 = \frac{\ell^4 \hat{V}(X_{[dr],1})^2}{d} \left( 2\ell^2 \sum_{i=1}^{d} \hat{V}(X_{[dr],i})^2 / d \right)^{-1/2} \times \exp \left\{ \left[ -(d-1)\mathbb{E}[2\zeta^d(X,Z)] + (\ell^2/(4d)) \sum_{i=2}^{d} \hat{V}(X_{[dr],i})^2 \right] \right\} , \]

where \( \Gamma \) is defined in (27). As \( \Gamma \) is continuous on \( \mathbb{R}_+ \times \mathbb{R} \setminus \{0,0\} \) (see [2, Lemma 2]), by Lemma 4 and the law of large numbers, almost surely,

\[ \lim_{d \to +\infty} \ell^2 \Gamma \left( \frac{\ell^2}{d} \sum_{i=1}^{d} \hat{V}(X_{[dr],i})^2, \frac{\ell^2}{2d} \sum_{i=2}^{d} \hat{V}(X_{[dr],i})^2 - 4(d-1)\mathbb{E} \left[ \zeta^d(X,Z) \right] \right) = \ell^2 \Gamma \left( \mathbb{E}[\hat{V}(X)^2], \mathbb{E}[\hat{V}(X)^2] \right) = h(\ell) . \] (47)

By Lemma 4, by Lemma 7, and the law of large numbers, almost surely,

\[ \lim_{d \to +\infty} \exp \left\{ \left[ -(d-1)\mathbb{E}[2\zeta^d(X,Z)] + (\ell^2/(4d)) \sum_{i=2}^{d} \hat{V}(X_{[dr],i})^2 \right] \right\} = \exp \left\{ -\frac{\ell^2}{8} \mathbb{E}[\hat{V}(X)^2] \right\} . \]

Then, as \( \mathcal{G} \) is bounded on \( \mathbb{R}_+ \times \mathbb{R} \),

\[ \lim_{d \to +\infty} \mathbb{E} \left[ \int_{s}^{t} \phi''(X_{[dr],1}) (B_2 - B_3) \, dr \right] = 0 . \] (48)

Therefore, by Fubini’s Theorem, (46), (47), (48) and Lebesgue’s dominated convergence theorem, the second term of (45) goes to 0 as \( d \) goes to infinity. Write \( T_3^d = (h(\ell)/2)(T_3^d - T_{3,2}^d) \) where

\[ T_{3,1}^d = \int_{s}^{t} \left\{ \phi''(X_{[dr],1}) - \phi''(Y_{r,1}) \right\} \, dr , \]

\[ T_{3,2}^d = \int_{s}^{t} \left\{ \hat{V}(X_{[dr],1}) \phi'(X_{[dr],1}) - \hat{V}(Y_{r,1}) \phi'(Y_{r,1}) \right\} \, dr . \]

It is enough to show that \( \mathbb{E}[|T_{3,1}^d|] \) and \( \mathbb{E}[|T_{3,2}^d|] \) go to 0 when \( d \) goes to infinity to conclude the proof. By (7) and the mean value theorem, for all \( r \in [s,t] \) there exists \( \chi_r \in [X_{[dr],1}, Y_{r,1}] \) such that

\[ \phi''(X_{[dr],1}) - \phi''(Y_{r,1}) = \phi^{(3)}(\chi_r) (dr - [dr]) (\ell/\sqrt{d}) Z_{[dr],1} \mathbf{A}_{[dr]} . \]
Since \( \phi^{(3)} \) is bounded, it follows that \( \lim_{d \to +\infty} \mathbb{E}[|T_{3,1}^d|] = 0 \). On the other hand,
\[
T_{3,2}^d = \int_s^t \left\{ \dot{V} \left( X_{[dr,1]}^d \right) - \dot{V} \left( Y_{[r,1]}^d \right) \right\} \phi' \left( X_{[dr,1]}^d \right) \, dr
+ \int_s^t \left\{ \phi' \left( X_{[dr,1]}^d \right) - \phi' \left( Y_{r,1}^d \right) \right\} \dot{V} \left( Y_{r,1}^d \right) \, dr.
\]
Since \( \phi' \) has a bounded support, by Fubini’s theorem, and Lebesgue’s dominated convergence theorem, the expectation of the absolute value of the first term goes to 0 as \( d \) goes to infinity. The second term is dealt with following the same steps as for \( T_{3,1}^d \) and using \( \boxed{\text{H}[\text{ii}]} \).

**Proof of Theorem 5.1** By Proposition 2, Proposition 3, and Proposition 6, it is enough to prove that for all \( \phi \in C_c^\infty(\mathbb{R}, \mathbb{R}) \), \( p \geq 1 \), all \( 0 \leq t_1 \leq \cdots \leq t_p \leq s \leq t \) and \( g : \mathbb{R}^p \to \mathbb{R} \) bounded and continuous function,
\[
\lim_{d \to +\infty} \mathbb{E} \left[ (M_{[dt]}^d (\phi) - M_{[ds]}^d (\phi)) g(Y_{t_1}^d, \ldots, Y_{t_p}^d) \right] = 0,
\]
where for \( n \geq 1 \), \( M_{[dt]}^d (\phi) \) is defined in (39). But this result is straightforward taking successively the conditional expectations with respect to \( \mathcal{F}_k \), for \( k = [dt], \ldots, [ds] \).

\[\square\]

5 Proofs of Section 3

5.1 Proof of Theorem 4

The proof of this theorem follows the same steps as the the proof of Theorem 3. Note that \( \xi_\beta \) and \( \xi_0 \), given by (11), are well defined on \( \mathcal{I} \cap \{ x \in \mathbb{R} \mid x + r \theta \in \mathcal{I} \} \). Let the function \( v : \mathbb{R}^2 \to \mathbb{R} \) be defined for \( x, \theta \in \mathbb{R} \) by
\[
v(x, \theta) = \mathbf{1}_\mathcal{I}(x + r \theta) \mathbf{1}_\mathcal{I}(x + (1-r) \theta).
\]

**Lemma 9.** Assume \( \text{G}[\text{i}] \) holds. Then, there exists \( C > 0 \) such that for all \( \theta \in \mathbb{R} \),
\[
\left( \int_\mathcal{I} \left\{ \xi_\theta(x) - \xi_0(x) \right\} v(x, \theta) + \theta \dot{V}(x) \xi_0(x)/2 \right)^2 \, dx \right]^{1/2} \leq C|\theta|^\beta.
\]

**Proof.** The proof follows as Lemma 1 and is omitted. \[\square\]

**Lemma 10.** Assume that \( \text{G}[\text{ii}] \) holds. Let \( X \) be a random variable distributed according to \( \pi \) and \( Z \) be a standard Gaussian random variable independent of \( X \). Define
\[
\mathcal{D}_x = \{ X + r \ell d^{-1/2} Z \in \mathcal{I} \} \cap \{ X + (1-r) \ell d^{-1/2} Z \in \mathcal{I} \}.
\]
Then,
\[
\begin{align*}
(i) & \lim_{d \to +\infty} d \left\| \mathbf{1}_{\mathcal{D}_x} \xi^d(X, Z) + \ell \dot{V}(X)/(2\sqrt{d}) \right\|_2^2 = 0. \\
(ii) & \text{Let } p \text{ be given by } \text{G}[\text{iii}]. \text{ Then,} \\
& \lim_{d \to +\infty} \sqrt{d} \left\| \mathbf{1}_{\mathcal{D}_2} \left\{ V(X) - V(X + \ell Z/\sqrt{d}) \right\} + \ell \dot{V}(X)/\sqrt{d} \right\|_p = 0.
\end{align*}
\]
(iii) \( \lim_{d \to \infty} d \left\| I_{D_{\omega}} (\log(1 + \zeta_d(X, Z)) - \zeta^d(X, Z) + [\zeta^d]^2(X, Z)/2) \right\|_1 = 0, \)

where \( \zeta^d \) is given by (14).

Proof. Note by definition of \( \zeta^d \) and \( \xi_0 \) [11], for \( x \in I \) and \( x + \ell zd^{-1/2} z \in I \),

\[
\zeta^d(x, z) = \frac{\xi_{zd^{-1/2}}(x) - \phi_0(x)}{\phi_0(x)} - 1. 
\]

Using Lemma 9,

\[
\left\| \frac{I_{D_{\omega}} \zeta^d(X, Z) + \ell Z \dot{V}(X)/(2 \sqrt{d})}{\sqrt{d}} \right\|^2_p = E \left[ \int_I \left( v(x, \ell zd^{-1/2}) \left\{ \xi_{zd^{-1/2}}(x) - \phi_0(x) \right\} + \ell Z \dot{V}(x)/(2 \sqrt{d}) \right)^2 dx \right] 
\leq C \ell^2 d^{-\beta} E \left\| |Z|^\beta \right\|.
\]

The proof of (i) is completed using \( \beta > 1 \). For (ii) write for all \( x \in I \) and \( x + \ell zd^{-1/2} z \in I \), \( \Delta V(x, z) = V(x) - V(x + \ell zd^{-1/2}) \). By (13),

\[
\left\| I_{D_{\omega}} \Delta V(X, Z) + \ell Z \dot{V}(X)/(2 \sqrt{d}) \right\|^p_p = E \left[ \int_I \left( v(x, \ell zd^{-1/2}) \Delta V(X, Z) + \ell Z \dot{V}(x)/(2 \sqrt{d}) \right)^p \pi(x) dx \right] 
\leq C \ell^p d^{-\beta p/2} E \left\| |Z|^\beta \right\|
\]

and the proof of (iii) follows from \( \beta > 1 \). For (iii) note that for all \( x > 0, u \in [0, x], |(x - u)(1 + u)^{-1}| \leq |x| \), and the same inequality holds for \( x \in (-1, 0) \) and \( u \in [x, 0] \). Then by (23) and (24), for all \( x > -1 \),

\[
|\log(1 + x) - x + x^2/2| = |R(x)| \leq x^2 |\log(1 + x)|.
\]

Then by (50), for \( x \in I \) and \( x + \ell zd^{-1/2} z \in I \),

\[
|\log(1 + \zeta_d(x, z)) - \zeta^d(x, z) + [\zeta^d]^2(x, z)/2| 
\leq \left( \xi_{zd^{-1/2}}(x)/\phi_0(x) - 1 \right)^2 \left( \log(\xi_{zd^{-1/2}}(x)/\phi_0(x)) \right),
\]

\[
\leq \left( \xi_{zd^{-1/2}}(x)/\phi_0(x) - 1 \right)^2 \left( V(x + \ell zd^{-1/2}) - V(x) \right)/2.
\]

Since for all \( x \in \mathbb{R}, |\exp(x) - 1| \leq |x|(|\exp(x) + 1|) \), this yields,

\[
|\log(1 + \zeta_d(x, z)) - \zeta^d(x, z) + [\zeta^d]^2(x, z)/2| 
\leq \left( V(x + \ell zd^{-1/2}) - V(x) \right)^3 \left( \exp \left( V(x) - V(x + \ell zd^{-1/2}) \right) + 1 \right)/4.
\]

Therefore,

\[
\int_I v(x, \ell zd^{-1/2}) |\log(1 + \zeta_d(x, z)) - \zeta^d(x, z) + [\zeta^d]^2(x, z)/2| \pi(x) dx \leq (I_1 + I_2)/4,
\]

where

\[
I_1 = \int_I v(x, \ell zd^{-1/2}) \left| V(x + \ell zd^{-1/2}) - V(x) \right|^3 \pi(x) dx
\]

\[
I_2 = \int_I v(x, \ell zd^{-1/2}) \left| V(x + \ell zd^{-1/2}) - V(x) \right|^3 \pi(x + \ell zd^{-1/2}) dx.
\]
By Hölder’s inequality, a change of variable and using $G_{\text{H}}$[i]

\[ I_1 + I_2 \leq C \left( \ell z d^{-1/2} \left( \int_x V(x) \pi(x) d\pi(x) \right)^{3/4} + \ell z d^{-1/2} \right)^{3/\beta}. \]

The proof follows from $G_{\text{H}}$[ii] and $\beta > 1$.

For ease of notation, write for all $d \geq 1$ and $i, j \in \{1, \ldots, d\}$,

\[ D_{I,j}^d = \left\{ X_j^d + \ell d^{-1/2} Z_j^d \in I \right\} \cap \left\{ X_j^d + (1 - r) \ell d^{-1/2} Z_j^d \in I \right\}, \]

\[ D_{I,i,j}^d = \bigcap_{k=i}^j D_{I,k}^d. \quad (51) \]

**Lemma 11.** Assume that $G_{\text{H}}$ holds. For all $d \geq 1$, let $X^d$ be distributed according to $\pi^d$, and $Z^d$ be $d$-dimensional Gaussian random variable independent of $X^d$. Then, $\lim_{d \to +\infty} J_d^d = 0$ where

\[ J_d^d = \left\| \prod_{i=1}^d \sum_{i=2}^d \left\{ \left( \Delta V_i^d + \frac{\ell z d}{\sqrt{d}} \hat{V}(X_i^d) \right) - 2E \left[ \prod_{i=1}^d \zeta^d(X_i^d, Z_i^d) \right] \right\} \right\|_1. \]

**Proof.** The proof follows the same lines as the proof of Lemma 3 and is omitted. □

Define for all $d \geq 1$,

\[ E_d^d = E \left[ \left( Z_1^d \right)^2 \left| I_{D_1^d} \cdot 1 \wedge \exp \left\{ \sum_{i=1}^d \Delta V_i^d \right\} \right. \right. \]

\[ \left. \left. -1 \wedge \exp \left\{ -\ell d^{-1/2} Z_1^d \hat{V}(X_1^d) + \sum_{i=2}^d b_i^d(X_i^d, Z_i^d) \right\} \right\} \right], \]

where $\Delta V_i^d$ is given by (5), for all $x \in I, z \in \mathbb{R},$

\[ b_i^d(x, z) = -\frac{\ell z}{\sqrt{d}} \hat{V}(x) + 2E \left[ \prod_{i=1}^d \zeta^d(X_i^d, Z_i^d) \right] - \frac{\ell^2}{4d} \hat{V}^2(x), \quad (52) \]

and $\zeta^d$ is given by (14).

**Proposition 7.** Assume $G_{\text{H}}$ holds. Let $X^d$ be a random variable distributed according to $\pi^d$ and $Z^d$ be a zero-mean standard Gaussian random variable, independent of $X$. Then $\lim_{d \to +\infty} E_d^d = 0$.

**Proof.** Let $A^d = -\ell d^{-1/2} Z_1^d \hat{V}(X_1^d) + \sum_{i=2}^d \Delta V_i^d$. By the triangle inequality, $E^d \leq E_1^d + E_2^d + E_3^d$ where

\[ E_1^d = E \left[ \left( Z_1^d \right)^2 \left| I_{D_1^d} \cdot 1 \wedge \exp \left\{ \sum_{i=1}^d \Delta V_i^d \right\} \right. \right. \]

\[ \left. \left. -1 \wedge \exp \left\{ -\ell d^{-1/2} Z_1^d \hat{V}(X_1^d) + \sum_{i=2}^d b_i^d(X_i^d, Z_i^d) \right\} \right\} \right], \]

\[ E_2^d = E \left[ \left( Z_1^d \right)^2 \left| I_{D_2^d} \cdot 1 \wedge \exp \left\{ A^d \right\} \right. \right. \]

\[ \left. \left. -1 \wedge \exp \left\{ -\ell d^{-1/2} Z_1^d \hat{V}(X_1^d) + \sum_{i=2}^d b_i^d(X_i^d, Z_i^d) \right\} \right\} \right], \]

\[ E_3^d = E \left[ \left( Z_1^d \right)^2 \left| I_{D_3^d} \cdot 1 \wedge \exp \left\{ -\ell d^{-1/2} Z_1^d \hat{V}(X_1^d) + \sum_{i=2}^d b_i^d(X_i^d, Z_i^d) \right\} \right. \right. \]

\[ \left. \left. -1 \wedge \exp \left\{ -\ell d^{-1/2} Z_1^d \hat{V}(X_1^d) + \sum_{i=2}^d b_i^d(X_i^d, Z_i^d) \right\} \right\} \right], \]
Since \( t \mapsto 1 \wedge e^t \) is 1-Lipschitz, by the Cauchy-Schwarz inequality we get
\[
E^d_{1,t} \leq E \left[ (Z^d)^2 \mathbb{I}_{D^d_{1,1}} \left| \Delta V^d_{1} + \ell d^{-1/2} Z^d_1 \hat{V}(X^d_1) \right| \right] \leq \| Z^d_1 \|_2^2 \left\| \mathbb{I}_{D^d_{1,1}} \Delta V^d_{1} + \ell d^{-1/2} Z^d_1 \hat{V}(X^d_1) \right\|_2.
\]
By Lemma 12, \( E^d_{1,t} \) goes to 0 as \( d \) goes to +\( \infty \). Using again that \( t \mapsto 1 \wedge e^t \) is 1-Lipschitz and Lemma 11, \( E^d_{2,t} \) goes to 0 as well. Note that, as \( Z^d_1 \) and \( \mathbb{I}_{(D^d_{1,2})^c} \) are independent, by (18),
\[
E^d_{3,t} \leq dE \left( \{D^d_{1,1}\}^c \right) \leq Cd^{1/2}.
\]
Therefore, \( E^d_{3,t} \) goes to 0 as \( d \) goes to +\( \infty \) by G(iii).

**Lemma 12.** Assume G(4) holds. For all \( d \in \mathbb{N}^* \), let \( X^d \) be a random variable distributed according to \( \pi^d \) and \( Z^d \) be a standard Gaussian random variable in \( \mathbb{R}^d \), independent of \( X \). Then,
\[
\lim_{d \to +\infty} 2d E \left[ \mathbb{I}_{D^d_{1,1}} \zeta^d(X^d_1, Z^d_1) \right] = -\frac{e^2}{4} I,
\]
where \( I \) is defined in (6) and \( \zeta^d \) in (14).

**Proof.** Noting that for all \( \theta \in \mathbb{R} \),
\[
\int_I \mathbb{I}_I(x + r\theta) \mathbb{I}_I(x + (1-r)\theta) \pi(x) dx = \int_I \mathbb{I}_I(x + (r-1)\theta) \mathbb{I}_I(x - r\theta) \pi(x) dx
\]
the proof follows the same steps as the the proof of Lemma 4 and is omitted.

**Proof of Theorem 4.** The proof follows the same lines as the proof of Theorem 2 and is therefore omitted.

### 5.2 Proof of Proposition 4
As for the proof of Proposition 2, the proof follows from Lemma 13.

**Lemma 13.** Assume G(4). Then, there exists \( C > 0 \) such that, for all \( 0 \leq k_1 < k_2 \),
\[
E \left[ (X^d_{k_2,1} - X^d_{k_1,1})^4 \right] \leq C \sum_{p=2}^{4} \frac{(k_2 - k_1)^p}{d^p}.
\]

**Proof.** We use the same decomposition of \( E[(X^d_{k_2,1} - X^d_{k_1,1})^4] \) as in the proof of Lemma 5 so that we only need to upper bound the following term:
\[
d^{-2}E \left[ \sum_{k=k_1+1}^{k_2} Z^d_{k} \mathbb{I}_{(A^d)^c} \right]^4 = d^{-2} \sum_{p=2}^{4} E \left[ \prod_{i=1}^{4} Z^d_{m_i} \mathbb{I}_{(A^d_{m_i})^c} \right],
\]
where the sum is over all the quadruplets \( (m_p)_{p=1}^{4} \) satisfying \( m_p \in \{k_1+1, \ldots, k_2\}, p = 1, \ldots, 4 \). Let \( (m_1, m_2, m_3, m_4) \in \{k_1 + 1, \ldots, k_2\}^4 \) and \( (\hat{X}^d_k)_{k \geq 0} \) be defined as:
\[
\hat{X}^d_0 = X^d_0 \quad \text{and} \quad \hat{X}^d_{k+1} = \hat{X}^d_k + \mathbb{I}_{k \notin \{m_1-1, m_2-1, m_3-1, m_4-1\}} \ell d^{-1/2} Z^d_{k+1} \mathbb{I}_{(A^d_{k+1})^c},
\]
where for all $k \geq 0$ and all $1 \leq i \leq d$,
\[
\tilde{A}^d_{k+1} = \left\{ U_{k+1} \leq \exp \left( \sum_{i=1}^{d} \Delta \tilde{V}_{k,i}^d \right) \right\}
\]
\[
\Delta \tilde{V}_{k,i}^d = V \left( \tilde{X}_{k,i}^d \right) - V \left( \tilde{X}_{k,i}^d + \ell d^{-1/2} Z_{k+1,i}^d \right).
\]
Define, for all $k_1 + 1 \leq k \leq k_2$, $1 \leq i, j \leq d$,
\[
\tilde{D}^{d,k}_{I,i,j} = \left\{ \tilde{X}_{k,i}^d + \ell d^{-1/2} Z_{k+1,j}^d \in I \right\} \cap \left\{ \tilde{X}_{k,j}^d + (1 - r) \ell d^{-1/2} Z_{k+1,j}^d \in I \right\},
\]
\[
\tilde{D}^{d,k}_{I,i} = \bigcap_{j=1}^{d} \tilde{D}^{d,k}_{I,i,j}.
\]
Note that by convention $V(x) = -\infty$ for all $x \notin I$, $\tilde{A}^d_{k+1} \subset \tilde{D}^{d,k}_{I,1,d}$ so that $\left( \tilde{A}^d_{k+1} \right)^c$ may be written $\left( \tilde{A}^d_{k+1} \right)^c = \left( \tilde{D}^{d,k}_{I,1,d} \right)^c \cup \left( (\tilde{A}^d_{k+1})^c \cap \tilde{D}^{d,k}_{I,1,d} \right)$. Let $\mathcal{F}$ be the $\sigma$-field generated by $\left( \tilde{X}_{k}^d \right)_{k\geq 0}$. Consider the case $\# \{m_1, \ldots, m_4 \} = 4$. The case $\# \{m_1, \ldots, m_4 \} = 3$ is dealt with similarly and the two other cases follow the same lines as the proof of Lemma 13. As $\{ (U_{m_j}, Z_{m_j,1}, \ldots, Z_{m_j,d}) \}_{1 \leq j \leq 4}$ are independent conditionally to $\mathcal{F}$,
\[
\mathbb{E} \left[ \prod_{j=1}^{4} Z_{m_j,1}^d \mathbb{1}(\tilde{A}^d_{m_j})^c \mid \mathcal{F} \right] = \prod_{j=1}^{4} \mathbb{E} \left[ \mathbb{1}(\tilde{D}^{d,m_j}_{I,1,d} \cap \tilde{D}^{d,k}_{I,1,d} \mid \mathcal{F} \right] + \mathbb{E} \left[ \mathbb{1}(\tilde{D}^{d,m_j}_{I,1,d} \cap \tilde{D}^{d,k}_{I,1,d} \mid \mathcal{F} \right],
\]
As $U_{m_j}$ is independent of $(Z_{m_j,1}, \ldots, Z_{m_j,d})$ conditionally to $\mathcal{F}$, the second term may be written:
\[
\mathbb{E} \left[ \mathbb{1}(\tilde{D}^{d,m_j}_{I,1,d} \cap \tilde{D}^{d,k}_{I,1,d} \mid \mathcal{F} \right] = \mathbb{E} \left[ \mathbb{1}(\tilde{D}^{d,m_j}_{I,1,d} \cap \tilde{D}^{d,k}_{I,1,d} \mid \mathcal{F} \right] \left( 1 - \exp \left( \sum_{i=1}^{d} \Delta \tilde{V}_{m_j-1,i}^d \right) \right) \mid \mathcal{F} \right].
\]
Since the function $x \mapsto (1 - e^x)_+$ is 1-Lipschitz, on $\tilde{D}^{d,m_j}_{I,1,d}$
\[
\left| 1 - \exp \left( \sum_{i=1}^{d} \Delta \tilde{V}_{m_j-1,i}^d \right) \right|_+ - \Theta_{m_j} \leq \left| \Delta \tilde{V}_{m_j-1,1}^d + \ell d^{-1/2} V(\tilde{X}_{m_j-1,1}^d) Z_{m_j,1}^d \right|,
\]
where $\Theta_{m_j} = (1 - \exp \left( -\ell d^{-1/2} V(\tilde{X}_{m_j-1,1}^d) Z_{m_j,1}^d + \sum_{i=2}^{d} \Delta \tilde{V}_{m_j-1,i}^d \right))_+$. Then,
\[
\left| \mathbb{E} \left[ \mathbb{1}(\tilde{D}^{d,m_j}_{I,1,d} \cap \tilde{D}^{d,k}_{I,1,d} \mid \mathcal{F} \right] \left( 1 - \exp \left( \sum_{i=1}^{d} \Delta \tilde{V}_{m_j-1,i}^d \right) \right) \mid \mathcal{F} \right| \leq A^d_{m_j} + B^d_{m_j},
\]
where
\[
A^d_{m_j} = \mathbb{E} \left[ Z_{m_j,1}^d \mid \mathbb{1}(\tilde{D}^{d,m_j}_{I,1,d} \cap \tilde{D}^{d,k}_{I,1,d} \mid \mathcal{F} \right],
\]
\[
B^d_{m_j} = \mathbb{E} \left[ \mathbb{1}(\tilde{D}^{d,m_j}_{I,1,d} \cap \tilde{D}^{d,k}_{I,1,d} \mid \mathcal{F} \right].
\]
By Jensen inequality,
\[
\mathbb{E} \left[ \prod_{j=1}^{d} B_{m_j}^{d} \left( A_{m_j}^{d} \right)^c \right] \leq \mathbb{E} \left[ \prod_{j=1}^{d} \left\{ B_{m_j}^{d} \left( p_{m_j}^{d} \right)^c \mathbb{P}_{m_j}^{d} \left| Z_{m_j}^{d} \right| + A_{m_j}^{d} \right\} \right],
\]

\[
\leq CE \sum_{j=1}^{d} \mathbb{E} \left[ B_{m_j}^{d} \left( p_{m_j}^{d} \right)^c \mathbb{P}_{m_j}^{d} \left| Z_{m_j}^{d} \right| \right] + \left( A_{m_j}^{d} \right)^4 + \left( B_{m_j}^{d} \right)^4.
\]

By \ref{holder-inequality} and Holder’s inequality applied with \( \alpha = 1/(2\gamma) > 1 \), for all \( 1 \leq j \leq 4 \),
\[
\mathbb{E} \left[ B_{m_j}^{d} \left( p_{m_j}^{d} \right)^c \mathbb{P}_{m_j}^{d} \left| Z_{m_j}^{d} \right| \right] \leq \mathbb{E} \left[ \left( p_{m_j}^{d} \right)^c \mathbb{P}_{m_j}^{d} \left| Z_{m_j}^{d} \right| \right] + \sum_{i=2}^{d} \mathbb{E} \left[ \left( p_{m_j}^{d} \right)^c \mathbb{P}_{m_j}^{d} \left| Z_{m_j}^{d} \right| \right],
\]

\[
\leq \mathbb{E} \left[ Z_{m_j}^{d} \left( (\alpha - 1)/\alpha \right) + d^{-\gamma/2} \right],
\]

\[
\leq Cd^{1-\gamma/2}.
\]

By Lemma \ref{lemma11} and the Holder’s inequality, there exists \( C > 0 \) such that \( \mathbb{E} \left[ \left( A_{m_j}^{d} \right)^4 \right] \leq Cd^{-2} \).

On the other hand, by \cite[Lemma 6]{Durmu} since \( Z_{m_j,1}^{d} \) is independent of \( \mathcal{F} \),
\[
B_{m_j}^{d} = \mathbb{E} \left[ \left( p_{m_j}^{d} \right)^c \mathbb{P}_{m_j}^{d} \left| Z_{m_j,1}^{d} \right| \mathbb{P}_{m_j}^{d} \left( \hat{X}_{m_j,1}^{d} \right)^2 \right],
\]

where the function \( \mathcal{G} \) is defined in \cite{Durmu}. By \ref{holder-inequality} and since \( \mathcal{G} \) is bounded, \( \mathbb{E}[B_{m_j}^{d}] \leq Cd^{-2} \).

Since \( \gamma \geq 6 \) in \ref{holder-inequality}, \( \mathbb{E}[\prod_{j=1}^{d} Z_{m_j,1}^{d} \left( A_{m_j}^{d} \right)^c] \leq Cd^{-2} \), showing that
\[
\sum_{(m_1, m_2, m_3, m_4) \in \mathcal{L}} \mathbb{E} \left[ \prod_{i=1}^{d} Z_{m_i}^{d} \left( A_{m_i}^{d} \right)^c \right] \leq Cd^{-2} \left( \frac{k_2 - k_1}{4} \right).
\]

5.3 Proof of Proposition 5

\begin{lemma}
Assume that \ref{c1} holds. Let \( \mu \) be a limit point of the sequence of laws \( \left( \mu_{d} \right)_{d \geq 1} \) of \( \left\{ Y_{t}^{d} \right\}_{t \geq 0} \), \( d \in \mathbb{N}^{+} \). Then for all \( t \geq 0 \), the pushforward measure of \( \mu \) by \( W_{t}^{d} \) is \( \pi \).
\end{lemma}

\begin{proof}
We preface the proof by a lemma which provides a condition to verify that any limit point \( \mu \) of \( \left( \mu_{d} \right)_{d \geq 1} \) is a solution to the local martingale problem associated with \ref{c1}.

\begin{lemma}
Assume \ref{c1}. Let \( \mu \) be a limit point of the sequence \( \left( \mu_{d} \right)_{d \geq 1} \). If for all \( \phi \in C_{c}^{\infty}(\mathcal{I}, \mathbb{R}) \), the process \( \phi(W_{t}^{d} - \phi(W_{0}^{d})) - \int_{0}^{t} \phi(W_{u}^{d})du_{t} \geq 0 \) is a martingale with respect to \( \mu \) and the filtration \( \left( \mathcal{R}_{t} \right)_{t \geq 0} \), then \( \mu \) solves the local martingale problem associated with \ref{c1}.
\end{lemma}

\end{proof}
Proof. As for all \( t \geq 0 \) and \( d \geq 1 \), \( Y_{t,i}^d \in \mathcal{I} \), for all \( d \geq 1 \), \( \mu^d(C(\mathbb{R}_+, \bar{T})) = 1 \). Since \( C(\mathbb{R}_+, \bar{T}) \) is closed in \( \mathcal{W} \), we have by the Portmanteau theorem, \( \mu(C(\mathbb{R}_+, \bar{T})) = 1 \). Therefore, we only need to prove that for all \( \psi \in C^\infty(\mathcal{I}, \mathbb{R}) \), the process \( (\psi(W_t) - \psi(W_0) - \int_0^t L\psi(W_u)du)_{t \geq 0} \) is a local martingale with respect to \( \mu \) and the filtration \( (\mathcal{F}_t)_{t \geq 0} \). Let \( \psi \in C^\infty(\mathcal{I}, \mathbb{R}) \).

Suppose first that for all \( \varpi \in C^\infty_c(\bar{T}, \mathbb{R}) \), \( (\varpi(W_t) - \varpi(W_0) - \int_0^t L\varpi(W_u)du)_{t \geq 0} \) is a martingale. Then, consider the sequence of stopping time defined for \( k \geq 1 \) by \( \tau_k = \inf\{t \geq 0 \mid |W_t| \geq k\} \) and a sequence \( (\varpi_k)_{k \geq 0} \in C^\infty_c(\mathcal{I}, \mathbb{R}) \) satisfying:

1. for all \( k \geq 1 \) and all \( x \in \mathcal{I} \cap [-k, k] \), \( \varpi_k(x) = \psi(x) \),
2. \( \lim_{k \to +\infty} \varpi_k = \psi \) in \( C^\infty(\bar{T}, \mathbb{R}) \).

Since for all \( k \geq 1 \),

\[
\left( \psi(W_{t \wedge \tau_k}) - \psi(W_0) - \int_0^{t \wedge \tau_k} L\psi(W_u)du \right)_{t \geq 0} = \left( \varpi_k(W_{t \wedge \tau_k}) - \varpi_k(W_0) - \int_0^{t \wedge \tau_k} L\varpi_k(W_u)du \right)_{t \geq 0}
\]

and the sequence \( (\tau_k)_{k \geq 1} \) goes to \(+\infty\) as \( k \) goes to \(+\infty\) almost surely, it follows that \( (\psi(W_t) - \psi(W_0) - \int_0^t L\psi(W_u)du)_{t \geq 0} \) is a local martingale with respect to \( \mu \) and the filtration \( (\mathcal{F}_t)_{t \geq 0} \). It remains to show that for all \( \varpi \in C^\infty_c(\bar{T}, \mathbb{R}) \), \( (\varpi(W_t) - \varpi(W_0) - \int_0^t L\varpi(W_u)du)_{t \geq 0} \) is a martingale under the assumption of the proposition. We only need to prove that for all \( \varpi \in C^\infty_c(\bar{T}, \mathbb{R}) \), \( 0 \leq s \leq t \), \( m \in \mathbb{N}^* \), \( g : \mathbb{R}^m \to \mathbb{R} \) bounded and continuous, and \( 0 \leq t_1 \leq \cdots \leq t_m \leq s \leq t \):

\[
\mathbb{E}^\mu \left[ \left( \varpi(W_t) - \varpi(W_s) - \int_s^t L\varpi(W_u)du \right) g(W_{t_1}, \ldots, W_{t_m}) \right] = 0. \tag{54}
\]

Let \( (\phi_k)_{k \geq 0} \) be a sequence of functions in \( C^\infty_c(\mathcal{I}, \mathbb{R}) \) and converging to \( \varpi \) in \( C^\infty_c(\bar{T}, \mathbb{R}) \). First note that for all \( u \in [s, t] \), \( \mu \)-almost everywhere,

\[
\lim_{k \to +\infty} \phi_k(W_u) = \varpi(W_u). \tag{55}
\]

By Lemma \[14\] for all \( u \in [s, t] \) the pushforward measure of \( \mu \) by \( W_u \) has density \( \pi \) with respect to the Lebesgue measure and \( \mu \)-almost everywhere, \( \lim_{k \to +\infty} L\phi_k(W_u) = L\varpi(W_u) \). On the other hand, there exists \( C \geq 0 \) such that for all \( k \geq 0 \), \( |L\phi_k(W_u)| \leq C(1 + |V(W_u)|) \). Then,

\[
\mathbb{E}^\mu \left[ \int_s^t \left( 1 + |V(W_u)| \right) du \right] \leq (t - s) + \int_s^t \mathbb{E}^\mu \left[ |V(W_u)| \right] du
\leq (t - s) \left( 1 + \int_\mathcal{I} |V(x)| \pi(x) dx \right).
\]

Therefore, \( \mu \)-almost everywhere by \( \mathcal{G}^{[11]} \) and the Lebesgue dominated convergence theorem, we get

\[
\lim_{k \to +\infty} \int_s^t L\phi_k(W_u)du = \int_s^t L\varpi(W_u)du. \tag{56}
\]

Therefore, \( \tag{54} \) follows from \( \tag{55} \) and \( \tag{56} \), using again the Lebesgue dominated convergence theorem and \( \mathcal{G}^{[11]} \). \( \Box \)
Proof of Proposition \ref{prop:convergence}. Let \( \mu \) be a limit point of \( (\mu_d)_{d \geq 1} \). By Lemma \ref{lem:approximation}, we only need to prove that for all \( \phi \in C_0^{\infty}(I, \mathbb{R}) \), the process \( (\phi(W_t) - \phi(W_0) - \int_0^t \dot{\phi}(W_u) du)_{t \geq 0} \) is a martingale with respect to \( \mu \) and the filtration \( (\mathcal{B}_t)_{t \geq 0} \). Then, the proof follows the same line as the proof of Proposition \ref{prop:convergence} and is omitted. \( \square \)

5.4 Proof of Theorem \ref{thm:scaling}

Lemma 16. Assume \( G \) holds. Let \( X^d \) be distributed according to \( \pi^d \) and \( Z^d \) be a \( d \)-dimensional standard Gaussian random variable, independent of \( X^d \). Then, \( \lim_{d \to +\infty} E^d = 0 \), where

\[
E^d = E \left[ |\tilde{V}(X_t^d)| \mathbb{1}_{P^d_x} \right] G \left( \ell^2 \tilde{V}(X_t^d)^2 / d, 2 \tilde{Y}_d \right) - G \left( \ell^2 \tilde{V}(X_t^d)^2 / d, 2 \tilde{X}_d \right) \right],
\]

where \( \tilde{Y}_d = \sum_{i=2}^d \tilde{V}_i^d, \tilde{V}_i^d \) and \( \mathcal{P}^d_x \) are given by \( \ref{def:scaling} \) and \( \ref{def:scaling-2} \), and \( \tilde{X}_d = \sum_{i=2}^d \tilde{b}_i^d, \tilde{b}_i^d = b_i^d(X_t^d, Z_i^d) \) with \( b_i^d \) given by \( \ref{def:scaling-3} \).

Proof. Set for all \( d \geq 1 \), \( \tilde{Y}_d = \sum_{i=2}^d \tilde{V}_i^d \) and \( \tilde{X}_d = \sum_{i=2}^d \tilde{b}_i^d \). By definition of \( b_i^d \), \( \tilde{X}_d \) may be expressed as \( \tilde{X}_d = \sigma_d \tilde{S}_d + \mu_d \), where

\[
\begin{align*}
\mu_d &= 2(d - 1) E \left[ \mathbb{1}_{P^d_x}, \ell \tilde{V}(X_t^d, Z_i^d) \right] - \frac{\ell^2 (d - 1)}{4d} E \left[ \tilde{V}(X_t^d)^2 \right], \\
\sigma_d^2 &= \ell^2 E \left[ \tilde{V}(X_t^d)^2 \right] + \frac{\ell^4}{16d} \left[ \tilde{V}(X_t^d)^2 - E \left[ \tilde{V}(X_t^d)^2 \right] \right]^2, \\
\tilde{S}_d &= (\sqrt{d} \sigma_d)^{-1} \sum_{i=2}^d \tilde{b}_i^d, \\
\beta_i^d &= -\ell \tilde{Z}_i^d \tilde{V}(X_t^d) - \frac{\ell^2}{4\sqrt{d}} \left( \tilde{V}(X_t^d)^2 - E \left[ \tilde{V}(X_t^d)^2 \right] \right).
\end{align*}
\]

By \( G \), the Berry-Essen Theorem \[ \text{Theorem 5.7] \ can be applied to } \tilde{S}_d. \ Then, there exists a universal constant \( C \) such that for all \( d > 0 \),

\[
\sup_{x \in \mathbb{R}} \left| P \left[ \sqrt{\frac{d}{d-1}} \tilde{S}_d \leq x \right] - \Phi(x) \right| \leq C / \sqrt{d}.
\]

It follows, with \( \sigma_d^2 = (d - 1) \sigma_d^2 / d \), that

\[
\sup_{x \in \mathbb{R}} \left| P \left[ \tilde{X}_d \leq x \right] - \Phi((x - \mu_d) / \sigma_d) \right| \leq C / \sqrt{d}.
\]

By this result and \( \ref{def:scaling-3} \), Lemma \ref{lem:scaling} can be applied to obtain a constant \( C \geq 0 \), independent of \( d \), such that:

\[
\begin{align*}
E \left[ \mathbb{1}_{P^d_x} \right] G \left( \ell^2 \tilde{V}(X_t^d)^2 / d, 2 \tilde{Y}_d \right) - G \left( \ell^2 \tilde{V}(X_t^d)^2 / d, 2 \tilde{X}_d \right) | X_t^d \right] \\
\leq C \left( E \left[ \mathbb{1}_{P^d_x} \right] | \tilde{X}_d - \tilde{Y}_d \right] + d^{-1/2} + \sqrt{2E \left[ \mathbb{1}_{P^d_x} \right] | \tilde{X}_d - \tilde{Y}_d \right] (2\pi \sigma_d^2)^{-1/2} \\
+ \sqrt{\ell \tilde{V}(X_t^d) / (2\pi d^{1/2} \sigma_d^2)} \right).
\end{align*}
\]
Using this result, we have

\[
E^d \leq C \left\{ \ell^{1/2} E \left[ \left| \tilde{V}(X_{1,1}^d) \right|^{3/2} \right] (2\pi d^{1/2} \tilde{\sigma}_i^2)^{-1/2} + E \left[ \left| \tilde{V}(X_{1,1}^d) \right| \right] \right\} \times \left( E \left[ I_{D^d_2,2} | \tilde{X}_d - \tilde{Y}_d \right] + d^{-1/2} + \sqrt{2E} \left[ I_{D^d_2,2} | \tilde{X}_d - \tilde{Y}_d \right] (2\pi \tilde{\sigma}_i^2)^{-1/2} \right) .
\]  

(57)

By Lemma 11, \(E[I_{D^d_2,2} | \tilde{X}_d - \tilde{Y}_d] \) goes to 0 as \(d \) goes to infinity, and by \(G^{[ii]} \) \(\lim_{d \to +\infty} \tilde{\sigma}_i^2 = \ell^2 E \left[ \tilde{V}(X)^2 \right] \). Combining these results with (57), it follows that \(E^d \) goes to 0 when \(d \) goes to infinity. \(\square\)

For all \(n \geq 0 \), define \(F_n^d = \sigma(\{X^d_k, k \leq n\}) \) and for all \(\phi \in C_C^\infty (\mathbb{R}, \mathbb{R}) \),

\[
M_n^d(\phi) = \frac{\ell}{\sqrt{d}} \sum_{k=0}^{n-1} \phi'(X^d_{k,1}) \left\{ Z^d_{k+1,1} 1_{A^d_{k+1}} - E \left[ Z^d_{k+1,1} 1_{A^d_{k+1}} | F_k^d \right] \right\} + \frac{\ell^2}{2d} \sum_{k=0}^{n-1} \phi''(X^d_{k,1}) \left\{ (Z^d_{k+1,1})^2 1_{A^d_{k+1}} - E \left[ (Z^d_{k+1,1})^2 1_{A^d_{k+1}} | F_k^d \right] \right\} .
\]  

(58)

**Proposition 8.** Assume \(G^{[i]} \) and \(G^{[ii]} \) hold. Then, for all \(s \leq t \) and all \(\phi \in C_C^\infty (\mathbb{R}, \mathbb{R}) \),

\[
\lim_{d \to +\infty} E \left[ \phi(Y^d_{s,t}) - \phi(Y^d_{s,j}) - \int_s^t L\phi(Y^d_{r,i})dr - \left( M^d_{t|s} (\phi) - M^d_{s|j} (\phi) \right) \right] = 0 .
\]

**Proof.** Using the same decomposition as in the proof of Proposition 5, we only need to prove that for all \(1 \leq i \leq 5 \), \(\lim_{d \to +\infty} E[|T_i^d|] = 0 \), where

\[
T_1^d = \int_s^t \phi'(X^d_{[dr],1}) \left( \ell \sqrt{d} E \left[ Z^d_{[dr],1} 1_{A^d_{[dr]}} | F^d_{[dr]} \right] + \frac{h(f)}{2} \tilde{V}(X^d_{[dr],1}) \right) dr ,
\]

\[
T_2^d = \int_s^t \phi''(X^d_{[dr],1}) \left( \frac{\ell^2}{2} E \left[ (Z^d_{[dr],1})^2 1_{A^d_{[dr]}} | F^d_{[dr]} \right] - \frac{h(f)}{2} \tilde{V}(X^d_{[dr],1}) \right) dr ,
\]

\[
T_3^d = \int_s^t \left( L\phi(Y^d_{[dr],1}) - L\phi(Y^d_{[r],1}) \right) dr ,
\]

\[
T_4^d = \frac{\ell([dr] - dt)}{\sqrt{d}} \phi'(X^d_{[dr],1}) \left( Z^d_{[dr],1} 1_{A^d_{[dr]}} - E \left[ Z^d_{[dr],1} 1_{A^d_{[dr]}} | F^d_{[dr]} \right] \right) + \frac{\ell^2([dr] - dt)}{2d} \phi''(X^d_{[dr],1}) \left( (Z^d_{[dr],1})^2 1_{A^d_{[dr]}} - E \left[ (Z^d_{[dr],1})^2 1_{A^d_{[dr]}} | F^d_{[dr]} \right] \right) ,
\]

\[
T_5^d = \frac{\ell([ds] - ds)}{\sqrt{d}} \phi'(X^d_{[ds],1}) \left( Z^d_{[ds],1} 1_{A^d_{[ds]}} - E \left[ Z^d_{[ds],1} 1_{A^d_{[ds]}} | F^d_{[ds]} \right] \right) + \frac{\ell^2([ds] - ds)}{2d} \phi''(X^d_{[ds],1}) \left( (Z^d_{[ds],1})^2 1_{A^d_{[ds]}} - E \left[ (Z^d_{[ds],1})^2 1_{A^d_{[ds]}} | F^d_{[ds]} \right] \right) .
\]

First, as \(\phi' \) and \(\phi'' \) are bounded, \(E[|T_4^d| + |T_5^d|] \leq Cd^{-1/2} \). Denote for all \(r \in [s,t] \) and \(d \geq 1 \),

\[
\Delta V^d_{r,i} = V \left( X^d_{[dr],i} \right) - V \left( X^d_{[dr],i} + \ell d^{-1/2} Z^d_{[dr],i} \right) \]

\[
\Xi^d_{r,i} = 1 \land \exp \left\{ -\ell Z^d_{[dr],i} \tilde{V}(X^d_{[dr],1})/\sqrt{d} + \sum_{i=2}^{d} l^d_i \right\} ,
\]

33
By the triangle inequality,

\[ |T_i| \leq \int_{\varepsilon} \phi'(X_{(dr),i}) (A_{1,r} + A_{2,r} + A_{3,r} + A_{4,r}) \, dr, \quad (59) \]

where

\[ \Pi_d^r = 1 \wedge \exp \left\{ -\varepsilon d^{-1/2} A_{(dr),1}^d \hat{V}(X_{(dr),1}) + \sum_{i=2}^d \Delta V_{r,i}^d \right\}, \]

\[ A_{1,r} = \ell \sqrt{d} \mathbb{E} \left[ Z_{(dr),1}^d \left( \mathbb{1}_{A_{(dr)}} - \Pi_{d_{dr},1}^d \right) \hat{F}_{(dr)}^d \right], \]

\[ A_{2,r} = \ell \sqrt{d} \mathbb{E} \left[ Z_{(dr),1}^d \mathbb{1}_{D_{d_{dr},1}^d} \left( \Pi_{r}^d - \Xi_{r}^d \right) \hat{F}_{(dr)}^d \right], \]

\[ A_{3,r} = \ell \sqrt{d} \mathbb{E} \left[ Z_{(dr),1}^d \mathbb{1}_{D_{d_{dr},1}^d} \Xi_{r}^d \hat{F}_{(dr)}^d \right], \]

\[ A_{4,r} = \ell \sqrt{d} \mathbb{E} \left[ Z_{(dr),1}^d \Xi_{r}^d \hat{F}_{(dr)}^d \right] + \hat{V}(X_{(dr),1}) h(t)/2. \]

Since \( t \mapsto 1 \wedge \exp(t) \) is 1-Lipschitz,

\[ \mathbb{E} \left[ |A_{1,r}^d| \right] \leq \ell \sqrt{d} \mathbb{E} \left[ \mathbb{1}_{D_{d_{dr},1}^d} \left| Z_{(dr),1}^d \right| \left| \Delta V_{r,1}^d - \varepsilon d^{-1/2} A_{(dr),1}^d \hat{V}(X_{(dr),1}) \right| \right], \]

\[ \leq \ell \sqrt{d} \mathbb{E} \left[ \mathbb{1}_{D_{d_{dr},1}^d} \left| Z_{(dr),1}^d \right| \left| \Delta V_{r,1}^d - \varepsilon d^{-1/2} A_{(dr),1}^d \hat{V}(X_{(dr),1}) \right| \right], \]

\[ \leq \ell \sqrt{d} \mathbb{E} \left[ \left| Z_{(dr),1}^d \right| \left| \mathbb{1}_{D_{d_{dr},1}^d} \Delta V_{r,1}^d - \varepsilon d^{-1/2} A_{(dr),1}^d \hat{V}(X_{(dr),1}) \right| \right], \]

and \( \mathbb{E}[|A_{1,r}^d|] \) goes to zero as \( d \to +\infty \) for almost all \( r \) by Lemma [10][ii]. So by the Fubini theorem, the first term in (59) goes to 0 as \( d \to +\infty \). For \( A_{2,r} \), note that

\[ A_{2,r} \leq \ell \sqrt{d} \mathbb{E} \left[ Z_{(dr),1}^d \mathbb{1}_{D_{d_{dr},1}^d} \left( \Pi_{r}^d - \Xi_{r}^d \right) \hat{F}_{(dr)}^d \right]. \]

Then, by [2] Lemma 6,

\[ \mathbb{E} \left[ |A_{2,r}^d| \right] \leq \mathbb{E} \left[ \ell^2 \hat{V}(X_{(dr),1}) \mathbb{1}_{D_{d_{dr},1}^d} \left\{ G \left( \frac{\ell^2 \hat{V}(X_{(dr),1})^2}{d}, 2 \sum_{i=2}^d \Delta V_{r,i}^d \right) - G \left( \frac{\ell^2 \hat{V}(X_{(dr),1})^2}{d}, 2 \sum_{i=2}^d b_{d_{dr},i} \right) \right\} \right], \]

where \( G \) is defined in (26). By Lemma [10], this expectation goes to zero when \( d \) goes to infinity. Then by the Fubini theorem and the Lebesgue dominated convergence theorem, the second term
of \((59)\) goes 0 as \(d \to +\infty\). On the other hand, by \(\mathcal{G}^{(iii)}\) and Holder’s inequality applied with 
\(\alpha = 1/(1 - 2/\gamma) > 1\), for all \(1 \leq j \leq 4\),
\[
\mathbb{E} \left[ |A_{d,r}^j| \right] \leq \ell \sqrt{d} \left( \mathbb{E} \left[ \left| Z_{d,1}^d \right| \right] + \sum_{i=2}^d \mathbb{E} \left[ \left| \mathcal{F}_{d,i}^d \right| \right] \right),
\]
\[
\leq \ell \sqrt{d} \left( \mathbb{E} \left[ \left| Z_{d,1}^d \right|^{\alpha/(\alpha - 1)} \right] + \frac{2}{\gamma} \mathbb{E} \left[ \left| Z_{d,1}^d \right|^{\alpha/(\alpha - 1)} \right] \right) \leq C d^{3/2 - \gamma/2}
\]
and \(\mathbb{E}[|A_{d,r}^d|]\) goes to 0 as \(d \to +\infty\) for almost all \(r\). Define
\[
\bar{V}_{d,1} = \sum_{i=1}^d \mathcal{V} \left( X_{d,i}^d \right)^2 \quad \text{and} \quad \bar{V}_{d,2} = \bar{V}_{d,1} - \mathcal{V} \left( X_{d,1}^d \right)^2.
\]
For the last term, by \([2, \text{Lemma 6}]\):
\[
\ell \sqrt{d} \mathbb{E} \left[ Z_{d,1}^d \Xi_{d}^d \left| F_{d,r}^d \right| \right] = -\ell^2 \mathcal{V} \left( X_{d,1}^d \right)
\]
\[
\quad \times \mathcal{G} \left( \frac{\ell^2}{d} \bar{V}_{d,1}, \left\{ \frac{\ell^2}{2d} \bar{V}_{d,2} - 4(d - 1) \mathbb{E} \left[ \mathcal{I}_{dZ} \zeta^d (X, Z) \right] \right\} \right), \quad (60)
\]
where \(\mathcal{D}_Z = \{ X + \ell^{-1/2} Z \in \mathbb{Z} \}, X \) is distributed according to \(\pi\) and \(Z\) is a standard Gaussian random variable independent of \(X\). As \(\mathcal{G}\) is continuous on \(\mathbb{R}_+ \times \mathbb{R} \setminus \{0, 0\}\) (see \([2, \text{Lemma 2}]\)), by \(\mathcal{G}^{(ii)}\), \(\text{Lemma 12}\) and the law of large numbers, almost surely,
\[
\lim_{d \to +\infty} \ell^2 \mathcal{G} \left( \ell^2 \bar{V}_{d,1}/d, \ell^2 \bar{V}_{d,2}/(2d) - 4(d - 1) \mathbb{E} \left[ \mathcal{I}_{dZ} \zeta^d (X, Z) \right] \right) = \ell^2 \mathcal{G} \left( \ell^2 \mathbb{E}[\mathcal{V}(X)^2], \ell^2 \mathbb{E}[\mathcal{V}(X)^2] \right) = h(\ell)/2, \quad (61)
\]
where \(h(\ell)\) is defined in \((10)\). Therefore by Fubini’s Theorem, \((60)\) and Lebesgue’s dominated convergence theorem, the last term of \((59)\) goes to 0 as \(d \) goes to infinity. The proof for \(T_2^d\) follows the same lines. By the triangle inequality,
\[
\left| T_2^d \right| \leq \int_0^T \phi''(X_{d,r}^d) (\ell^2/2) \mathbb{E} \left[ \left( Z_{d,r}^d \right)^2 \left( I_{A_{d,r}^d} - \Xi_{d,r}^d \right) \left| F_{d,r}^d \right| \right] \, dr
\]
\[
\quad + \int_0^T \phi''(X_{d,r}^d) \left( (\ell^2/2) \mathbb{E} \left[ (Z_{d,r}^d)^2 \Xi_{d,r}^d \left| F_{d,r}^d \right| \right] - h(\ell)/2 \right) \, dr. \quad (62)
\]
By Fubini’s Theorem, Lebesgue’s dominated convergence theorem and Proposition \(\text{7}\), the expectation of the first term goes to zero when \(d \) goes to infinity. For the second term, by \([2, \text{Lemma 6 (A.5)}]\),
\[
(\ell^2/2) \mathbb{E} \left[ (Z_{d,r}^d)^2 \right] 1 \wedge \mathbb{E} \left[ -\frac{\ell \mathcal{V}}{d} X_{d,r}^d \right] \left( I_{A_{d,r}^d} - \Xi_{d,r}^d \right) \left| F_{d,r}^d \right| \mathcal{G} \left( \frac{\ell^2}{d} \bar{V}_{d,1}, \left\{ \frac{\ell^2}{2d} \bar{V}_{d,2} - 4(d - 1) \mathbb{E} \left[ \mathcal{I}_{dZ} \zeta^d (X, Z) \right] \right\} \right) \]
\[
= (B_1 + B_2 - B_3)/2, \quad (63)
\]
where

\[ B_1 = \ell^2 \Gamma \left( \ell^2 \hat{V}_{d,1}/d, \ell^2 \hat{V}_{d,2}/(2d) - 4(d-1)\mathbb{E} \left[ \mathbb{1}_{D_2} \zeta^d(X,Z) \right] \right), \]

\[ B_2 = \frac{\ell^4 \hat{V}(X_{[dr],1})^2}{d} \mathcal{G} \left( \ell^2 \hat{V}_{d,1}/d, \ell^2 \hat{V}_{d,2}/(2d) - 4(d-1)\mathbb{E} \left[ \mathbb{1}_{D_2} \zeta^d(X,Z) \right] \right), \]

\[ B_3 = \frac{\ell^4 \hat{V}(X_{[dr],1})^2}{d} \frac{1}{2\pi\ell^2 \hat{V}_{d,1}/d} \exp \left\{ \frac{-2(d-1)\mathbb{E}[\mathbb{1}_{D_2} \zeta^d(X,Z)] + (\ell^2/(4d))\hat{V}_{d,2}}{2\ell^2 \hat{V}_{d,1}/d} \right\}, \]

where \( \Gamma \) is defined in (27). As \( \Gamma \) is continuous on \( \mathbb{R}_+ \times \mathbb{R} \setminus \{0,0\} \) (see (2), Lemma 2), by \( \mathcal{G} \) (ii) Lemma 12 and the law of large numbers, almost surely,

\[ \lim_{d \to +\infty} \ell^2 \Gamma \left( \ell^2 \hat{V}_{d,1}/d, \{\ell^2 \hat{V}_{d,2}/(2d) - 4(d-1)\mathbb{E} \left[ \mathbb{1}_{D_2} \zeta^d(X,Z) \right] \} \right) \]

\[ = \ell^2 \Gamma \left( \ell^2 \mathbb{E}[\hat{V}(X)^2], \ell^2 \mathbb{E}[\hat{V}(X)^2] \right) = h(\ell). \] (64)

By Lemma 12 by \( \mathcal{G} \) (ii) and the law of large numbers, almost surely,

\[ \lim_{d \to +\infty} \exp \left\{ \frac{-2(d-1)\mathbb{E}[\mathbb{1}_{D_2} \zeta^d(X,Z)] + (\ell^2/(4d))\hat{V}_{d,2}}{2\ell^2 \hat{V}_{d,1}/d} \right\} = \exp \left\{ -\frac{\ell^2}{8} \mathbb{E}[\hat{V}(X)^2] \right\}. \]

Then, as \( \mathcal{G} \) is bounded on \( \mathbb{R}_+ \times \mathbb{R} \),

\[ \lim_{d \to +\infty} \mathbb{E} \left[ \left| \int_0^t \phi''(X_{[dr],1}) (B_2 - B_3) \, dr \right| \right] = 0. \] (65)

Therefore, by Fubini’s Theorem, (63), (64), (65) and Lebesgue’s dominated convergence theorem, the second term of (62) goes to 0 as \( d \) goes to infinity. The proof for \( T_3^d \) follows exactly the same lines as the proof of Proposition 6. \( \square \)

**Proof of Theorem 5.** Using Proposition 4, Proposition 5 and Proposition 8, the proof follows the same lines as the proof of Theorem 3. \( \square \)

**Acknowledgment**

The work of A.D. and E.M. is supported by the Agence Nationale de la Recherche, under grant ANR-14-CE23-0012 (COSMOS).

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