

WTS, without replacement ordering strategy converges to sample mean

Since the ordering index was chosen randomly and without replacement  
Thus, the ordering indices are distinct in total of  $n$ , from 1 to  $n$ ,  
no two indices are the same.

$$x_{k+1} = x_k - \gamma_k (x_k - y_{i_k}), \quad \gamma_k = \frac{1}{k}$$

base case :

$$x_0 = 0$$

$$x_1 = 0 - 1 \cdot (0 - y_1) = y_1$$

$$x_2 = y_1 - \frac{1}{2} \cdot [y_1 - y_2] = \frac{1}{2} [y_1 + y_2]$$

$$x_3 = \frac{1}{2} y_1 + \frac{1}{2} y_2 - \frac{1}{3} \left[ \frac{1}{2} (y_1 + y_2) - y_3 \right] = \frac{1}{3} [y_1 + y_2 + y_3]$$

$$\text{Assume } x_n = \frac{1}{n} [y_1 + \dots + y_n], \text{ WTS } x_{n+1} = \frac{1}{n+1} [y_1 + \dots + y_{n+1}]$$

$$\begin{aligned} x_{n+1} &= x_n - \frac{1}{n+1} (x_n - y_{n+1}) \\ &= \frac{1}{n} (y_1 + \dots + y_n) - \frac{1}{n+1} \left[ \frac{1}{n} (y_1 + \dots + y_n) - y_{n+1} \right] \\ &= \frac{1}{n} y_1 + \dots + \frac{1}{n} y_n - \frac{1}{n(n+1)} y_1 - \dots - \frac{1}{n(n+1)} y_n + \frac{1}{n+1} y_{n+1} \\ &= \frac{1}{n+1} y_1 + \dots + \frac{1}{n+1} y_n + \frac{1}{n+1} y_{n+1} \\ &= \frac{1}{n+1} [y_1 + \dots + y_{n+1}], \text{ true} \end{aligned}$$

$$\text{Thus } x_n = \frac{1}{n} \sum_{i=1}^n y_i \text{ is true}$$

Therefore, without replacement ordering strategy  $x_n$  converges to sample mean