Convergence Rates and Decoupling in Linear Stochastic Approximation Algorithms

Michael A. Kouritzin, and Samira Sadeghi

Department of Mathematical and Statistical Sciences
University of Alberta, Edmonton, AB T6G 2G1 Canada

Abstract: Almost sure convergence rates for linear algorithms \( h_{k+1} = h_k + \frac{1}{\chi}(b_k - A_k h_k) \) are studied, where \( \chi \in (0, 1) \), \( \{A_k\}_{k=1}^{\infty} \) are symmetric, positive semidefinite random matrices and \( \{b_k\}_{k=1}^{\infty} \) are random vectors. It is shown that \( |h_n - A^{-1}b| = o(n^{-\gamma}) \) a.s. for the \( \gamma \in (0, \chi) \), positive definite \( A \) and vector \( b \) such that \( \frac{1}{n^{\chi}} \sum_{k=1}^{n} (A_k - A) \to 0 \) and \( \frac{1}{n^{\chi}} \sum_{k=1}^{n} (b_k - b) \to 0 \) a.s.

When \( \chi - \gamma \in (\frac{1}{2}, 1) \), these assumptions are implied by the Marcinkiewicz strong law of large numbers, which allows the \( \{A_k\} \) and \( \{b_k\} \) to have heavy-tails, long-range dependence or both. Finally, corroborating experimental outcomes and decreasing-gain design considerations are provided.

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1. Introduction

Linear stochastic approximation algorithms have found widespread application in parameter estimation, adaptive machine learning, signal processing, econometrics and pattern recognition (see, e.g., [1], [3], [9], [25] and [29]). Consequently, their asymptotic rates of almost sure and \( r^{th} \)-mean convergence as well as invariance and large deviation principles are of utmost importance (see e.g., [6], [11], [17], [18], [21], [22], [23], [31] and [32]). For motivation, suppose \( \{x_k, k = 1, 2, \ldots\} \) and \( \{y_k, k = 2, 3, \ldots\} \) are second order \( \mathbb{R}^d \)- and \( \mathbb{R} \)-valued stochastic processes, defined on some probability space \( (\Omega, \mathcal{F}, P) \), that satisfy

\[
y_{k+1} = x_k^T h + \epsilon_k, \quad \forall k = 1, 2, \ldots,
\]

where \( h \) is an unknown \( d \)-dimensional parameter or weight vector of interest and \( \epsilon_k \) is a noise sequence. One often wants to find the value of \( h \) that minimizes the mean-square error \( h \to E[|y_{k+1} - x_k^T h|^2] \). This best \( h \) is given by \( h = A^{-1}b \), where \( A = E(x_k x_k^T) \) and \( b = E(y_{k+1} x_k) \), assuming the expectations exist, wide-sense stationarity conditions and that \( A \) is positive definite. However, we often do not

*Corresponding author. E-mail: ssadeghi@ualberta.ca
know the joint distribution of \((x_k, y_{k+1})\) nor have the necessary stationarity but instead estimate \(h\) using a linear algorithm of the form:

\[
h_{k+1} = h_k + \mu_k (b_k - A_k h_k),
\]

where \(\mu_k\) is the \(k\)th step size (often of the form \(\mu_k = k^{-\chi}\) for some \(\chi \in (\frac{1}{2}, 1]\)) and

\[
A_k = \frac{1}{N} \sum_{l=\max(k-N+1,1)}^{k} x_l x_l^T, \quad b_k = \frac{1}{N} \sum_{l=\max(k-N+1,1)}^{k} y_{l+1} x_l
\]

for some \(N \in \mathbb{N}\), are random sequences of symmetric, positive-semi-definite matrices and vectors respectively. Most often \(N = 1\) so \(A_k = x_k x_k^T\) and \(b_k = y_{k+1} x_k\). More information on stochastic approximation can be found in e.g. [8], [10], [13], [17], [24], [28] and [33], which provide examples and motivation for our work. However, our work is easily differentiated from these. Delyon [8], for example, focuses on non-linear stochastic approximation algorithms, treating linear examples the same as non-linear ones. (In Section 4.2.2 he uses linear algorithm approximation but with a constant deterministic matrix \(A_k = A\) in our notation.) Delyon’s work handles important applications. However, his A-stable and (A, B) Conditions are usually harder to verify than our Marcinkiewicz Strong Law of Large Numbers (MSLLN) conditions (given below) in the (unbounded, random \(A_k\)) linear case, he does not supply almost sure rates of convergence, his theorems are geared to martingale-increment-plus-decreasing-perturbation noise and he often assumes fourth order moments. We are motivated by (but not restricted to) the common setting where \(X_k = (x_k^T, y_{k+1})\) is a (multivariate) linear process

\[
X_k = \sum_{l=-\infty}^{\infty} C_{k-l} \Xi_l.
\]

Matrix sequence \((C_l)\) can decay slowly enough (as \(|l| \to \infty\)) for long-range dependence (LRD) while \(\{\Xi_l\}\) can have heavy tails (HT), so \(E|b_k|^2 = \infty\) and/or \(E|A_k|^2 = \infty\). Even in the lighter tail, short-range dependence case our two-sided linear process example \(\{x_k\}\) is not a martingale. Moreover; long-range dependence and heavy tails; exhibited in many network [19], financial and paleoclimatic data sets for example; voids the usual mixing and moment conditions. We focus on one-step versus Polyak-Ruppert’s two-step averaging algorithms but handle heavy tails and long range dependence, deriving a surprising decoupling. This means that the optimal convergence rate of (2) is affected by either the heavy tails or the long-range dependence, whichever is worse, but not both. This contrasts the rate for partial sums of long-range dependent, heavily-tailed random variables, which is degraded twice (see e.g. Theorem 4).

Step size \(\mu_k\) has a direct effect on the convergence rate and algorithm effectiveness (see, e.g [12], [15] and references cited therein). Consider the extreme cases. In the homogeneous, deterministic setting, i.e. \(A_k = A\) and \(b_k = b\),
(2) can solve the linear equation $Ah = b$ when matrix inversion of $A$ is ill-conditioned. In this case, a constant gain $\mu_k = \epsilon$ is best: Since $b = Ah$, we have $h_{k+1} = h_k - \epsilon A(h_k - h)$, so $h_n - h = (I - \epsilon A)^{n-1}(h_1 - h)$ and $h_n \to h$ geometrically, provided $\epsilon$ is small enough that the eigenvalues of $I - \epsilon A$ are within the unit disc. Conversely, in the presence of persistent noise, decreasing step sizes are required for the convergence $h_n \to h$. Existing results show that the best possible almost-sure rate of convergence is $|h_n - h| = O\left(\sqrt{n^{-1}\log\log(n)}\right)$, implied by the law of the iterated logarithm, and that this rate is only attainable when $\mu_k = \frac{1}{k}$, second moments of $A_k, b_k$ exist and there is no long-range dependence. (These claims follow from the almost-sure invariance principle in Kouritzin [23].)

Herein, we handle all gains, long range dependence and heavy tails, addressing the optimal rate of convergence by establishing results akin to the MSLLN, namely $|h_n - h| = o(n^{-\gamma})$ for all $\gamma < \gamma_0(\chi) = \chi - M$. $M$ is called the Marcinkiewicz threshold in the sequel and is defined by

$$M \triangleq \inf\left\{ \frac{1}{m} : \lim_{n \to \infty} \frac{1}{n} \sum_{k=1}^{n} (A_k - A) = 0, \lim_{n \to \infty} \frac{1}{n} \sum_{k=1}^{n} (b_k - b) = 0 \text{ a.s.} \right\}.$$

(5)

Usually, we expect $M \in (\frac{1}{2}, 1]$, due to Strong Law of Large Numbers and Central Limit Theorem in the light-tail, short-range-dependence case but when there is LRD and/or HT $M$ generally cannot approach $\frac{1}{2}$. When $\{\alpha_k^T, y_k^T\}_k$ is a linear process as in (4), it is shown in [20] that $M = \frac{1}{\alpha} \vee (2 - 2\sigma)$ with $\alpha \triangleq \sup\{a \leq 2 : \sup_{t \geq 0} t^a P(\|\Xi_1\|^2 > t) < \infty\}$ and $\sigma \triangleq \sup\{s \in [\frac{1}{2}, 1] : \sup_{t \geq 0} \|t^s\|_s \|C_l\| < \infty\}$. Hence, $\gamma < \gamma_0(\chi) = (\chi - \frac{1}{3}) \wedge (\chi + 2\sigma - 2)$. Here, $\alpha \in (1, 2]$ is a heavy-tail parameter with $\alpha = 2$ indicating non-heavy tails and $\sigma \in [\frac{1}{2}, 1]$ is a long-range dependence parameter with $\sigma = 1$ indicating the minimal amount of long-range dependence.

In classical applications the best theoretical convergence rate is attained when $\chi = 1$ corresponding to $\gamma_0(\chi) = \frac{1}{3}$. However, this rate knowledge can lead to erroneous conclusions as the algorithm often performs better with $\mu_k = k^{-\chi}$ for some $\chi < 1$ than with $\mu_k = \frac{1}{k}$. How might one explain this apparent paradox? First of all, these simple rate-of-convergence results do not account for the possibility of exploding constants, i.e. if $h_k^{(x)}$ denotes the solution of the algorithm (2) with $\mu_k = k^{-\chi}$, then $|h_k^{(x)} - h| = D^x n^{-\gamma^{(x)}}$ for all $\gamma^{(x)} < \gamma_0(\chi)$. However, this $D^x$ often increases rapidly as $\chi \nearrow 1$ so the observed convergence may be fastest for some $\chi < 1$. Secondly, a higher value of $\chi$ is worse for forgetting a poor initial guess $h_0$ of $h$ since you move further and further from the geometric convergence mentioned above as $\chi \to 1$.

Our approach is to transfer the MSLLN from the partial sums of a linear algorithm’s coefficients to its solution. In other words, we establish the almost sure rates of convergence $|h_n - h| = o(n^{-\gamma})$ for the algorithm

$$h_{k+1} = h_k + \frac{1}{k\chi}(b_k - A_k h_k) \quad \forall k = 1, 2, 3, \ldots$$

(6)
with \( \chi \in (0, 1) \), assuming only
\[
\lim_{n \to \infty} \frac{1}{n^\chi} \sum_{k=1}^{n} (A_k - A) = 0 \quad \text{and} \quad \lim_{n \to \infty} \frac{1}{n^\chi} \sum_{k=1}^{n} (b_k - A_k h) = 0 \quad \text{a.s.} \quad (7)
\]
for some \( \gamma \in (0, \chi) \), which can be implied by e.g.,
\[
\lim_{n \to \infty} \frac{1}{n^{\chi - \gamma}} \sum_{k=1}^{n} (A_k - A) = 0 \quad \text{and} \quad \lim_{n \to \infty} \frac{1}{n^{\chi - \gamma}} \sum_{k=1}^{n} (b_k - b) = 0 \quad \text{a.s.}, \quad (8)
\]
where \( Ah = b \). When \( \chi - \gamma \in (\frac{1}{2}, 1] \), these conditions can be verified by the MSLLN under a variety of conditions, which we study using the specific structure of \( A_k \) and \( b_k \) in Section 3.

In addition to rates of convergence, our results show that convergence \((h_k \to h)\) in \((6)\) takes place provided that \( \chi \in (M, 1) \). All this suggests that more quickly decreasing gains like \( \mu_k = \frac{1}{k^\chi} \) with \( \chi \) near 1 should be used in very heavy-tailed or long-range dependent settings. Conversely, slowly decreasing gains like \( \mu = \frac{1}{k^\chi} \) with smaller \( \chi \) might work well in lighter-tailed, short-range-dependent situations. Our simulations in Section 4 show that the smallest normalized error, \( \frac{[h_n - h]}{[h_1 - h]} \), usually occurs for \( \chi \in (M, 1) \) and the most commonly used choice \( \chi = 1 \) is most appropriate in very heavy-tailed or long-range-dependent settings (where \( M \) is close to 1) or very long runs. In other words, a slower decreasing gain usually gets you close to the true parameters \( h \) more quickly unless the coefficients have a high probability of differing significantly from their means.

Let us consider what is new in terms of our theoretical results. The idea of inferring convergence and rates of convergence results for linear algorithms \((2)\) from like convergence and rates of convergence of its coefficients is not new. Indeed, it dates back at least to work done by one of the authors in 1992 and 1993 (see [21],[22] and [23]). The first result [21] considered relatively general gain \( \mu_k \) and achieved optimal rates of \( r^{th}\)-mean convergence. It has been proved in [23] that the solution of the linear algorithm \((2)\) satisfies an almost sure invariance principle with respect to a limiting Gaussian process when \( \mu_k = \frac{1}{k^\chi} \) and each \( A_k \) is symmetric under the minimal condition that the coefficients satisfy such an a.s. invariance principle. One could then immediately transfer functional laws of the iterated logarithm from the limiting Gaussian process back to the solution of the linear algorithm. Again assuming the “usual” conditions of \( A_k \) symmetry and \( \mu_k = \frac{1}{k^\chi} \), Kouritzin [22] showed that the solution of the linear algorithm converges almost surely given that the coefficients do. While this result does not state rates of convergence, our current work in going from Proposition 1 to Theorem 1 within shows that almost-sure rate of convergence sometimes follow from convergence results for linear algorithms as a simple corollary.

There were many results (see, e.g. [13], [14] and [16]) that preceded those mentioned above and gave convergence or rates of convergence for linear algorithms. However, these results assumed a specific dependency structure and, thereby, were not generally applicable. More recently, some authors, e.g. [6], [8] and [31], have followed the path of transferring convergence and rates of
convergence from partial sums of (the coefficient) random variables to the solutions of linear equations. Specifically, Tadić [31] transferred almost-sure rates of convergence, including those of the law-of-the-iterated-logarithm rate, from the coefficients to the linear algorithm in the non-symmetric-\(A_k\) general-gain case. He does not develop a law of the iterated logarithm where one characterizes the limit points nor does he consider functional versions. Moreover, he imposes one of two sets of conditions (A and B in his notation). Conditions B ensure the gain \(\mu_k \approx \frac{1}{k}\), so these results should be compared to prior results in [23] and [4], which imply stronger Strassen-type functional laws of the iterated logarithm. Tadić does not give any examples verifying his Conditions A where lesser rates are obtained.

It seems that we are the first to consider processes that are simultaneously heavy-tailed and long-range dependent in stochastic approximation.

The rest of this paper is organized as follows. Main theorems are formulated in Section 2. Then, Section 3 includes some background about the Marcinkiewicz Strong Law of Large Numbers for Partial Sums and a new MSLLN result for outer products of multivariate linear processes with LRD and HT. Experimental results are given in Section 4 and proof of main result (Theorem 1) is delayed until Section 5.

2. Notation and Theoretical Result

In this section, we define our notation and provide our results.

2.1. Notation List

\(|x|\) is Euclidean distance of some \(\mathbb{R}^d\)-vector \(x\).

\[\|C\| = \sup_{|x|=1} |Cx|\text{ for any } \mathbb{R}^{n \times m}\text{-matrix } C.\]

\[||| A |||^2 = \sum_{n=1}^{d} \sum_{o=1}^{d} (A^{(n,o)})^2, \quad A^{(n,o)}\text{ is the } (n,o)^{th} \text{ components of } A \in \mathbb{R}^{d \times d}.\]

\([t] \doteq \max\{i \in \mathbb{N}_0 : i \leq t\}\) and \([t] \doteq \min\{i \in \mathbb{N}_0 : i \geq t\}\) for any \(t \geq 0\).

\(a_i,k \ll b_i,k\) means that for each \(k\) there is a \(c_k > 0\) that does not depend upon \(i\) such that \(|a_i,k| \leq c_k|b_i,k|\) for all \(i,k\).

\[\prod_{l=p}^{q} B_l \quad (\forall B_l \text{ being a } R^{d \times d}\text{-matrix}) = B_q B_{q-1} \cdots B_p \text{ if } q \geq p \text{ or } I \text{ if } p > q.\]

\[a \vee b = \max\{a,b\}\] and \(a \wedge b = \min\{a,b\}\).

2.2. Main Results

We will state and prove our results in a completely deterministic manner and then apply these results on a sample path by sample path basis. Therefore, we assume that \(\chi \in (0,1)\), \(d\) is a positive integer, \(\{A_k\}_{k=1}^{\infty}\) is a symmetric,
positive semidefinite $\mathbb{R}^{d \times d}$-valued sequence, $\{b_k\}_{k=1}^\infty$ is a $\mathbb{R}^d$-valued sequence and $\{h_k\}_{k=1}^\infty$ is a $\mathbb{R}^d$-valued sequence satisfying:

$$h_{k+1} = h_k + \frac{1}{k^\gamma} (\bar{b}_k - \bar{A}_k h_k) \quad \text{for all} \quad k = 1, 2, ... \quad (9)$$

Our first main result establishes rates of almost sure convergence:

**Theorem 1** Suppose $\gamma \in [0, \chi)$, $h \in \mathbb{R}^d$ and $A$ is a symmetric positive-definite matrix.

a) If

$$\lim_{n \to \infty} \left\| \frac{1}{n^\chi} \sum_{k=1}^n (\bar{A}_k - A) \right\| = 0, \quad \text{and} \quad (10)$$

$$\lim_{n \to \infty} \left\| \frac{1}{n^\chi} \sum_{k=1}^n (\bar{b}_k - A_k h) \right\| = 0, \quad (11)$$

then $|\bar{h}_n - h| = o(n^{-\gamma})$ as $n \to \infty$.

b) Conversely, $\lim_{n \to \infty} \left\| \frac{1}{n^\chi} \sum_{k=1}^n (\bar{b}_k - A_k h) \right\| = 0$, if $\lim_{k \to \infty} |k^{1-\chi}(\bar{h}_k - h)| = 0$ and

$$\frac{1}{n^\chi} \sum_{k=1}^n k^{\chi-1} \left\| A_k \right\| \quad \text{is bounded in} \quad n. \quad (12)$$

**Remark 1** Lemma 1 of Appendix establishes that (10) implies (12).

Theorem 1 with $\bar{A}_k = A_k(\omega)$ and $\bar{b}_k = b_k(\omega)$ for all $k$, implies $h_n(\omega)$, the solution of (2), converges to $h = A^{-1}b$ a.s. Indeed, to establish the rate of convergence $|\bar{h}_n - h| = o(n^{-\gamma})$, one need only check standard conditions for the MSLLN in (10) and (11), which is less onerous task than checking the technical conditions in Corollary 1 or Corollary 3 in [31] say. Indeed, there appears to be a need for some extra stability in [31] by the imposition that “the real parts of the eigenvalues of $A$ should be strictly less than a certain negative value depending on the asymptotic properties of $\{\gamma_n\}$ and $\{\delta_n\}$”. We do not need any such extra condition.

Generally, we do not know $h$ when using stochastic approximation so we cannot just verify (11) but rather use the following corollary instead of Theorem 1.

**Corollary 1** Suppose $\gamma \in [0, \chi)$ and $A$ is a symmetric positive-definite matrix.

$$\frac{1}{n^\chi} \sum_{k=1}^n (\bar{b}_k - b) \to 0 \quad \text{and} \quad \frac{1}{n^\chi} \sum_{k=1}^n (\bar{A}_k - A) \to 0 \quad \text{a.s.} \quad (13)$$

Then, $|\bar{h}_n - h| = o(n^{-\gamma})$ as $n \to \infty$. 

\[\]
Finally, we give a version of the theorem for linear processes under very verifiable conditions.

**Theorem 2** Let \( \{\Xi_i\} \) be i.i.d. zero-mean random \( \mathbb{R}^m \)-vectors such that
\[
\sup_{t \geq 0} t^\alpha P(|\Xi_1|^2 > t) < \infty \quad \text{for some } \alpha \in (1, 2)
\]

\((C_l)_{l \in \mathbb{Z}}\) be \( \mathbb{R}^{(d+1) \times m} \)-matrices such that \( \sup_{l \in \mathbb{Z}} \|l\| \|C_l\| < \infty \) for some \( \sigma \in \left(\frac{1}{2}, 1\right] \).

\[
(x_k^T, y_{k+1})^T = \sum_{l=-\infty}^{\infty} C_{k-l} \Xi_l,
\]

\( A_k = x_k x_k^T, \) \( b_k = y_{k+1} x_k \) and \( A = E[x_k x_k^T] \) and \( b = E[y_{k+1} x_k] \).

Then, \( |\bar{h}_n - h| = o(n^{-\gamma}) \) as \( n \to \infty \) a.s. for any \( \gamma < \gamma_0 \chi(\chi - 1/\alpha) \land (\chi + 2\sigma - 2) \).

**Remark 2** Theorem 2 follows from Corollary 1 and Theorem 6 (to follow), by letting \( \frac{1}{\beta} = \chi - \gamma \) and \( \Xi_k^T = X_k^T = (x_k^T, y_{k+1}) \) and correspondingly, \( \Xi_l = \Xi_l, C_l = C_l \) and \( \sigma = \sigma \). \( \sigma \) and \( \alpha \) are long-range dependence and heavy-tail parameters, respectively. Theorem 6 also appears in [20, Theorem 4].

**3. Marcinkiewicz Strong Law of Large Numbers for Partial Sums**

Our basic assumptions are MSLLN for random variables for \( \{A_k\} \) and \( \{b_k\} \). (Technically, our assumptions are even more general as they allow the non-MSLLN case where \( \chi - \gamma \leq \frac{1}{2} \) that could be verified by some other method in some special situations.) The beauty of this MSLLN assumption is that: 1) It is minimal in the sense that the linear algorithm with \( A_k = I \) and \( \mu_k = \frac{1}{k} \) reduces to the partial sums \( h_{k+1} - h = \frac{1}{k} \sum_{j=1}^{k} (b_j - b) \) (since \( h = b \) when \( A = I \)) so a rate of convergence in the algorithm solution \( h_k \) implies a MSLLN for random variables \( \{b_j\} \). 2) MSLLNs hold under very general conditions, including heavily-tailed and long-range dependent data. Hence, we review some of the literature in this area before giving simulation results for our theoretical work.

The classical independent case, due to Marcinkiewicz, is generalized slightly by Rio [27]:

**Theorem 3** Let \( \{X_i\} \) be an \( m \)-dependent, identically distributed sequence of zero-mean \( \mathbb{R} \)-valued random variables such that \( E|X_1|^p < \infty \) for some \( p \in (1, 2) \). Then,
\[
\frac{1}{n^{\frac{1}{p}}} \sum_{i=1}^{n} X_i \to 0 \text{ a.s.}
\]

Actually, Rio gives a more general \( m \)-dependent result on page 922 of his work. However, the important observation for us is that only the \( p \)-th moment need be finite rather than a higher moment as is typical under some stronger dependence assumptions. Theorem 3 is quite useful in verifying our conditions when
\{A_k\} and \{b_k\} may have heavily-tailed distributions but are independent or \(m\)-dependent. For example, if \(\chi - \gamma \in \left(\frac{1}{2}, 1\right)\) and the \{\(A_k\)\} and \{\(b_k\)\} are defined as in (3) in terms of i.i.d. \{\(x_k\)\} and \{\(y_k\)\} with \(E|x_1|^{\chi - \gamma} < \infty\), \(E|y_1|^{\chi - \gamma} < \infty\), then \{\(A_k\)\}_{k \geq M} and \{\(b_k\)\}_{k \geq M} are identically distributed, \(M\)-dependent and

\[
\frac{1}{n^{\chi - \gamma}} \sum_{k=1}^{n} (A_k - A) \to 0 \quad \text{and} \quad \frac{1}{n^{\chi - \gamma}} \sum_{k=1}^{n} (b_k - b) \to 0
\]
a.s., where \(A = EA_k\) and \(b = Eb_k\), by applying Theorem 3 for each component. Hence, (8) holds.

There are many other important results that include heavy-tails, long-range dependence or both. For example, Louhchi and Soulier [26] prove the following result for linear symmetric \(\alpha\)-stable (SoS) processes.

**Theorem 4** Let \(\{\zeta_j\}_{j \in \mathbb{Z}}\) be i.i.d. sequence of SoS random variables with \(1 < \alpha < 2\) and \(\{c_j\}_{j \in \mathbb{Z}}\) be a bounded collection such that \(\sum_{j \in \mathbb{Z}} |c_j|^s < \infty\) for some \(s \in [1, \alpha)\). Set \(X_k = \sum_{j \in \mathbb{Z}} c_{k-j} \zeta_j\). Then, for \(p \in (1, 2)\) satisfying \(\frac{1}{p} > 1 - \frac{1}{\alpha} + \frac{1}{\alpha}
\]

\[
\frac{1}{n^{s/\alpha}} \sum_{i=1}^{n} X_i \to 0 \quad \text{a.s.}
\]

The condition \(s < \alpha\) ensures \(\sum_{j \in \mathbb{Z}} |c_j|^\alpha < \infty\) and thereby convergence of \(\sum_{j \in \mathbb{Z}} c_{k-j} \zeta_j\).

Moreover, \(\{X_k\}\) not only exhibits heavy tails but also long-range dependence if, for example, \(c_j = |j|^{-\sigma}\) for \(j \neq 0\) and some \(\sigma \in \left(\frac{1}{2}, 1\right)\). Notice there is interactions between the heavy tail condition and the long range dependent condition. In particular for a given \(p\), heavier tails (\(\alpha\) becomes smaller) implies that you cannot have as long range dependence (\(s\) becomes smaller) and vice versa. Moreover, this result is difficult to apply in the stochastic approximation setting. For example, if wanted to apply it for \(X_k = A_k\) in the scalar case, then we would need \(x_k\) such that \(x_k^2 = A_k\) which is impossible when \(A_k\) is SoS.

One nice feature of mixing assumptions is that they usually transfer from random variables to functions (like squares) of random variables. There are many mixing results that handle long range dependence. For example, Berbee [2] gives a nice \(\beta\)-mixing result. However, strong mixing is one of the most general types of mixing that is more easily verified in practice. Hence, we will just quote the following strong mixing result from Rio [27] (Theorem 1) in terms of the inverse \(\alpha^{-1}(u) = \sup \{t \in \mathbb{R}^+ : \alpha_{\lfloor t \rceil} > u\}\) of the strong mixing coefficients

\[
\alpha_n = \sup_{k \in \mathbb{Z}} \sup_{A \in \sigma(X_k), |i| \leq k-n, B \in \sigma(X_k)} |P(AB) - P(A)P(B)|
\]

and the complementary quantile function

\[
Q_X(u) = \sup \{t \in \mathbb{R}^+ : P(|X| > t) > u\}.
\]
Theorem 5 Let \( \{X_i\} \) be an identically-distributed zero-mean sequence of \( \mathbb{R} \)-valued random variables such that \( \int_0^1 [\alpha^{-1}(t/2)]^{p-1} Q_X(t) dt < \infty \) for some \( p \in (1, 2) \). Then,

\[
\frac{1}{n^\sigma} \sum_{i=1}^n X_i \to 0 \quad \text{a.s.}
\]

Notice again that for a given \( p \), heavier tails implies that you cannot have as long range dependence and vice versa: If you wanted to maintain the same value of the integral condition and there became more area under \( P(|X| > t) \), then there would be more area under \( Q_X(t) \) so the area under \( [\alpha^{-1}(t/2)]^{p-1} \), which is equal to \( 2 \sum_{n=0}^{\infty} \alpha_n^{p-1} \), would have to decrease to compensate. Also, there can be difficulty in establishing that a given model satisfies the strong mixing condition with the required decay of mixing coefficients. Still, this is an important result for verifying our basic assumptions.

A new MSLLN for outer products of multivariate linear processes with long range dependence and heavy tails is studied in [20]. A new decoupling property is proved that shows the convergence rate is determined by the worst of the heavy tails or the long range dependence, but not the combination. This result used to obtain Marcinkiewicz Strong Law of Large Numbers for stochastic approximation (Theorem 2). The result is as follow.

Theorem 6 Let \( \{\Xi_l\} \) and \( \{\Xi_l\} \) be i.i.d. zero mean \( \mathbb{R}^m \)-vectors such that \( \Xi_l = (\xi^{(1)}_l, ..., \xi^{(m)}_l) \), \( \Xi_l = (\xi^{(1)}_l, ..., \xi^{(m)}_l) \), \( E[|\Xi_l|^2] < \infty \), \( E[|\Xi_l|] < \infty \) and \( \max_{1 \leq i,j \leq m} \sup_{t \geq 0} t^\alpha P(|\xi^{(i)}_l| > t) < \infty \) for some \( \alpha \in (1, 2) \). Moreover, suppose matrix sequences \( (C_l)_l \in \mathbb{Z}, (\overline{C}_l)_l \in \mathbb{R}^{(d+1) \times m} \) satisfy

\[
\sup_{l \in \mathbb{Z}} \|l\|^\sigma \|C_l\| < \infty, \sup_{l \in \mathbb{Z}} \|l\|^\sigma \|\overline{C}_l\| < \infty \quad \text{for some} \quad (\sigma, \overline{\sigma}) \in \left( \frac{1}{2}, 1 \right),
\]

\( X_k, \overline{X}_k \) take form of (4), \( D_k = X_k \overline{X}_k^T \) and \( D = E[X_1 \overline{X}_1^T] \). Then, for \( p \) satisfying \( p < \frac{1}{1-\sigma-\overline{\sigma}} \wedge \alpha \)

\[
\lim_{n \to \infty} \frac{1}{n^\sigma} \sum_{k=1}^n (D_k - D) = 0 \quad \text{a.s.}
\]

This theorem actually shows the MSLLN for \( D_k - E[D_k] \), where \( D_k = \begin{pmatrix} x_k x_k^T & y_{k+1} x_k \\ y_k x_k^T & y_k x_{k+1} \end{pmatrix} \), and then throw out the unneeded columns.

4. Experimental Results

In this section we now verify our results of the previous section experimentally in the stochastic approximation setting discussed in the introduction. In particular, we use power law or folded t distributions.
Power law distribution: A random variable $\xi$ obeys a power law with parameters $\beta > 1$ and $x_{\min} > 0$, written $\xi \sim PL(x_{\min}, \beta)$, if it has density

$$f(x) = \frac{\beta - 1}{x_{\min}} \left( \frac{x}{x_{\min}} \right)^{-\beta} \quad \forall x \geq x_{\min}.$$ 

Note that $E|\xi|^r = \begin{cases} x_{\min}^{\beta-1} \left( \frac{r}{\beta-1} \right) & r < \beta - 1 \\ \infty & r \geq \beta - 1 \end{cases}$.

Folded t distribution: A non-negative random variable $\xi$ has a folded $t$ distribution with parameter $\beta > 1$, written $\xi \sim Ft(\beta)$, if it has density

$$f(x) = \frac{2\Gamma\left(\frac{\beta}{2}\right)}{\Gamma\left(\frac{\beta}{2}\right)\sqrt{\beta-1}\pi} \left(1 + \frac{x^2}{(\beta-1)}\right)^{-\frac{\beta}{2}} \quad \forall x > 0.$$ 

Note that $E(|\xi|^r)$ exists if and only if $r < \beta - 1$.

Experimental results in this section are divided in two parts.

4.1. Heavy-tailed cases

Assume $N = 1$ in (3), dimension is $d = 2$ and $\{(x_k^{(1)}, x_k^{(2)}, \epsilon_k)^T, k = 1, 2, \ldots\}$ are i.i.d. random vectors so linear algorithm (2) reduces to:

$$h_{k+1} = h_k + \mu_k(x_ky_{k+1} - x_kx_k^T h_k) = h_k + \mu_k(x_kx_k^Th + x_k\epsilon_k - x_kx_k^T h_k).$$ (14)

For consistency and performance, we always let $x_k^{(1)}, x_k^{(2)}$ and $\epsilon_k$ be independent. The runs are always initialized with $h_1 = (101, 101)^T$ and, for testing purposes, the optimal $h = (1, 1)^T$ is known.

**Example 1** Let $x_k^{(1)}, x_k^{(2)} \sim PL(x_{\min} = 1, \beta)$ and $\epsilon_k = \epsilon_k' - E(\epsilon_k')$ with $\epsilon_k' \sim PL(x_{\min}' = 0.01, \beta)$. The normalized errors in 100 trial simulations, $\{h_k^{(1)}\}_{i=1}^{100}$, are averaged $\overline{r} = \frac{1}{100} \sum_{i=1}^{100} \frac{|h_k^{(1)} - h|}{|h_k - h|}$ and given in the Table 1 in terms of gain parameter $\chi$, distribution parameter $\beta$ and sample size $n$.

The Marcinkiewicz threshold, $M = \frac{2}{(\beta-1)^2}$, corresponding to $\beta = 3.5, \beta = 4$ and $\beta = 4.5$ are respectively $M = 0.8, 0.67 \text{ and } 0.57$. Our theoretical results prove convergence above this threshold. While the results in Table 1 are obviously still influenced by (heavy-tailed) randomness, one can see that convergence does appear to be taking place as one moves from $n = 100,000$ through $n = 750,000$ to $n = 1,500,000$ when $\chi > M$ and it is less clear that convergence is taking place when $\chi < M$. Furthermore, our (as well as prior) theoretical results predict rates of convergence that increase in $\chi$. Indeed, in the case $\beta = 4$ our theoretical results suggest that $\chi = 1$ should result in a rate of convergence $|h_n - h| = o(n^{-0.33})$ while $\chi = 0.85$ should only result in a rate of convergence $|h_n - h| = o(n^{-0.18})$ Conversely, Table 1 demonstrates that $\chi = 0.85$ performs better, which seems to contradict the theory. However, this paradox is explained by the...
expanding constants discussion of the introduction and, in fact, points out that more refined theory, involving functional results, is needed. The proper way to use our theoretical results then is to predict the best $\chi$ (lowest value of $r_h$) in the range of $[M,1]$ i.e. in $(0.8,1]$, $(0.67,1]$ and $(0.57,1]$, respectively for our three $\beta$’s.

### Table 1
Algorithm performance—Power Law

| $\chi$ | 3.5 | 4 | 4.5 | 3.5 | 4 | 4.5 | 3.5 | 4 | 4.5 |
|--------|-----|---|-----|-----|---|-----|-----|---|-----|
| 0.55   | 0.1043 | 0.0391 | 0.0214 | 0.0841 | 0.0315 | 0.0155 | 0.0625 | 0.0254 | 0.0134 |
| 0.6    | 0.0864 | 0.0314 | 0.0169 | 0.0707 | 0.0243 | 0.0115 | 0.0548 | 0.0203 | 0.0099 |
| 0.65   | 0.0690 | 0.0247 | 0.0129 | 0.0578 | 0.0192 | 0.0086 | 0.0469 | 0.0166 | 0.0075 |
| 0.7    | 0.0525 | 0.0190 | 0.0098 | 0.0487 | 0.0159 | 0.0067 | 0.0457 | 0.0141 | 0.0056 |
| 0.75   | 0.0397 | 0.0151 | 0.0082 | 0.0449 | 0.0137 | 0.0051 | 0.0456 | 0.0114 | 0.0042 |
| 0.8    | 0.0326 | 0.0136 | 0.0105 | 0.0448 | 0.0111 | 0.0038 | 0.0402 | 0.0087 | 0.0031 |
| 0.85   | 0.0314 | 0.0168 | 0.0549 | 0.0398 | 0.0085 | 0.0082 | 0.0324 | 0.0070 | 0.0035 |
| 0.9    | 0.0344 | 0.0199 | 0.2445 | 0.0438 | 0.0118 | 0.0764 | 0.0272 | 0.0079 | 0.0341 |
| 0.95   | 0.0902 | 0.3047 | 0.6631 | 0.3739 | 0.0897 | 0.3068 | 0.3248 | 0.0519 | 0.1963 |
| 0.98   | 0.2226 | 0.5733 | 1.0154 | 0.9219 | 0.2302 | 0.5251 | 0.0374 | 0.1488 | 0.3930 |
| 1      | 0.3876 | 0.8062 | 0.6631 | 1.1891 | 0.3745 | 0.6925 | 0.0662 | 0.2596 | 0.5644 |

### Table 2
Best fixed $\chi$—Power Law

| $\beta$ | 3.5 | 4 | 4.5 | 3.5 | 4 | 4.5 | 3.5 | 4 | 4.5 |
|---------|-----|---|-----|-----|---|-----|-----|---|-----|
| Best $\chi$ | 0.85 | 0.8 | 0.75 | 0.85 | 0.85 | 0.8 | 0.95 | 0.85 | 0.8 |
| Resulting $\gamma$ | 0.05 | 0.13 | 0.18 | 0.05 | 0.18 | 0.23 | 0.15 | 0.18 | 0.23 |

The best $\chi$’s, corresponding to the smallest value of $\sqrt{n}$ for $\beta = 3.5$, $\beta = 4$ and $\beta = 4.5$ and 3 different sample sizes, as well as the $\gamma$ corresponding to the theoretical rate of convergence $o(n^{-\gamma})$ are summarized in Table 2. In all cases the best value for $\chi$ is in the predicted range. As we explained, a faster decreasing gain is appropriate for a heavier-tailed distribution, which is also confirmed by Table 2. Notice also that the best $\chi$ increases in $n$, a phenomenon consistent with our exploding constants and the initial condition effect discussion.

Now, we repeat the previous example with a different distribution. Since the results are consistent with those of the previous example, we will keep our discussion to a minimum.

**Example 2** Let $x_k^{(1)}, x_k^{(2)} \sim F_t(\beta)$ and $\epsilon_k = \epsilon_k' - E(\epsilon_k')$ with $\epsilon_k' \sim F_t(\beta)$. The simulation results for three $\beta$’s: 3.5, 4 and 4.5 with corresponding Marcinkiewicz thresholds, $M = \frac{2}{\beta-1}$, 0.8, 0.67 and 0.57 are given in Table 3 with sample sizes: $n = 50,000, 100,000$ and 750,000.

A summary of of best $\chi$ result is given in Table 4. Again, a smaller $\beta$ corresponds to heavier tails and larger best $\chi$. Moreover, as we predicted the best $\chi$ for $\beta = 3.5$, $\beta = 4$ and $\beta = 4.5$ in the range of $(0.8,1]$, $(0.67,1]$ and $(0.57,1]$, respectively. Best $\chi$’s increase in sample size.
Table 3

Algorithm performance-Folded \(t\)

| \(\chi\) | \(\beta\) | \(n=50000\) | \(n=100000\) | \(n=750000\) |
|-------|-------|----------|----------|----------|
| 0.55  | 3.5   | 0.0486   | 0.0700   | 0.0413   |
| 0.6   | 4     | 0.0369   | 0.0205   | 0.0249   |
| 0.65  | 4.5   | 0.0486   | 0.0700   | 0.0413   |
| 0.7   | 3.5   | 0.0486   | 0.0700   | 0.0413   |
| 0.75  | 4     | 0.0369   | 0.0205   | 0.0249   |
| 0.8   | 4.5   | 0.0486   | 0.0700   | 0.0413   |
| 0.9   | 3.5   | 0.0486   | 0.0700   | 0.0413   |
| 0.95  | 4     | 0.0369   | 0.0205   | 0.0249   |
| 1     | 4.5   | 0.0486   | 0.0700   | 0.0413   |

Table 4

Best fixed \(\chi\)-Folded \(t\)

| \(\beta\) | \(\gamma\) | \(n=50000\) | \(n=100000\) | \(n=750000\) |
|------|--------|----------|----------|----------|
| 3.5  | 0.15   | 0.0486   | 0.0700   | 0.0413   |
| 4    | 0.23   | 0.0369   | 0.0205   | 0.0249   |
| 4.5  | 0.33   | 0.0486   | 0.0700   | 0.0413   |
| 3.5  | 0.15   | 0.0486   | 0.0700   | 0.0413   |
| 4    | 0.28   | 0.0369   | 0.0205   | 0.0249   |
| 4.5  | 0.33   | 0.0486   | 0.0700   | 0.0413   |
| 3.5  | 0.2     | 0.0486   | 0.0700   | 0.0413   |
| 4    | 0.31   | 0.0369   | 0.0205   | 0.0249   |
| 4.5  | 0.38   | 0.0486   | 0.0700   | 0.0413   |

4.2. Combined Heavy-tailed and Long Range dependence case

If we take \(N=1\) and dimension \(d=1\), we have \((x_k, y_{k+1}) = \sum_{j=-\infty}^{\infty} C_{k-j} \Xi_j\) in which \(C_j = (c_j, c_j)^T\) and \(\Xi_j = (\xi_j^{(1)}, \xi_j^{(1)})_{j \in \mathbb{Z}}\) are i.i.d.. Hence, \(x_k = \sum_{j \in \mathbb{Z}} c_{k-j} \xi_j^{(1)}\) and \(y_{k+1} = \sum_{j \in \mathbb{Z}} c_{k-j} \xi_j^{(2)}\), where \(\xi_j^{(2)} = h \xi_j^{(1)} + a_j\) and \(\{a_j\}\)’s are i.i.d. zero mean random variables. This relation between \(\xi_j^{(1)}\) and \(\xi_j^{(2)}\) is due to the fact that \(y_{k+1} = x_k h + \epsilon_k\) and \(\epsilon_k = \sum_{j \in \mathbb{Z}} c_{k-j} a_j\). We consider \(\{c_j = |j|^{-\sigma}\}\), for \(j \neq 0\) and \(\sigma \in (\frac{1}{2}, 1], c_0 = 1\). The linear algorithm (2) reduces to:

\[
h_{k+1} = h_k + \mu_k (x_k y_{k+1} - x_k^2 h_k) = h_k + \mu_k (x_k^2 h + x_k \epsilon_k - x_k^2 h_k).
\]

The initial and optimal values are \(h_1 = 401\) and \(h = 1\).

Example 3 Let \(\xi_j^{(1)} \sim PL(x_{\min} = 0.01, \beta)\) and \(\epsilon_j = f_j - E(f_j)\) with \(f_j \sim PL(x'_{\min} = 0.01, \beta)\). The simulation is done for one-sided process and since in computer we cannot technically do infinite sum, we assume summation over the range of \((0, 500,000)\). As in the last two examples the normalized errors in 100 trial simulations, \(\{h_k^{(i)}\}_{i=1}^{100}\), are averaged and results for different \(\chi\)’s, \(\beta\)’s and sample sizes \(n\) are presented in the following tables. The assumed \(\sigma = 0.65\). The Marcinkiewicz threshold, \(M = \frac{1}{\alpha} (2 - 2\sigma)\), corresponding to \(\beta = 4, \beta = 4.5\) and
$\beta = 5$ is 0.7. Hence, predicted ranges for $\chi$’s with smallest $\bar{r} h$ will be (0.7, 1]. Simulation results are provided in Table 5 with summary of best $\chi$ in Table 6. It worth noticing that the convergence does not seem to take place below the Marcinkiewicz threshold and the best $\chi$s are in the predicted ranges and the normalized error decreases as $\beta$ increases.

| $\chi$ | $\beta$ | n=100 | n=5000 | n=10,000 |
|---|---|---|---|---|
| 0.55 | 4 | 0.024582 | 0.015503 | 0.012051 |
| 0.6 | 4.5 | 0.019016 | 0.015093 | 0.012774 |
| 0.7 | 5 | 0.010917 | 0.006166 | 0.004508 |
| 0.75 | 5.5 | 0.013172 | 0.007826 | 0.005897 |
| 0.8 | 6 | 0.010246 | 0.007359 | 0.005527 |
| 0.85 | 6.5 | 0.009958 | 0.006414 | 0.004926 |
| 0.9 | 7 | 0.008881 | 0.005377 | 0.004380 |
| 0.95 | 7.5 | 0.007784 | 0.005086 | 0.003980 |
| 1 | 8 | 0.006868 | 0.004460 | 0.003776 |

Note that by considering $\sigma = 0.65$, the minimum of $2 - 2\sigma$ and $\frac{1}{\alpha}$ for all $\beta = 4, 4.5$ and 5 is $2 - 2\sigma$, hence we do not expect much change in the $\chi$ as $\beta$ changes. In addition, the rate of convergence for all considered $\beta$’s is determined by $\gamma < \chi + 2\sigma - 2$.

| $\beta$ | n=100 | n=5000 | n=10,000 |
|---|---|---|---|
| 4 | 0.85 | 0.8 | 0.8 |
| 4.5 | 0.85 | 0.8 | 0.8 |
| 5 | 0.85 | 0.8 | 0.8 |

5. The proof of Theorem 1

Part a) Step 1: Reduce rate of convergence to convergence of a transformed algorithm.

Letting $\eta_k = \left(\frac{k+1}{k}\right)^{\gamma} - 1$, setting $g_k = k^{\gamma} (\bar{h}_k - h)$ and using (9), one finds that

$$g_{k+1} = g_k + \frac{1}{k x} (\hat{b}_k - \hat{A}_k g_k) + \eta_k g_k,$$

where

$$\hat{b}_k = (k + 1)^{\gamma} (\bar{h}_k - \bar{A}_k h) \quad \text{and} \quad \hat{A}_k = \left(\frac{k + 1}{k}\right)^{\gamma} \bar{A}_k.$$
However, we have by Taylor’s theorem and assumption that

\[
\frac{1}{n^\chi} \sum_{k=1}^n \eta_k \|A\| \leq \frac{\gamma}{n^\chi} \sum_{k=1}^n k^{-1} \rightarrow 0, \quad \text{as } n \rightarrow \infty. \quad (18)
\]

**Step 2:** Show MSLLN for new coefficients i.e. \( \frac{1}{n^\chi} \sum_{k=1}^n (\hat{A}_k - A) \rightarrow 0 \), and \( \frac{1}{n^\chi} \sum_{k=1}^n \hat{b}_k \rightarrow 0 \) as \( n \rightarrow \infty \).

\[
\left\| \frac{1}{n^\chi} \sum_{k=1}^n \left( \frac{k+1}{k} \right)^\gamma (\hat{A}_k - A) - \frac{2^\gamma}{n^\chi} \sum_{k=1}^n (\hat{A}_k - A) \right\| \\
= \frac{1}{n^\chi} \sum_{k=2}^n \sum_{j=2}^k \left[ \left( \frac{j+1}{j} \right)^\gamma - \left( \frac{j+1}{j-1} \right)^\gamma \right] (\hat{A}_k - A) \\
\leq \sum_{j=2}^n \left[ \left( \frac{j+1}{j-1} \right)^\gamma - \left( \frac{j+1}{j} \right)^\gamma \right] \frac{1}{n^\chi} \left\| \sum_{k=2}^n (\hat{A}_k - A) \right\| \left\| \sum_{k=2}^n (\hat{A}_k - A) \right\| \\
\leq \frac{1}{n^\chi} \left\| \sum_{k=2}^n (\hat{A}_k - A) \right\| \left[ 2^\gamma - \left( \frac{n+1}{n} \right)^\gamma \right] \\
+ \sum_{j=2}^n \left[ \left( \frac{j}{j-1} \right)^\gamma - \left( \frac{j+1}{j} \right)^\gamma \right] \left( \frac{j-2}{n} \right)^\chi \left( \frac{1}{(j-2)^\chi} \right) \sum_{k=2}^n (\hat{A}_k - A) \\
\right.
\]

which goes to zero by assumption and the Toeplitz lemma. By Taylor’s theorem

\[
\left\| \frac{1}{n^\chi} \sum_{k=1}^n (k+1)^\gamma (\hat{b}_k - \hat{A}_k h) - \frac{1}{n^\chi(n+1)^{-\gamma}} \sum_{k=1}^n (\hat{b}_k - \hat{A}_k h) \right\| \\
= \frac{1}{n^\chi} \left\| \sum_{k=1}^{n-1} \sum_{j=k+1}^n [j^\gamma - (j+1)^\gamma] (\hat{b}_k - \hat{A}_k h) \right\| \\
\leq \frac{1}{n^\chi} \sum_{j=2}^n \sum_{k=1}^n [\gamma j^{\gamma-1}] (\hat{b}_k - \hat{A}_k h) \\
\leq \frac{\gamma}{n^\chi} \sum_{j=2}^n \sum_{k=1}^n \frac{1}{(j-1)^\chi-\gamma} \sum_{k=1}^{j-1} (\hat{b}_k - \hat{A}_k h), \quad (19)
\]

which goes to zero by the Toeplitz lemma.

**Step 3:** Convergence of \( g_k \), hence the rate of convergence of \( \hat{h}_k \) follows from the Proposition 1 with \( b = 0, \ h_k = g_k, \ h = 0 \) and \( \eta_k = (\frac{4\eta_k}{\sqrt{\chi}})^\gamma - 1. \ □ 

**Proposition 1** Suppose \( \{\hat{A}_k\}_{k=1}^\infty \) is a symmetric, positive-semidefinite \( R^{d \times d} \)-valued sequence; \( A \) is a (symmetric) positive-definite matrix; \( \chi \in (0,1); \theta \in \)
\( (\chi, 1]: \eta_k \leq \frac{\bar{\bar{\eta}}}{L_k}; \bar{\bar{\eta}} > 0 \) and

\[
\hat{h}_{k+1} = \hat{h}_k + \frac{1}{L_k} (\hat{b}_k - \hat{A}_k \hat{h}_k) + \eta_k \hat{h}_k \quad \text{for all} \quad k = 1, 2, \ldots; \quad (20)
\]

\[
\frac{1}{n^\chi} \sum_{k=1}^n (\hat{b}_k - b) \to 0 \quad \text{and} \quad \frac{1}{n^\chi} \sum_{k=1}^n (\hat{A}_k - A) \to 0. \quad (21)
\]

Then, \( \hat{h}_n \to h = A^{-1} b \) as \( n \to \infty \).

**Notation:** To ease the notation in the sequel, we will take the product over no factors to be 1 and the sum of no terms to be 0. For convenience, we let:

\[
\nu_k := \hat{h}_k - h, \quad Y_k := \hat{A}_k - A, \quad z_k := \hat{b}_k - \hat{A}_k h. \quad (22)
\]

**Proof.** 

**Step 1:** Show simplified algorithm with \( A_k \)'s replaced converges.

We note \( \frac{1}{n^\chi} \sum_{k=1}^n z_k \to 0 \) and will show \( \nu_k \to 0 \), by proving \( u_k \to 0 \) and \( w_k := \nu_k - u_k \to 0 \), where

\[
u_{k+1} = \left( I - \frac{A}{L_k} + \eta_k I \right) u_k + \frac{z_k}{L_k^\chi} + \eta_k h \quad \text{subject to} \quad u_1 = \nu_1. \quad (23)
\]

By induction, we have:

\[
u_n = \prod_{l=1}^{n-1} \left( I - \frac{A}{L_l} + \eta_l I \right) u_1 + \sum_{j=1}^{n-1} F_{j,n} z_j + \sum_{j=1}^{n-1} \bar{F}_{j,n} h \quad \text{for} \quad n = 1, 2, \ldots \quad (24)
\]

where

\[
\begin{align*}
F_{j,n} &= \frac{1}{L_l^\chi} \prod_{j=1}^{n-1} \left( I - \frac{A}{L_l} + \eta_l I \right), \\
\bar{F}_{j,n} &= \eta_j \prod_{j=1}^{n-1} F_{j,n} \quad \text{for} \quad j = 1, 2, \ldots, n-1, n = 2, 3, \ldots
\end{align*} \quad (25)
\]

Hence, by (24), (25) and Lemma 2 i, ii)

\[
\lim_{n \to \infty} |u_n| \leq \lim_{n \to \infty} \left\| \prod_{l=1}^{n-1} \left( I - \frac{A}{L_l} + \eta_l I \right) \right\| |u_1| + \lim_{n \to \infty} \sum_{j=1}^{n-1} F_{j,n} z_j + \lim_{n \to \infty} \sum_{j=1}^{n-1} \bar{F}_{j,n} h = 0. \quad (26)
\]

**Step 2:** Transfer stability from \( A \) to blocks of \( A_k \).

Define the blocks

\[
\begin{align*}
\{ n_k := \lfloor (ak)^{1/L} \rfloor \} &= \max \{ i \in N_0: i \leq (ak)^{1/L} \} \\
I_k &= \{ n_k, n_k + 1, \ldots, n_{k+1} - 1 \}
\end{align*} \quad (27)
\]
for \( k = 0, 1, 2, \ldots \) and the block products

\[
U_k = \prod_{l \in I_k} \left( I - \frac{\hat{A}_l}{l \chi} + \eta_1 I \right) \quad \text{and} \quad V_{j,k} = \prod_{l=j+1}^{n_{k+1}-1} \left( I - \frac{\hat{A}_l}{l \chi} + \eta_1 I \right) \frac{1}{j \chi} Y_j. \tag{28}
\]

For the \( U_k \)'s we have

\[
\prod_{l \in I_k} \left( I - \frac{\hat{A}_l}{l \chi} + \eta_1 I \right) = I - \sum_{l \in I_k} \frac{\hat{A}_l}{l \chi} + \sum_{l \in I_k} \eta_1 I + \sum_{l_1, l_2 \in I_k \atop l_1 > l_2 > l_3} \left( \frac{\hat{A}_{l_1}}{l_1 \chi} - \eta_1 I \right) \left( \frac{\hat{A}_{l_2}}{l_2 \chi} - \eta_2 I \right) \left( \frac{\hat{A}_{l_3}}{l_3 \chi} - \eta_3 I \right) + \cdots + (-1)^b \prod_{l \in I_k} \left( \frac{\hat{A}_l}{l \chi} - \eta_1 I \right)
\]

so

\[
\|U_k\| \leq \left\| I - \sum_{l \in I_k} \frac{\hat{A}_l}{l \chi} \right\| + \sum_{l \in I_k} \eta_1 \right\| \sum_{l_1, l_2 \in I_k \atop l_1 > l_2 > l_3} \left( \frac{\hat{A}_{l_1}}{l_1 \chi} - \eta_1 I \right) \left( \frac{\hat{A}_{l_2}}{l_2 \chi} - \eta_2 I \right) \left( \frac{\hat{A}_{l_3}}{l_3 \chi} - \eta_3 I \right) + \cdots + \prod_{l \in I_k} \left\| \frac{\hat{A}_l}{l \chi} - \eta_1 I \right\|. \tag{29}
\]

However, we know that \( \sum_{j_1 > j_2 > \cdots > j_k} a_{j_1} a_{j_2} \cdots a_{j_k} \leq \frac{1}{k!} \left( \sum_j a_j \right)^k \) for \( a_j \geq 0 \) so, it follows that

\[
\sum_{l_1, l_2 \in I_k \atop l_1 > l_2 > l_3} \left\| \frac{\hat{A}_{l_1}}{l_1 \chi} - \eta_1 I \right\| \left\| \frac{\hat{A}_{l_2}}{l_2 \chi} - \eta_2 I \right\| \left\| \frac{\hat{A}_{l_3}}{l_3 \chi} - \eta_3 I \right\| + \cdots + \prod_{l \in I_k} \left\| \frac{\hat{A}_l}{l \chi} - \eta_1 I \right\| \leq \sum_{m=2}^{n_{k+1}-n_k} \frac{\left( \sum_{l \in I_k} \left\| \frac{\hat{A}_l}{l \chi} + \eta_1 I \right\| \right)^m}{m!}.
\]

As a result, we find by (29) that

\[
\|U_k\| \leq \left\| I - A \sum_{l \in I_k} \frac{1}{l \chi} \right\| + \left\| \sum_{l \in I_k} Y_l \right\| + \sum_{l \in I_k} \eta_1.
\]
Now, let $\lambda_{\text{min}}$ and $\lambda_{\text{max}}$ be the smallest and biggest eigenvalues of $A$ and define $a' = \frac{1}{1-\chi}$, where $a > 0$ is chosen small enough that

$$a' \leq \left\{ \frac{2}{\lambda_{\text{min}} + \|A\|}, \frac{1}{d\|A\|}, \frac{\lambda_{\text{min}}}{e^1(d\|A\|^2)} \right\}. \quad (31)$$

Then, by (27) and the fact that

$$\frac{1}{1-\chi}(n_{k+1}^{1-\chi} - n_k^{1-\chi}) \leq \sum_{l \in I_k} \frac{1}{l^x} \leq \frac{1}{1-\chi}((n_{k+1} - 1)^{1-\chi} - (n_k - 1)^{1-\chi})$$

we have $\lim_{k \to \infty} (\sum_{l \in I_k} \frac{1}{l^x} - a')$ is in the range of

$$\left( \lim_{k \to \infty} \frac{n_{k+1}^{1-\chi} - n_k^{1-\chi} - a}{1-\chi}, \lim_{k \to \infty} \frac{n_{k+1}^{1-\chi} - n_k^{1-\chi} - a}{1-\chi} + \frac{n_k^{1-\chi} - (n_k - 1)^{1-\chi}}{1-\chi} \right)$$

so by Taylor’s theorem

$$\lim_{k \to \infty} \left| \sum_{l \in I_k} \frac{1}{l^x} - a' \right| \leq \lim_{k \to \infty} \left\{ \frac{1}{1-\chi} \left| n_{k+1}^{1-\chi} - n_k^{1-\chi} - a \right| + \frac{1}{(n_k - 1)^{1-\chi}} \right\} = 0, \quad (32)$$

which also implies

$$\lim_{k \to \infty} \sum_{l \in I_k} \eta_l \leq \bar{\eta} \lim_{k \to \infty} n_k^{-\theta} \sum_{l \in I_k} \frac{1}{l^x} = 0. \quad (33)$$

For arbitrary $\epsilon > 0$ one finds some $K_\epsilon > 0$ by (32) and (31) such that

$$\left\| I - A \sum_{l \in I_k} \frac{1}{l^x} \right\| = \max \left\{ \|A\| \sum_{l \in I_k} \frac{1}{l^x} - 1, 1 - \lambda_{\text{min}} \sum_{l \in I_k} \frac{1}{l^x} \right\} \leq 1 - \lambda_{\text{min}} a' + \epsilon \quad \text{for all} \quad k \geq K_\epsilon \quad (34)$$

Moreover, we can use Lemma 3 of Appendix, (22), (21), (32), (33). Taylor’s theorem and the fact $d\|A\|a' < 1$ and to obtain a $K'_\epsilon \geq K_\epsilon$ such that

$$\sum_{m=2}^{n_{k+1} - n_k} \left( \sum_{l \in I_k} \left( \frac{\|A\|}{l^x} + \eta_l \right) \right)^m = \sum_{m=2}^{n_{k+1} - n_k} \left( \sum_{l \in I_k} \frac{1}{l^x} + d\|A\| \sum_{l \in I_k} \frac{1}{l^x} + \sum_{l \in I_k} \eta_l \right)^m \leq e^{1+3\epsilon} (d\|A\|a' + 3\epsilon)^2 \quad \text{for all} \quad k \geq K'_\epsilon \quad (35)$$
Therefore, by \((34)\), Lemma 2 iii), \((30)\) and \((35)\) one finds

\[
\|U_k\| \leq \left\| I - A \sum_{l \in I_k} \frac{1}{l^x} \right\| + \sum_{l \in I_k} \eta_l + \sum_{l \in I_k} \frac{Y_l}{l^x} + \sum_{m=2}^{n_k \rightarrow n_k} \left( \sum_{l \in I_k} \left( \| \hat{A}_l \| + \eta_l \right) \right)^m
\]

\[
\leq 1 - \lambda_{\min} a' + 3\epsilon + e^{1+3\epsilon} (d\|A\|a' + 3\epsilon)^2 \quad \forall k \geq K'
\]

Furthermore, using the fact that \(a' = \frac{\lambda_{\min} e^2}{e(d\|A\|)^2}\) and making for \(\epsilon > 0\) small enough, we find from \((36)\) that, there exists a \(0 < \gamma < 1\) and an integer \(k_1 > 0\) such that

\[
\|U_k\| \leq \gamma \quad \text{for all} \quad k \geq k_1
\]

**Step 3:** Convergence of remainder \(w_n\) along a subsequence using block stability of \(A_k\).

By \((20)\), \((22)\), \((24)\) and \(w_k := \nu_k - u_k \to 0\)

\[
w_{n+1} = \left( I - \frac{A_n}{n^x} + \eta_n I \right) w_n - \frac{1}{n^x} Y_n u_n \quad \text{for} \quad n = 1, 2, \ldots
\]

so it follows by \((38)\) that

\[
w_n = \prod_{l=n_k}^{n-1} \left( I - \frac{\hat{A}_l}{l^x} + \eta_l I \right) w_{n_k}
\]

\[
- \sum_{j=n_k}^{n-1} \prod_{l=j+1}^{n-1} \left( I - \frac{\hat{A}_l}{l^x} + \eta_l I \right) \frac{Y_j u_j}{j^x} \quad \forall \quad n \geq n_k.
\]

In particular,

\[
w_{n_{k+1}} = U_k w_{n_k} - \sum_{j \in I_k} V_{j, k} u_j \quad \text{for} \quad k = 0, 1, \ldots
\]

where \(U_k\) is defined in \((28)\) and

\[
V_{j, k} = \prod_{l=j+1}^{n_{k+1}-1} \left( I - \frac{\hat{A}_l}{l^x} + \eta_l I \right) \frac{1}{j^x} Y_j.
\]

By Lemma 2 v) and \((41)\) we obtain,

\[
\|V_{j, k}\| \leq \prod_{l=j+1}^{n_{k+1}-1} \left( \left\| I - \frac{\hat{A}_l}{l^x} + \eta_l I \right\| \frac{\|Y_j\|}{j^x} \right) \leq \prod_{l \in I_k} \left( 1 + \frac{\|\hat{A}_l\|}{l^x} + \eta_l \right) \frac{\|Y_j\|}{j^x} \ll \frac{\|Y_j\|}{j^x} \quad \text{for} \quad j \in I_k, \quad k = 0, 1, \ldots
\]
Therefore, by (37), (42), (28), (40), and (12) we have

\[ |w_{nk}| \leq k^{k-k_1} |w_{nk_1}| + \sum_{l=k_1}^{k-1} \gamma^{k-l-1} \sum_{j \in I_l} \frac{\|A\| + \|\hat{A}_j\|}{j^\chi} |u_j| \quad \forall k \geq k_1. \tag{43} \]

In addition,

\[ \sum_{j \in I_l} \frac{\|A\| + \|\hat{A}_j\|}{j^\chi} |u_j| = \|A\| \sum_{j \in I_l} \frac{1}{j^\chi} |u_j| + \sum_{j \in I_l} \frac{\|\hat{A}_j\|}{j^\chi} |u_j| \]

so using Lemma 2 iv), (26), (32) and finally applying Toeplitz Lemma, we obtain

\[ \lim_{l \to \infty} \sum_{j \in I_l} \frac{\|A\| + \|\hat{A}_j\|}{j^\chi} |u_j| = 0. \tag{44} \]

Moreover, since

\[ \sum_{l=k_1}^{k-1} \gamma^{k-l-1} = \frac{1 - \gamma^{k-k_1}}{1 - \gamma} \ll 1 \quad \text{for all } k = k_1, k_1 + 1, \ldots \tag{45} \]

it follows from (43), (44), (45) and the Toeplitz Lemma with \( a_{l,k} = \gamma^{k-l-1} I_{k_1 \leq l \leq k-1} \) and \( x_l = \sum_{j \in I_l} \frac{\|A\| + \|\hat{A}_j\|}{j^\chi} |u_j| \) that

\[ \lim_{k \to \infty} |w_{nk}| \leq \lim_{k \to \infty} \gamma^{k-k_1} |w_{nk_1}| + \lim_{k \to \infty} \sum_{l=k_1}^{k-1} \gamma^{k-l-1} \sum_{j \in I_l} \frac{\|A\| + \|\hat{A}_j\|}{j^\chi} |u_j| = 0. \tag{46} \]

**Step 4:** Use \( w_{nk} \to 0 \) to show block convergence \( \max_{n \in I_k} |w_n| \to 0 \).

Now, we return to (39) and find for \( n \in I_k \)

\[
|w_n| \leq \prod_{i \in I_k} \left( \left\| I - \frac{\hat{I}_l}{l^\chi} \right\| + \eta_l \right) |w_{nk}| + \sum_{j=n_k}^{n-1} \prod_{i=j+1}^{n-1} \left( \left\| I - \frac{\hat{A}_j}{l^\chi} \right\| + \eta_l \right) \frac{\|Y_j\|}{j^\chi} |u_j| \\
\leq \prod_{i \in I_k} \left( 1 + \frac{\|\hat{A}_j\|}{l^\chi} + \eta_l \right) |w_{nk}| + \sum_{j=n_k}^{n-1} \prod_{i=j+1}^{n-1} \left( 1 + \frac{\|\hat{A}_j\|}{l^\chi} + \eta_l \right) \frac{\|Y_j\|}{j^\chi} |u_j| \\
\leq \prod_{i \in I_k} \left( 1 + \frac{\|\hat{A}_j\|}{l^\chi} + \eta_l \right) \left\{ |w_{nk}| + \sum_{j \in I_k} \frac{\|Y_j\|}{j^\chi} |u_j| \right\} \\
\leq \prod_{i \in I_k} \left( 1 + \frac{\|\hat{A}_j\|}{l^\chi} + \eta_l \right) \left\{ |w_{nk}| + \sum_{j \in I_k} \frac{\|\hat{A}_j\| + \|A\|}{j^\chi} |u_j| \right\}. \tag{47} 
\]

Finally, by (47), (46), Lemma 2 v), and (44) we obtain

\[ \lim_{k \to \infty} \max_{n \in I_k} |w_n| = 0. \quad \square \tag{48} \]
Part b) By (9) and (22), \( z_k = k^{\chi}(\nu_{k+1} - \nu_k) + \bar{A}_k \nu_k \). Averaging, then reordering the sum, we have

\[
\frac{1}{n^\chi} \sum_{k=1}^{n} z_k = \frac{1}{n^\chi} \left( \sum_{k=1}^{n} k^\chi(\nu_{k+1} - \nu_k) + \sum_{k=1}^{n} \bar{A}_k \nu_k \right) = \nu_{n+1} - \frac{1}{n^\chi} \sum_{k=1}^{n} (k^\chi - (k-1)^\chi) \nu_k + \frac{1}{n^\chi} \sum_{k=1}^{n} \bar{A}_k \nu_k
\]

so

\[
\left| \frac{1}{n^\chi} \sum_{k=1}^{n} z_k \right| \leq |\nu_{n+1}| + \sum_{k=1}^{n} \frac{k^{\chi} - (k-1)^{\chi}}{n^\chi} |\nu_k| + \frac{1}{n^\chi} k^{\chi-1} \left\| \bar{A}_k \right\|^{1-x} |\nu_k|. \tag{49}
\]

The second and third terms on the RHS of (49) converge to 0 by the Toeplitz lemma with \( a_{n,k} = \frac{k^{\chi} - (k-1)^{\chi}}{n^\chi} \), \( x_k = |\nu_k| \) and with \( a_{n,k} = \frac{k^{\chi-1} \left\| \bar{A}_k \right\|}{n^\chi} \), \( x_k = k^{\chi-1} |\nu_k| \) respectively. □

6. Appendix

We first establish our promised comparison on our conditions.

**Lemma 1** \( \limsup_{n \to \infty} \left| \frac{1}{n^\chi} \sum_{k=1}^{n} (\bar{A}_k - A) \right| = 0 \) implies \( \frac{1}{n^\chi} \sum_{k=1}^{n} k^{\chi-1} \left\| \bar{A}_k \right\| \) is bounded in \( n \).

**Proof.** By Lemma 3 (to follow) and the fact that \( \sum_{k=1}^{n} k^{\chi-1} \leq \frac{n^\chi}{\chi} \), one finds that

\[
\frac{1}{n^\chi} \sum_{k=1}^{n} k^{\chi-1} \left\| \bar{A}_k \right\| \leq \frac{d}{n^\chi} \left\| \sum_{k=1}^{n} k^{\chi-1} \bar{A}_k \right\| \leq \frac{d}{n^\chi} \left\| \sum_{k=1}^{n} k^{\chi-1} (\bar{A}_k - A) \right\| + \frac{d}{n^\chi} \left\| A \right\| \sum_{k=1}^{n} k^{\chi-1} \leq \frac{d}{n^\chi} \left\| \sum_{k=1}^{n} k^{\chi-1} (\bar{A}_k - A) \right\| + \frac{d \left\| A \right\|}{\chi}. \tag{50}
\]

Hence, by the fact \( \sum_{j=2}^{k} (j^{\chi-1} - (j-1)^{\chi-1}) = k^{\chi-1} - 1 \), Taylor’s theorem and the hypothesis

\[
\frac{1}{n^\chi} \sum_{k=1}^{n} k^{\chi-1} \left\| \bar{A}_k \right\|
\]
\[
\leq \frac{d}{n^x} \left\| \sum_{j=2}^{n} \sum_{k=2}^{k} (j^{x-1} - (j - 1)^{x-1})(\tilde{A}_{k} - A) \right\| + \frac{d}{n^x} \left\| \sum_{k=1}^{n} (\tilde{A}_{k} - A) \right\| + \frac{d\|A\|}{\chi}
\]

\[
\leq \frac{d}{n^x} \left\| \sum_{j=2}^{n} (j^{x-1} - (j - 1)^{x-1}) \sum_{k=j}^{n} (\tilde{A}_{k} - A) \right\| + C
\]

\[
\leq \frac{d}{n^x} \left\| \sum_{j=2}^{n} \frac{(j^{1-x} - (j - 1)^{1-x})}{j^{1-x}(j - 1)^{1-x}} \cdot \frac{1}{n^x} \sum_{k=j}^{n} (\tilde{A}_{k} - A) \right\| + C
\]

\[
\leq \frac{d}{n^x} \left\| \sum_{j=2}^{n} \frac{(j - 1)^{-x}(1 - \chi)}{j^{1-x}(j - 1)^{1-x}} \cdot \frac{1}{n^x} \left( \left\| \sum_{k=1}^{n} (\tilde{A}_{k} - A) \right\| + \left\| \sum_{k=1}^{j-1} (\tilde{A}_{k} - A) \right\| \right) \right\| + C
\]

\[
\leq 2d(1-\chi) \sum_{j=2}^{n} \frac{1}{j^{2-x}} \left( \frac{1}{n^x} \sum_{k=1}^{n} (\tilde{A}_{k} - A) \right) \left( \left\| \sum_{k=1}^{j-1} (\tilde{A}_{k} - A) \right\| \right) + C
\]

where \( C = \frac{d\|A\|}{\chi} + \sup_{n} \frac{1}{n^x} \left\| \sum_{k=1}^{n} (\tilde{A}_{k} - A) \right\| < \infty \). This final term is bounded by the Toeplitz lemma and our hypothesis. \( \Box \)

We give our list of technical bounds used in the proof of Proposition 1.

**Lemma 2** Assume the setting of Proposition 1; and \( F_{j,k}, I_{k}, \{z_{k}\}_{k=1}^{\infty} \) and \( \{Y_{k}\}_{k=1}^{\infty} \) are as defined in (27), (25) and (22). Then, following are true:

i) \( \lim_{n \to \infty} \left\| \prod_{l=1}^{n-1} \left( I - \frac{A}{l^x} + \eta I \right) \right\| = 0 \)

ii) \( \lim_{n \to \infty} \sum_{j=1}^{n} F_{j,n} z_{j} = 0 \) and \( \lim_{n \to \infty} \sum_{j=1}^{n} F_{j,n} h = 0 \)

iii) \( \lim_{k \to \infty} \left\| \sum_{l \in I_{k}} Y_{l} \right\| = 0 \)

iv) \( \sum_{l \in I_{k}} \left( \frac{\|A_{l}\|}{l^x} + \eta \right) \ll 1 \) for all \( k = 0, 1, \ldots \)

v) \( \prod_{l \in I_{k}} \left( 1 + \frac{\|A_{l}\|}{l^x} + \eta \right) \ll 1 \) for all \( k = 0, 1, \ldots \)

**Proof.** i) We know \( \|I - \frac{A}{l^x} + \eta I\| \) is the maximum eigenvalue of \( ((1 + \eta)I - \frac{A}{l^x}) \) and

\[
0 \leq \left\| \prod_{l=1}^{n-1} \left( (1 + \eta)I - \frac{A}{l^x} \right) \right\| \leq \prod_{l=1}^{n-1} \left\| (1 + \eta)I - \frac{A}{l^x} \right\|.
\]
Let \( D \in \mathbb{R} \) and \( \lambda_{\text{min}} > 0 \) be the minimum eigenvalue of \( A \) and \( l^* \) be large enough that: 
\[
1 + \gamma_l - \frac{\lambda_{\text{min}}}{l^\chi} > 0, \quad \forall \ l > l^*
\]
so
\[
\prod_{l=l^*}^{n-1} \left( 1 + \gamma_l \right) I - A l^\chi \leq \prod_{l=l^*}^{n-1} \left( 1 + \gamma_l \right) I - A l^\chi
\]

Hence,
\[
\prod_{l=l^*}^{n-1} \left( 1 + \gamma_l \right) I - A l^\chi \rightarrow 0 \text{ as } n \rightarrow \infty. \tag{51}
\]

\( \| F_{r-1,n} - F_{r,n} \| = \left\| \frac{1}{(r-1)^\chi} \prod_{l=r}^{n-1} \left( 1 + \gamma_l \right) I - A l^\chi \right\| \]
\[
= \left\| \prod_{l=r+1}^{n-1} \left( 1 + \gamma_l \right) I - A l^\chi \right\| \left\| \frac{1}{(r-1)^\chi} \left( 1 + \gamma_r \right) I - A l^\chi \right\|
\]
\[
\leq \left\| \prod_{l=r+1}^{n-1} \left( 1 + \gamma_l \right) I - A l^\chi \right\| \frac{1}{r^\chi(r-1)^\chi}
\times \left\| (r^\chi + \eta_r r^\chi - (r-1)^\chi) I - A \right\|
\]
\[
\leq \frac{1}{r^\chi(r-1)^\chi} \prod_{l=r+1}^{n-1} \left( 1 + \gamma_l \right) I - A l^\chi \right\| \tag{52}
\]
for all \( r = 2, 3, \ldots, n - 1, n = 3, 4, \ldots \) Letting \( \lambda \) denote an arbitrary eigenvalue of \( A \) and \( L^c = \{ l : \frac{1}{l} - 1 - \eta_l \geq c \} \), we have that

\[
\left\| \prod_{l=r+1}^{n-1} \left( 1 + \eta_l - \frac{\lambda}{l^2} \right) I \right\| \leq \prod_{l=r+1}^{n-1} \left( \frac{\lambda}{l^2} - 1 - \eta_l \right) \left( 1 + \eta_l - \frac{\lambda}{l^2} \right) \\
\leq \prod_{l \in L^c} \left( \frac{\lambda}{l^2} - 1 - \eta_l \right) \times \exp \left( \frac{\sum_{l=r+1}^{n-1} \eta_l - \lambda}{l^2} \right) \\
\leq \prod_{l \in L^c} \left( \frac{\lambda}{l^2} - 1 - \eta_l \right) \exp \left( \sum_{l \in L^c} \frac{\lambda}{l^2} - \eta_l \right) \\
\times \exp \left( \frac{\sum_{l=r+1}^{n-1} \eta_l}{l^2} - \frac{\lambda}{l^2} \right) \\
r_n \leq \exp \left( - \frac{\lambda_{\min}}{2 - 2\chi} \left\{ n^{1-\chi} - (r+1)^{1-\chi} \right\} \right) (53)
\]

and it follows from (53), the fact that the eigenvectors of \( A \) span \( \mathbb{R}^d \) and the principle of uniform boundedness that

\[
\left\| \prod_{l=r+1}^{n-1} \left( 1 + \eta_l \right) I - \frac{A}{l^2} \right\| \leq \frac{\lambda_{\min}}{2 - 2\chi} \left\{ n^{1-\chi} - (r+1)^{1-\chi} \right\} . 
\]

(54)

It follows by (25), (52) and (54) that

\[
\sum_{r=2}^{n-1} (r-1)^{\chi} \| F_{r-1,n} - F_{r,n} \| \leq \sum_{r=2}^{n-1} \frac{1}{r^x} e^{-\frac{\lambda_{\min}}{2-2\chi} \left\{ n^{1-\chi} - (r+1)^{1-\chi} \right\}} \\
\leq e^{-\frac{\lambda_{\min}}{2-2\chi} n^{1-\chi}} \int_{2}^{n} \frac{1}{t^x} e^{-\frac{\lambda_{\min}}{2-2\chi} t^{1-\chi}} dt \\
\leq 1 \quad \forall n = 3, 4, \ldots 
\]

(55)

Next, \( \sum_{j=1}^{n-1} F_{j,n} z_j = \sum_{j=1}^{n-1} F_{n-1,n} z_j + \sum_{j=1}^{n-1} \left( \sum_{r=j+1}^{n-1} F_{r-1,n} - F_{r,n} \right) z_j \) and

\[
\left\| \sum_{j=1}^{n-1} \sum_{r=j+1}^{n-1} \left( F_{r-1,n} - F_{r,n} \right) z_j \right\| \leq \sum_{r=2}^{n-1} \| F_{r-1,n} - F_{r,n} \| \left\| \sum_{j=1}^{r-1} z_j \right\| . 
\]
Therefore, by assumption, (25), (55) and Toeplitz’ lemma with \( a_{n,r} = (r - 1)^x ||F_{r-1,n} - F_{r,n}|| \) and \( x_r = \frac{1}{(r - 1)^x} \sum_{j=1}^{r-1} z_j \) we have:

\[
\left| \sum_{j=1}^{n-1} F_{j,n} z_j \right| \leq \| F_{n-1,n} \| \left| \sum_{j=1}^{n-1} z_j \right| + \sum_{j=1}^{n-1} \sum_{r=j+1}^{n-1} (F_{r-1,n} - F_{r,n}) z_j \leq \frac{1}{(n - 1)^x} \sum_{j=1}^{n-1} |z_j| + \sum_{r=2}^{n-1} \|F_{r-1,n} - F_{r,n}\| \sum_{j=1}^{r-1} |z_j| \to 0 \text{ (56)}
\]
as \( n \to \infty \). Turning to the second limit in ii), we have by (25) and (54) that

\[
\sum_{j=1}^{n-1} \|\hat{F}_{j,n}\| \ll \sum_{j=1}^{n-1} j^{-\chi} e^{-\frac{\lambda_{\min}}{2\chi^2} (n^{1-x} - (j+1)^{1-x})} j^{1-x} \cdot \theta \cdot j^{1-x} \cdot n^{-1} \cdot \lambda_{\min} \cdot \frac{1}{\chi^2} \cdot \int_{1}^{n} \frac{1}{t^x} e^{-\frac{\lambda_{\min}}{2\chi^2} t^{1-x}} dt \ll 1 \text{ (58)}
\]
for all \( n \) so the second limit in ii) follows by the Toeplitz lemma.

iii) Since \( \lambda_{\chi} = \frac{1}{n_k} + \sum_{r=n_k}^{n_k-1} \left( \frac{1}{(r+1)^x} - \frac{1}{r^x} \right) \) \( \forall \ l \in I_k \), one has that

\[
\left\| \sum_{l \in I_k} Y_l \right\| \leq \frac{1}{n_k} \left\| \sum_{l \in I_k} Y_l \right\| + \left\| \sum_{r < l, r \in I_k} \left( \frac{1}{(r+1)^x} - \frac{1}{r^x} \right) Y_l \right\|.
\]

Hence, by Taylor’s theorem

\[
\left\| \sum_{l \in I_k} Y_l \right\| \leq \frac{1}{n_k} \left( \left\| \sum_{l < n_{k+1}} Y_l \right\| + \left\| \sum_{l < n_k} Y_l \right\| \right) + \sum_{r=n_k}^{n_k-2} \frac{r^x - (r + 1)^x}{r^x (r + 1)^x} \left\| \sum_{l < n_{k+1}} Y_l - \sum_{l \leq r} Y_l \right\| \leq \frac{1}{n_k} \left( \left\| \sum_{l < n_{k+1}} Y_l \right\| + \left\| \sum_{l < n_k} Y_l \right\| \right) + \sum_{r \in I_k} \frac{\chi}{r^x + 1} \left( \left\| \sum_{l < n_{k+1}} Y_l \right\| + \left\| \sum_{l \leq r} Y_l \right\| \right), \text{ (59)}
\]
where the summations all start from \( l = 1 \) and stop at \( l = n_k - 1, r \) or \( n_k + 1 - 1 \). Furthermore, by the hypothesis and (27) we have that

\[
\lim_{k \to \infty} \max_{r \in I_k} \frac{1}{r^x} \left\| \sum_{l<n_k+1} Y_l \right\| = 0 \tag{60}
\]

and the first two terms on the RHS of (59) go to zero. Moreover, by (27)

\[
\sum_{r \in I_k} \frac{1}{r} \leq \log \left( \frac{n_{k+1} - 1}{n_k - 1} \right)
\]

\[
= \log \left( \frac{\lceil (a(k+1))^{\frac{1}{r^x}} \rceil - 1}{\lceil (ak)^{\frac{1}{r^x}} \rceil - 1} \right) \to 0 \quad \text{as} \quad k \to \infty \tag{61}
\]

due to the fact that

\[
1 \leq \frac{\lceil (a(k+1))^{\frac{1}{r^x}} \rceil - 1}{\lceil (ak)^{\frac{1}{r^x}} \rceil - 1} \leq \frac{(a(k+1))^{\frac{1}{r^x}} - \frac{k+1}{ak}}{(ak)^{\frac{1}{r^x}} - 2} = \frac{1 - \frac{2}{ak}}{1 - \frac{1}{r^x}} \to 1 \quad \text{as} \quad k \to \infty.
\]

In addition, by assumption, (60) and (61)

\[
\sum_{r \in I_k} \frac{\chi}{r^{x+1}} \left\| \sum_{l<n_k+1} Y_l \right\| \leq \sum_{r \in I_k} \frac{1}{r^{x+1}} \left\| \sum_{l<n_k+1} Y_l \right\| \to 0 \quad \text{as} \quad k \to \infty
\]

and

\[
\sum_{r \in I_k} \frac{\chi}{r^{x+1}} \left\| \sum_{l<r} Y_l \right\| \leq \sum_{r \in I_k} \frac{\chi}{r^{x+1}} \left\| \sum_{l<r} Y_l \right\| \to 0 \quad \text{as} \quad k \to \infty
\]

Hence, the last term on the RHS of (59) goes to zero too.

iv) By Lemma 3, the fact that \( \|B\| \leq \|B\| \leq \sqrt{d}\|B\| \) for a matrix with rank \( d \), iii) and (32) we have

\[
\sum_{l \in I_k} \left\| \frac{\hat{A}_l}{lx} \right\| \leq \sum_{l \in I_k} \left\| \frac{\hat{A}_l}{lx} \right\| \leq \sqrt{d} \sum_{l \in I_k} \left\| \frac{\hat{A}_l}{lx} \right\| \leq d \sum_{l \in I_k} \left\| \frac{\hat{A}_l}{lx} \right\|
\]

\[
\leq d \sum_{l \in I_k} \left\| \frac{(\hat{A}_l - A)}{lx} \right\| + d\|A\| \sum_{l \in I_k} \frac{1}{lx}
\]

\[
\leq d \sum_{l \in I_k} \left\| \frac{Y_l}{lx} \right\| + d\|A\| \sum_{l \in I_k} \frac{1}{lx} \leq 1 \quad \text{for} \quad k = 0, 1, 2, \ldots \tag{62}
\]

Moreover, by (33) \( \sum_{l \in I_k} \eta_l \leq \bar{\eta} \sum_{l \in I_k} \frac{1}{lx^y} \to 0 \quad \text{as} \quad k \to \infty. \)
v) This follows by iv) and the fact that

\[
\prod_{l \in I_k} \left(1 + \frac{\|\hat{A}_l\|}{\|l\|} + \eta_l \right) \leq \exp \left(\sum_{l \in I_k} \frac{\|\hat{A}_l\|}{\|l\|} + \eta_l \right)
\]

\[k \ll 1, \quad \forall k = 0, 1, \ldots \quad (63)\]

The following lemma is taken from Kouritzin [22].

**Lemma 3** Suppose \(m\) is a positive integer and \(\{M_k, k = 1, 2, 3, \ldots\}\) is a sequence of symmetric, positive semidefinite \(R_m \times m\)-matrices. Then, it follows that

\[
\sum_{k=1}^{j} \|M_k\| \leq \sqrt{m} \left(\sum_{k=1}^{j} M_k\right), \quad \forall j = 1, 2, 3, \ldots
\]

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