
Fast Two-Timescale Stochastic EM Algorithms

Anonymous Author(s)

Affiliation

Address

email

Abstract

The Expectation-Maximization (EM) algorithm is a popular choice for learning latent variable models. Variants of the EM have been initially introduced by [23], using incremental updates to scale to large datasets, and by [28, 10], using Monte Carlo (MC) approximations to bypass the intractable conditional expectation of the latent data for most nonconvex models. In this paper, we propose a general class of methods called Two-Timescale EM Methods based on a two-stage approach of stochastic updates to tackle an essential nonconvex optimization task for latent variable models. We motivate the choice of a double dynamic by invoking the variance reduction virtue of each stage of the method on both sources of noise: the index sampling for the incremental update and the MC approximation. We establish finite-time and global convergence bounds for nonconvex objective functions. Numerical applications are also presented to illustrate our findings.

1 Introduction

Learning latent variable models is critical for modern machine learning problems, see (e.g.,) [21] for references. We formulate the training of such model as an empirical risk minimization problem:

$$\min_{\theta \in \Theta} \bar{L}(\theta) := L(\theta) + r(\theta) \quad \text{with} \quad L(\theta) = \frac{1}{n} \sum_{i=1}^n L_i(\theta) := \frac{1}{n} \sum_{i=1}^n \{ -\log g(y_i; \theta) \}. \quad (1)$$

We denote the observations by $\{y_i\}_{i=1}^n$, $\Theta \subset \mathbb{R}^d$ is the convex parameters set. We consider a smooth convex regularization noted $r : \Theta \rightarrow \mathbb{R}$ and $g(y; \theta)$ is the (incomplete) likelihood of each observation. The objective function $\bar{L}(\theta)$ is possibly *nonconvex* and is assumed to be lower bounded. In the latent variable model, $g(y_i; \theta)$, is the marginal of the complete data likelihood defined as $f(z_i, y_i; \theta)$, i.e., $g(y_i; \theta) = \int_{\mathcal{Z}} f(z_i, y_i; \theta) \mu(dz_i)$, where $\{z_i\}_{i=1}^n$ are the latent variables. In this paper, we make the assumption of a complete model belonging to the curved exponential family [12]:

$$f(z_i, y_i; \theta) = h(z_i, y_i) \exp \left(\langle S(z_i, y_i) | \phi(\theta) \rangle - \psi(\theta) \right), \quad (2)$$

where $\psi(\theta)$, $h(z_i, y_i)$ are scalar functions, $\phi(\theta) \in \mathbb{R}^k$ is a vector function, and $\{S(z_i, y_i) \in \mathbb{R}^k\}_{i=1}^n$ is the vector of sufficient statistics of the complete model. Full batch EM [11, 29] is the method of reference for that type of task and is a two steps procedure. The **E-step** amounts to computing the conditional expectation of the complete data sufficient statistics,

$$\text{E-step: } \bar{s}(\theta) = \frac{1}{n} \sum_{i=1}^n \bar{s}_i(\theta) \quad \text{where} \quad \bar{s}_i(\theta) = \int_{\mathcal{Z}} S(z_i, y_i) p(z_i | y_i; \theta) \mu(dz_i), \quad (3)$$

and the **M-step** is given by

$$\text{M-step: } \hat{\theta} = \bar{\theta}(\bar{s}(\theta)) := \arg \min_{\vartheta \in \Theta} \{ r(\vartheta) + \psi(\vartheta) - \langle \bar{s}(\theta) | \phi(\vartheta) \rangle \}. \quad (4)$$

Two caveats of this method are the following: (a) with the explosion of data, the first step of the EM is computationally inefficient as it requires, at each iteration, a full pass over the dataset; and (b) the complexity of modern models makes the expectation in (3) intractable. So far, and to the best of our knowledge, both challenges have been addressed separately, as detailed in the sequel.

Prior Work: Inspired by stochastic optimization procedures, [23] and [6] develop respectively an incremental and an online variant of the E-step in models where the expectation is computable, and were then extensively used and studied in [25, 18, 5]. Some improvements of those methods have been provided and analyzed, globally and in finite-time, in [16] where variance reduction techniques taken from the optimization literature have been efficiently applied to scale the EM algorithm to large datasets. Regarding the computation of the expectation under the posterior distribution, the Monte Carlo EM (MCEM) has been introduced in the seminal paper [28] where an MC approximation for this expectation is computed. A variant of that algorithm is the Stochastic Approximation of the EM (SAEM) in [10] leveraging the power of Robbins-Monro update [27] to ensure pointwise convergence of the vector of estimated parameters using a decreasing stepsize rather than increasing the number of MC samples. The MCEM and the SAEM have been successfully applied in mixed effects models [20, 13, 3] or to do inference for joint modeling of time to event data coming from clinical trials in [8], unsupervised clustering in [24], variational inference of graphical models in [4] among other applications. Recently, an incremental variant of the SAEM was proposed in [17] showing positive empirical results but its analysis is limited to asymptotic consideration. Gradient-based methods have been developed and analyzed in [30] but they remain out of the scope of this paper as they tackle the high-dimensionality issue.

Contributions: This paper *introduces* and *analyzes* a new class of methods which purpose is to update two proxies for the target expected quantities in a two-timescale manner. Those approximated quantities are then used to optimize the objective function (1) for modern examples and settings using the M-step of the EM algorithm. The main contributions of the paper are:

- We propose a two-timescale method based on (i) Stochastic Approximation (SA), to alleviate the problem of computing MC approximations, and on (ii) Incremental updates, to scale to large datasets. We describe in details the edges of each level of our method based on variance reduction arguments. Such class of algorithms has two advantages. First, it naturally leverages variance reduction and Robbins-Monro type of updates to tackle large-scale and highly nonlinear learning tasks. Then, it gives a simple formulation as a *scaled-gradient method* which makes the global analysis and the implementation accessible.
- We also establish global (independent of the initialization) and finite-time (true at each iteration) upper bounds on a classical sub-optimality condition in the nonconvex literature, *i.e.*, the second order moment of the gradient of the objective function.

In Section 2 we formalize both incremental and Monte Carlo variants of the EM. Then, we introduce our two-timescale class of EM algorithms for which we derive several global statistical guarantees in Section 3 for possibly *nonconvex* functions. Section 4 is devoted to numerical illustrations. The supplementary material of this paper includes proofs of our theoretical results.

2 Two-Timescale Stochastic EM Algorithms

We recall and formalize in this section the different methods found in the literature that aim at solving the intractable expectation and the large-scale problem. We then provide the general framework of our method that efficiently tackles the optimization problem (1).

2.1 Monte Carlo Integration and Stochastic Approximation

As mentioned in the Introduction, for complex and possibly nonconvex models, the expectation under the posterior distribution defined in (3) is not tractable. In that case, the first solution involves computing a Monte Carlo integration of that latter. For all $i \in [n]$, where $[n] := \{1, \dots, n\}$, draw $\{z_{i,m} \sim p(z_i | y_i; \theta)\}_{m \in [1, M]}$ samples and compute the MC integration \tilde{s} of $\bar{s}(\theta)$ defined by (3):

$$\text{MC-step : } \tilde{s} := \frac{1}{n} \sum_{i=1}^n \frac{1}{M} \sum_{m=1}^M S(z_{i,m}, y_i). \quad (5)$$

Then update the parameter $\hat{\theta} = \bar{\theta}(\tilde{s})$. This algorithm bypasses the intractable expectation issue but is rather computationally expensive in order to reach point wise convergence (M needs to be large). An alternative to that stochastic algorithm is to use a Robbins-Monro (RM) type of update. We

denote, at iteration k , the following quantity

$$\tilde{S}^{(k+1)} := \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(k+1)} = \frac{1}{n} \sum_{i=1}^n \frac{1}{M} \sum_{m=1}^M S(z_{i,m}^{(k)}, y_i) \quad \text{where} \quad z_{i,m}^{(k)} \sim p(z_i | y_i; \theta^{(k)}) . \quad (6)$$

Then, the RM update of the sufficient statistics $\hat{s}^{(k+1)}$ reads:

$$\text{SA-step : } \hat{s}^{(k+1)} = \hat{s}^{(k)} + \gamma_{k+1} (\tilde{S}^{(k+1)} - \hat{s}^{(k)}) , \quad (7)$$

where $\{\gamma_k\}_{k>1} \in (0, 1)$ is a sequence of decreasing stepsizes to ensure asymptotic convergence. This is called the Stochastic Approximation of the EM (SAEM) and has been shown to converge to a maximum likelihood of the observations under very general conditions [10]. In simple scenarios, the samples $\{z_{i,m}\}_{m=0}^{M-1}$ are conditionally independent and identically distributed with distribution $p(z_i, \theta)$. Nevertheless, in most cases, since the loss function between the observed data y_i and the latent variable z_i can be nonconvex, sampling exactly from this distribution is not an option and the MC batch is sampled by Markov Chain Monte Carlo (MCMC) algorithm.

Role of the stepsize γ_k : The sequence of decreasing positive integers $\{\gamma_k\}_{k>1}$ controls the convergence of the algorithm. It is inefficient to start with small values for stepsize γ_k and large values for the number of simulations M_k . Rather, it is recommended that one decreases γ_k , as in $\gamma_k = 1/k^\alpha$, with $\alpha \in (0, 1)$, and keeps a constant and small number M_k bypassing the computationally involved sampling step in (5). In practice, γ_k is set equal to 1 during the first few iterations to let the iterates explore the parameter space without memory and converge quickly to a neighborhood of the target estimate. The Stochastic Approximation is performed during the remaining iterations ensuring the almost sure convergence of the vector of estimates.

This Robbins-Monro type of update constitutes the *first level* of our algorithm, needed to temper the variance and noise introduced by the Monte Carlo integration. In the next section, we derive variants of this algorithm to adapt to the sheer size of data of today's applications and formalize the *second level* of our class of two-timescale EM methods.

2.2 Incremental and Two-Stage Stochastic EM Methods

Efficient strategies to scale to large datasets include incremental [23] and variance reduced [9, 15] methods. We will explicit a general update that covers those latter variants and that represents the *second level* of our algorithm, namely the incremental update of the noisy statistics $\tilde{S}^{(k+1)}$ in the SA-Step:

$$\text{Incremental-step : } \tilde{S}^{(k+1)} = \tilde{S}^{(k)} + \rho_{k+1} (\mathcal{S}^{(k+1)} - \tilde{S}^{(k)}) . \quad (8)$$

Note that $\{\rho_k\}_{k>1} \in (0, 1)$ is a sequence of stepsizes, $\mathcal{S}^{(k)}$ is a proxy for $\tilde{S}^{(k)}$. If the stepsize is equal to one and the proxy $\mathcal{S}^{(k)} = \tilde{S}^{(k)}$, i.e., computed in a full batch manner as in (6), then we recover the SAEM algorithm. Also if $\rho_k = 1$, $\gamma_k = 1$ and $\mathcal{S}^{(k)} = \tilde{S}^{(k)}$, then we recover the MCEM [28]. For all methods, we define a random index drawn at iteration k , noted $i_k \in [n]$, and $\tau_i^k = \max\{k' : i_{k'} = i, k' < k\}$ as the iteration index where $i \in [n]$ is last drawn prior to iteration k . The proposed fitTEM method draws *two* indices *independently* and uniformly as $i_k, j_k \in [n]$. Thus, we define $t_j^k = \{k' : j_{k'} = j, k' < k\}$ to be the iteration index where the sample $j \in [n]$ is last drawn as j_k prior to iteration k in addition to τ_i^k which was defined w.r.t. i_k . Recall $\tilde{S}_{i_k}^{(k)} =$

Table 1 Proxies for the Incremental-step (8)

1: iSAEM	$\mathcal{S}^{(k+1)} = \mathcal{S}^{(k)} + n^{-1} (\tilde{S}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(\tau_{i_k}^k)})$
2: vrTTEM	$\mathcal{S}^{(k+1)} = \tilde{S}^{(\ell(k))} + (\tilde{S}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(\ell(k))})$
3: fitTEM	$\mathcal{S}^{(k+1)} = \overline{\mathcal{S}}^{(k)} + (\tilde{S}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(\tau_{i_k}^k)})$
	$\overline{\mathcal{S}}^{(k+1)} = \overline{\mathcal{S}}^{(k)} + n^{-1} (\tilde{S}_{j_k}^{(k)} - \tilde{S}_{j_k}^{(t_{j_k}^k)})$

$\frac{1}{M_k} \sum_{m=1}^{M_k} S(z_{i_k,m}^{(k)}, y_{i_k})$ and $z_{i_k,m}^{(k)} \sim p(z_{i_k} | y_{i_k}; \theta^{(k)})$. The stepsize is set to $\rho_{k+1} = 1$ for the iSAEM method and we initialize with $\mathcal{S}^{(0)} = \tilde{S}^{(0)}$; $\rho_{k+1} = \rho$ is constant for the vrTTEM and fitTEM methods. Note that we initialize as follows $\overline{\mathcal{S}}^{(0)} = \tilde{S}^{(0)}$ for the fitTEM which can be seen as a slightly modified version of SAGA inspired by [26]. For vrTTEM we set an epoch size of m and define $\ell(k) := m \lfloor k/m \rfloor$ as the first iteration number in the epoch that iteration k is in.

125 **Two-Timescale Stochastic EM methods:** We now introduce the general method derived using the
 126 two variance reduction techniques described above. Algorithm 1 leverages both levels (7) and (8) in
 127 order to output a vector of fitted parameters $\hat{\theta}^{(K_m)}$ where K_m is the total number of iterations.

Algorithm 1 Two-Timescale Stochastic EM methods.

- 1: **Input:** $\hat{\theta}^{(0)} \leftarrow 0, \hat{s}^{(0)} \leftarrow \tilde{S}^{(0)}, \{\gamma_k\}_{k>0}, \{\rho_k\}_{k>0}$ and $K_m \in \mathbb{N}$.
- 2: **for** $k = 0, 1, 2, \dots, K_m - 1$ **do**
- 3: Draw index $i_k \in [n]$ uniformly (and $j_k \in [n]$ for fitTEM).
- 4: Compute $\tilde{S}_{i_k}^{(k)}$ using the MC-step (5), for the drawn indices.
- 5: Compute the surrogate sufficient statistics $\mathcal{S}^{(k+1)}$ using Lines 1, 2 or 3 in Table 1.
- 6: Compute $\tilde{S}^{(k+1)}$ and $\hat{s}^{(k+1)}$ using respectively (8) and (7):

$$\begin{aligned}\tilde{S}^{(k+1)} &= \tilde{S}^{(k)} + \rho_{k+1}(\mathcal{S}^{(k+1)} - \tilde{S}^{(k)}) \\ \hat{s}^{(k+1)} &= \hat{s}^{(k)} + \gamma_{k+1}(\tilde{S}^{(k+1)} - \hat{s}^{(k)})\end{aligned}\tag{9}$$

- 7: Compute $\hat{\theta}^{(k+1)} = \bar{\theta}(\hat{s}^{(k+1)})$ via the M-step.
 - 8: **end for**
-

128 The update in (9) is said to have two-timescale property as the stepsizes satisfy $\lim_{k \rightarrow \infty} \gamma_k / \rho_k < 1$ such
 129 that $\tilde{S}^{(k+1)}$ is updated at a faster time-scale, determined by ρ_{k+1} , than $\hat{s}^{(k+1)}$, determined by γ_{k+1} .
 130 The next section introduces the main results of this paper and establishes global and finite-time
 131 bounds for the three different updates of our scheme.

132 3 Finite Time Analysis of the Two-Timescale Scheme

133 Following [6], it can be shown that stationary points of the objective function (1) corresponds to the
 134 stationary points of the following *nonconvex* Lyapunov function:

$$\min_{\mathbf{s} \in \mathcal{S}} V(\mathbf{s}) := \bar{L}(\bar{\theta}(\mathbf{s})) = \frac{1}{n} \sum_{i=1}^n \mathcal{L}_i(\bar{\theta}(\mathbf{s})) + r(\bar{\theta}(\mathbf{s})), \tag{10}$$

135 that we propose to study in this article.

136 3.1 Assumptions and Intermediate Lemmas

137 Several important assumptions required to derive convergence guarantees read as follows:

138 **A1.** *The sets \mathcal{Z}, \mathcal{S} are compact. There exist constants C_S, C_Z such that:*

$$C_S := \max_{\mathbf{s}, \mathbf{s}' \in \mathcal{S}} \|\mathbf{s} - \mathbf{s}'\| < \infty, \quad C_Z := \max_{i \in [n]} \int_{\mathcal{Z}} |S(z, y_i)| \mu(dz) < \infty. \tag{11}$$

139 **A2.** *For any $i \in [n]$, $z \in \mathcal{Z}$, $\theta, \theta' \in \text{int}(\Theta)^2$, we have $|p(z|y_i; \theta) - p(z|y_i; \theta')| \leq L_p \|\theta - \theta'\|$
 140 where $\text{int}(\Theta)$ denotes the interior of Θ .*

141 We also recall from the introduction that we consider curved exponential family models with:

142 **A3.** *For any $\mathbf{s} \in \mathcal{S}$, the function $\theta \mapsto L(\mathbf{s}, \theta) := r(\theta) + \psi(\theta) - \langle \mathbf{s} | \phi(\theta) \rangle$ admits a unique global
 143 minimum $\bar{\theta}(\mathbf{s}) \in \text{int}(\Theta)$. In addition, $J_{\phi}^{\theta}(\bar{\theta}(\mathbf{s}))$ is full rank, L_{ϕ} -Lipschitz and $\bar{\theta}(\mathbf{s})$ is L_{θ} -Lipschitz.*

144 We denote by $H_L^{\theta}(\mathbf{s}, \theta)$ the Hessian (w.r.t to θ for a given value of \mathbf{s}) of the function $\theta \mapsto L(\mathbf{s}, \theta) =$
 145 $r(\theta) + \psi(\theta) - \langle \mathbf{s} | \phi(\theta) \rangle$, and define $B(\mathbf{s}) := J_{\phi}^{\theta}(\bar{\theta}(\mathbf{s})) \left(H_L^{\theta}(\mathbf{s}, \bar{\theta}(\mathbf{s})) \right)^{-1} J_{\phi}^{\theta}(\bar{\theta}(\mathbf{s}))^{\top}$.

146 **A4.** *It holds that $v_{\max} := \sup_{\mathbf{s} \in \mathcal{S}} \|B(\mathbf{s})\| < \infty$ and $0 < v_{\min} := \inf_{\mathbf{s} \in \mathcal{S}} \lambda_{\min}(B(\mathbf{s}))$. There exists
 147 a constant L_B such that for all $\mathbf{s}, \mathbf{s}' \in \mathcal{S}^2$, we have $\|B(\mathbf{s}) - B(\mathbf{s}')\| \leq L_B \|\mathbf{s} - \mathbf{s}'\|$.*

148 The class of algorithms we develop in this paper is composed of two levels where the second stage
 149 corresponds to the variance reduction trick used in [16] in order to accelerate incremental methods
 150 and reduce the variance introduced by the index sampling. The first stage is the Robbins-Monro

151 type of update that aims at reducing the Monte Carlo noise of the quantity $\bar{s}_i(\hat{\theta}(\hat{s}^{(k)}))$ at iteration k .
 152 We denote those latter MC fluctuations terms as follows:

$$\eta_i^{(k)} := \tilde{S}_i^{(k)} - \bar{s}_i(\vartheta^{(k)}) \quad \text{for all } i \in [n], k > 0 \quad \text{and} \quad \vartheta \in \Theta. \quad (12)$$

153 For instance, we consider that the MC approximation is unbiased if for all $i \in [n]$ and $m \in \llbracket 1, M \rrbracket$,
 154 the samples $z_{i,m} \sim p(z_i | y_i; \theta)$ are i.i.d. under the posterior distribution, i.e., $\mathbb{E}[\eta_i^{(k)} | \mathcal{F}_k] = 0$ where
 155 \mathcal{F}_k is the filtration up to iteration k . The following results are derived under the assumption that the
 156 fluctuations implied by the approximation are bounded:

157 **A5.** For all $k > 0, i \in [n]$, it holds: $\mathbb{E}[\|\eta_i^{(k)}\|^2] \leq \infty$ and $\mathbb{E}[\|\mathbb{E}[\eta_i^{(k)} | \mathcal{F}_k]\|^2] \leq \infty$.

158 Note that typically, the controls exhibited above are vanishing when the number of MC samples M_k
 159 increase with k . We now state two important results on the Lyapunov function; its smoothness:

160 **Lemma 1.** [16] Assume A1-A4. For all $s, s' \in S$ and $i \in [n]$, we have

$$\|\bar{s}_i(\bar{\theta}(s)) - \bar{s}_i(\bar{\theta}(s'))\| \leq L_s \|s - s'\|, \quad \|\nabla V(s) - \nabla V(s')\| \leq L_V \|s - s'\|, \quad (13)$$

161 where $L_s := C_Z L_p L_\theta$ and $L_V := v_{\max}(1 + L_s) + L_B C_S$.

162 We also establish a growth condition on the gradient of V related to the mean field of the algorithm:

163 **Lemma 2.** Assume A3 and A4. For all $s \in S$,

$$v_{\min}^{-1} \langle \nabla V(s) | s - \bar{s}(\bar{\theta}(s)) \rangle \geq \|s - \bar{s}(\bar{\theta}(s))\|^2 \geq v_{\max}^{-2} \|\nabla V(s)\|^2. \quad (14)$$

164 3.2 Global Convergence of Incremental and Two-Timescale Stochastic EM Algorithms

165 We present in this section a finite-time and global (independent of the initialization) analysis of both
 166 the incremental and two-timescale variants of the Stochastic Approximation of the EM algorithm.

167 The following result for the iSAEM algorithm is derived under the control of the Monte Carlo fluc-
 168 tuations as described by Assumption A5 and is built upon an intermediary Lemma, characterizing
 169 the quantity of interest $(\hat{S}^{(k+1)} - \hat{s}^{(k)})$:

170 **Lemma 3.** Assume A1. The iSAEM update Line 1 is equivalent to the following update on the
 171 statistics $\hat{S}^{(k+1)} = \hat{s}^{(k)} + \gamma_{k+1} (\sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \hat{s}^{(k)})$. Also:

$$\mathbb{E}[\tilde{S}^{(k+1)} - \hat{s}^{(k)}] = \mathbb{E}[\bar{s}^{(k)} - \hat{s}^{(k)}] + \left(1 - \frac{1}{n}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)}\right] + \frac{1}{n} \mathbb{E}[\eta_{i_k}^{(k+1)}]$$

172 where $\bar{s}^{(k)}$ is defined by (3) and $\tau_i^k = \max\{k' : i_{k'} = i, k' < k\}$.

173 Then, the following non-asymptotic convergence rate can be derived for the iSAEM algorithm:

174 **Theorem 1.** Assume A1-A5. Let K_m be a positive integer. Let $\{\gamma_k\}_{k>0}$ be a sequence of positive
 175 stepsizes and consider the iSAEM sequence $\{\hat{s}^{(k)}\}_{k>0}$ obtained with $\rho_{k+1} = 1$ for any $k > 0$. We
 176 also set $c_1 = v_{\min}^{-1}$, $\alpha = \max\{8, 1 + 6v_{\min}\}$, $\bar{L} = \max\{L_s, L_V\}$, $\gamma_{k+1} = \frac{1}{k^a \alpha c_1 \bar{L}}$ where $a \in (0, 1)$,
 177 $\beta = \frac{c_1 \bar{L}}{n}$. Assume that $\hat{s}^{(k)} \in S$ for any $k \leq K_m$, then it holds:

$$v_{\max}^{-2} \sum_{k=0}^{K_m} \tilde{\alpha}_k \mathbb{E}[\|\nabla V(\hat{s}^{(k)})\|^2] \leq \mathbb{E}[V(\hat{s}^{(0)}) - V(\hat{s}^{(K)})] + \sum_{k=0}^{K_m-1} \tilde{\Gamma}_k \mathbb{E}[\|\eta_{i_k}^{(k)}\|^2].$$

178 Two important intermediate Lemmas are needed in order to establish finite-time bounds for the
 179 vrTTEM and the fitTEM methods. We first derive an identity for the drift term of the vrTTEM :

180 **Lemma 4.** Consider the vrTTEM update in Line 2 with $\rho_k = \rho$, it holds for all $k > 0$

$$\begin{aligned} \mathbb{E}[\|\hat{s}^{(k)} - \tilde{S}^{(k+1)}\|^2] &\leq 2\rho^2 \mathbb{E}[\|\hat{s}^{(k)} - \bar{s}^{(k)}\|^2] + 2\rho^2 L_s^2 \mathbb{E}[\|\hat{s}^{(k)} - \hat{s}^{(\ell(k))}\|^2] \\ &\quad + 2(1 - \rho)^2 \mathbb{E}[\|\hat{s}^{(\ell(k))} - \tilde{S}^{(k)}\|^2] + 2\rho^2 \mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2], \end{aligned}$$

181 where we recall that $\ell(k)$ is the first iteration number in the epoch that iteration k is in.

182 The second one derives an identity for the quantity $\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)}\|^2]$ using the fitTEM update:

183 **Lemma 5.** Consider the fitTEM update Line 3 with $\rho_k = \rho$. It holds for all $k > 0$ that

$$\begin{aligned} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)}\|^2] &\leq 2\rho^2 \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \bar{\mathbf{s}}^{(k)}\|^2] + 2\rho^2 \frac{L_s^2}{n} \sum_{i=1}^n \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2] \\ &\quad + 2(1 - \rho)^2 \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] + 2\rho^2 \mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2]. \end{aligned}$$

184 Let K be an independent discrete r.v. drawn from $\{1, \dots, K_m\}$ with distribution $\{\gamma_{k+1}/P_m\}_{k=0}^{K_m-1}$,
185 then, for any $K_m > 0$, the convergence criterion used in our study reads

$$\mathbb{E}[\|\nabla V(\hat{\mathbf{s}}^{(K)})\|^2] = \frac{1}{P_m} \sum_{k=0}^{K_m-1} \gamma_{k+1} \mathbb{E}[\|\nabla V(\hat{\mathbf{s}}^{(k)})\|^2],$$

186 where $P_m = \sum_{\ell=0}^{K_m-1} \gamma_\ell$ and the expectation is over the stochasticity of the algorithm. Denote
187 $\Delta V = V(\hat{\mathbf{s}}^{(0)}) - V(\hat{\mathbf{s}}^{(K_m)})$. We now state the main result regarding the vrTTEM method:

188 **Theorem 2.** Assume A1-A5. Consider the vrTTEM sequence $\{\hat{\mathbf{s}}^{(k)}\}_{k>0} \in \mathcal{S}$ for any $k \leq K_m$ where
189 K_m is a positive integer. Let $\{\gamma_{k+1} = 1/(k^a \bar{L})\}_{k>0}$, where $a \in (0, 1)$, be a sequence of stepsizes,
190 $\bar{L} = \max\{L_s, L_V\}$, $\rho = \mu/(c_1 \bar{L} n^{2/3})$, $m = nc_1^2/(2\mu^2 + \mu c_1^2)$ and a constant $\mu \in (0, 1)$. Then:

$$\mathbb{E}[\|\nabla V(\hat{\mathbf{s}}^{(K)})\|^2] \leq \frac{2n^{2/3} \bar{L}}{\mu P_m v_{\min}^2 v_{\max}^2} \left(\mathbb{E}[\Delta V] + \sum_{k=0}^{K_m-1} \tilde{\eta}^{(k+1)} + \chi^{(k+1)} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \right).$$

191 Furthermore, the fitTEM method has the following convergence rate:

192 **Theorem 3.** Assume A1-A5. Consider the fitTEM sequence $\{\hat{\mathbf{s}}^{(k)}\}_{k>0} \in \mathcal{S}$ for any $k \leq K_m$ where
193 K_m be a positive integer. Let $\{\gamma_{k+1} = 1/(k^a \alpha c_1 \bar{L})\}_{k>0}$, where $a \in (0, 1)$, be a sequence of
194 positive stepsizes, $\alpha = \max\{2, 1 + 2v_{\min}\}$, $\bar{L} = \max\{L_s, L_V\}$, $\beta = 1/(\alpha n)$, $\rho = 1/(\alpha c_1 \bar{L} n^{2/3})$
195 and $c_1(k\alpha - 1) \geq c_1(\alpha - 1) \geq 2$, $\alpha \geq 2$. Then:

$$\mathbb{E}[\|\nabla V(\hat{\mathbf{s}}^{(K)})\|^2] \leq \frac{4\alpha \bar{L} n^{2/3}}{P_m v_{\min}^2 v_{\max}^2} \left(\mathbb{E}[\Delta V] + \sum_{k=0}^{K_m-1} \Xi^{(k+1)} + \Gamma^{(k+1)} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \right).$$

196 Note that in those two bounds, the quantities $\tilde{\eta}^{(k+1)}$ and $\Xi^{(k+1)}$ depend only on the Monte Carlo
197 noises $\mathbb{E}[\|\eta_{i_k}^{(k)}\|^2]$, $\mathbb{E}[\|\mathbb{E}[\eta_i^{(r)} | \mathcal{F}_r]\|^2]$, bounded under Assumption A5, and some constants. While
198 Theorem 1 suffers only from the MC noise introduced by the latent data sampling step, Theorem 2
199 and Theorem 3 exhibit in their convergence bounds *two different phases*. The upper bounds display
200 a *bias term* due to the initial conditions, i.e., the term ΔV , and a *double dynamic* burden exemplified
201 by the term $\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2]$. Indeed, the following remarks are worth doing on this quantity: (i)
202 This term is the price we pay for the two-timescale dynamic and corresponds to the gap between the
203 two *asynchronous* updates (one on $\hat{\mathbf{s}}^{(k)}$ and the other on $\tilde{S}^{(k)}$). (ii) It is readily understood that if
204 $\rho = 1$, i.e., there is no variance reduction, then for any $k > 0$

$$\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] = \mathbb{E}[\|\mathbf{S}^{(k+1)} - \tilde{S}^{(k+1)}\|^2] = 0 \quad \text{with} \quad \hat{\mathbf{s}}^{(0)} = \tilde{S}^{(0)} = 0,$$

205 which strengthen the fact that this quantity characterizes the impact of the variance reduction tech-
206 nique introduced in our class of methods. The following Lemma characterizes this gap:

207 **Lemma 6.** Considering a decreasing stepsize $\gamma_k \in (0, 1)$ and a constant $\rho \in (0, 1)$, we have

$$\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \leq \frac{\rho}{1 - \rho} \sum_{\ell=0}^k (1 - \gamma_\ell)^2 (\mathbf{S}^{(\ell)} - \tilde{S}^{(\ell)}),$$

208 where $\mathbf{S}^{(k)}$ is defined either by Line 2 (vrTTEM) or Line 3 (fitTEM).

4 Numerical Examples

This section presents several numerical applications for our proposed class of Algorithms 1.

4.1 Gaussian Mixture Models

We begin by a simple and illustrative example. The authors acknowledge that the following model can be trained using deterministic EM-type of algorithms but propose to apply stochastic methods, including theirs, and to compare their performances. Given n observations $\{y_i\}_{i=1}^n$, we want to fit a Gaussian Mixture Model (GMM) whose distribution is modeled as a Gaussian mixture of M components, each with a unit variance. Let $z_i \in [M]$ be the latent labels of each component, the complete log-likelihood is defined as:

$$\log f(z_i, y_i; \theta) = \sum_{m=1}^M \mathbb{1}_{\{m\}}(z_i) [\log(\omega_m) - \mu_m^2/2] + \sum_{m=1}^M \mathbb{1}_{\{m\}}(z_i) \mu_m y_i + \text{constant}.$$

where $\theta := (\omega, \mu)$ with $\omega = \{\omega_m\}_{m=1}^{M-1}$ are the mixing weights with the convention $\omega_M = 1 - \sum_{m=1}^{M-1} \omega_m$ and $\mu = \{\mu_m\}_{m=1}^M$ are the means. We use the penalization $r(\theta) = \frac{\delta}{2} \sum_{m=1}^M \mu_m^2 - \log \text{Dir}(\omega; M, \epsilon)$ where $\delta > 0$ and $\text{Dir}(\cdot; M, \epsilon)$ is the M dimensional symmetric Dirichlet distribution with concentration parameter $\epsilon > 0$. The constraint set is given by $\Theta = \{\omega_m, m = 1, \dots, M-1 : \omega_m \geq 0, \sum_{m=1}^{M-1} \omega_m \leq 1\} \times \{\mu_m \in \mathbb{R}, m = 1, \dots, M\}$. In the following experiments on synthetic data, we generate 30 synthetic datasets of size $n = 10^5$ from a GMM model with $M = 2$ components with two mixtures with means $\mu_1 = -\mu_2 = 0.5$. We run the EM method until convergence (to double precision) to obtain the ML estimate μ^* averaged on 50 datasets. We compare the EM, iEM, SAEM, iSAEM, vrTTEM and fitTEM methods in terms of their precision measured by $|\mu - \mu^*|^2$. We set the stepsize of the SA-step of all method as $\gamma_k = 1/k^\alpha$ with $\alpha = 0.5$, and the stepsizes ρ_k for vrTTEM and the fitTEM to a constant stepsize equal to $1/n^{2/3}$. The number of MC samples is fixed to $M = 10$ chains. Figure 1 shows the precision $|\mu - \mu^*|^2$ for the different methods against the epoch(s) elapsed (one epoch equals n iterations). vrTTEM and fitTEM methods outperform the other stochastic methods, supporting the benefits of our scheme.

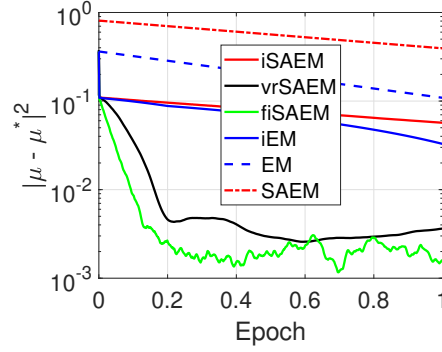


Figure 1: Precision $|\mu^{(k)} - \mu^*|^2$ per epoch

4.2 Deformable Template Model for Image Analysis

Let $(y_i, i \in [n])$ be observed gray level images defined on a grid of pixels. Let $u \in \mathcal{U} \subset \mathbb{R}^2$ denotes the pixel index on the image and $x_u \in \mathcal{D} \subset \mathbb{R}^2$ its location. The model used in this experiment suggests that each image y_i is a deformation of a template, noted $I : \mathcal{D} \rightarrow \mathbb{R}$, common to all images of the dataset:

$$y_i(u) = I(x_u - \Phi_i(x_u, z_i)) + \varepsilon_i(u) \quad (15)$$

where $\phi_i : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is a deformation function, z_i some latent variable parameterizing this deformation and $\varepsilon_i \sim \mathcal{N}(0, \sigma^2)$ is an observation error. The template model, given $\{p_k\}_{k=1}^{k_p}$ landmarks on the template, a fixed known kernel \mathbf{K}_p and a vector of parameters $\beta \in \mathbb{R}^{k_p}$ is defined as follows:

$$I_\xi = \mathbf{K}_p \beta, \quad \text{where} \quad (\mathbf{K}_p \beta)(x) = \sum_{k=1}^{k_p} \mathbf{K}_p(x, p_k) \beta_k.$$

Given a set of landmarks $\{g_k\}_{k=1}^{k_g}$ and a fixed kernel \mathbf{K}_g , we parameterize the deformation Φ_i as:

$$\Phi_i = \mathbf{K}_g z_i \quad \text{where} \quad (\mathbf{K}_g z_i)(x) = \sum_{k=1}^{k_g} \mathbf{K}_g(x, g_k) \left(z_i^{(1)}(k), z_i^{(2)}(k) \right),$$

where we put a Gaussian prior on the latent variables, $z_i \sim \mathcal{N}(0, \Gamma)$ and $z_i \in (\mathbb{R}^{k_g})^2$. The vector of parameters we estimate is thus $\theta = (\beta, \Gamma, \sigma)$. The complete model (15) belongs to the curved exponential family, see [1], which vector of sufficient statistics for all $i \in [n]$ is defined by $S(y_i, z_i) = (\mathbf{K}_{p, z_i}^\top y_i, \mathbf{K}_{p, z_i}^\top \mathbf{K}_{p, z_i}, z_i^\top z_i)$ where we denote $\mathbf{K}_{p, z_i} = \mathbf{K}_{p, z_i}(x_u - \phi_i(x_u, z_i), p_j)$. Then, the Two-Timescale M-step yields the following parameter

updates $\bar{\theta}(\hat{s}) = (\beta(\hat{s}) = \hat{s}_2^{-1}(z)\hat{s}_1(z), \Gamma(\hat{s}) = \hat{s}_3(z)/n, \sigma(\hat{s}) = \beta(\hat{s})^\top \hat{s}_2(z)\beta(\hat{s}) - 2\beta(\hat{s})\hat{s}_1(z))$
 where $\hat{s} = (\hat{s}_1(z), \hat{s}_2(z), \hat{s}_3(z))$ is the vector of statistics obtained via (9) in Algorithm 1.

Numerical Experiment: We apply model (15) and our Algorithm 1 to a collection of handwritten digits, called the US postal database [14], featuring $n = 1000$ (16×16)-pixel images for each class of digits from 0 to 9. The main difficulty with these data comes from the geometric dispersion within each class of digit as shown Figure 2 for digit 5. We thus ought to use our deformable template model (15) in order to account for both sources of variability: the intrinsic template to each class of digit and the small and local deformation in each observed image.



Figure 2: Training set of the USPS database (20 images for digit 5)

Figure 3 shows the resulting synthetic images for digit 5 through several epochs, for the batch method, the online SAEM, the incremental SAEM and the various TTS methods. For all methods, the initialization of the template (16) is the mean of the gray level images. In our experiments, we have chosen Gaussian kernels for both, \mathbf{K}_p and \mathbf{K}_g , defined on \mathbb{R}^2 and centered on the landmark points $\{p_k\}_{k=1}^{k_p}$ and $\{g_k\}_{k=1}^{k_g}$ with standard respective standard deviations of 0.12 and 0.3. We set $k_p = 15$ and $k_g = 6$ equidistributed landmarks points on the grid for the training procedure. Those hyperparameters are inspired by a relevant study in [2]. In particular, the choice of the geometric covariance, indexed by g , in such study is critical since it has a direct impact on the *sharpness* of the templates. As for the photometric hyperparameter, indexed by p , both the template and the geometry are impacted, in the sense that with a large photometric variance, the kernel centered on one landmark *spreads out* to many of its neighbors.

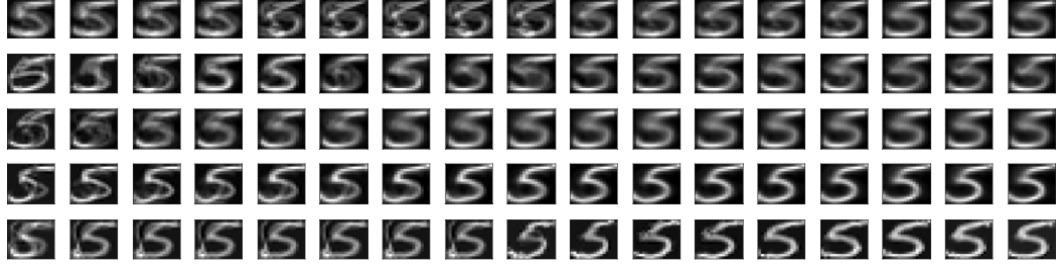


Figure 3: (USPS Digits) Estimation of the template. From top to bottom: batch, online, iSAEM, vrTTEM and fitTEM through 7 epochs. Note that Batch method templates are replicated in-between epochs for a fair comparison with incremental variants.

As the iterations proceed, the templates become sharper. Figure 3 displays the virtue of the vrTTEM and fitTEM methods that obtain a more *contrasted* and *accurate* template estimate. The incremental and online version are looking much better on the very first epochs compared to the batch method, which is intuitive given the high computational cost of the latter. After a few epochs, the batch SAEM estimates similar template as the incremental and online methods due to their high variance. Our variance reduced and fast incremental variants are effective in the long run and sharpen the final template estimates contrasting between the background and the regions of interest in the image.

5 Conclusion

This paper introduces a new class of two-timescale EM methods for learning latent variable models. In particular, the models dealt with in this paper belong to the curved exponential family and are possibly nonconvex. The nonconvexity of the problem is tackled using a Robbins-Monro type of update, which represents the *first level* of our class of methods. The scalability with the number of samples is performed through a variance reduced and incremental update, the *second* and last level of our newly introduced scheme. The various algorithms are interpreted as scaled gradient methods, in the space of the sufficient statistics, and our convergence results are *global*, in the sense of independence of the initial values, and *non-asymptotic*, *i.e.*, true for any random termination number. Numerical examples illustrate the benefits of our scheme on synthetic and real tasks.

References

- [1] Stéphanie Allasonnière, Yali Amit, and Alain Trouvé. Towards a coherent statistical framework for dense deformable template estimation. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 69(1):3–29, 2007.
- [2] Stéphanie Allasonnière, Estelle Kuhn, Alain Trouvé, et al. Construction of bayesian deformable models via a stochastic approximation algorithm: a convergence study. *Bernoulli*, 16(3):641–678, 2010.
- [3] Charlotte Baey, Samis Trevezas, and Paul-Henry Cournède. A non linear mixed effects model of plant growth and estimation via stochastic variants of the em algorithm. *Communications in Statistics-Theory and Methods*, 45(6):1643–1669, 2016.
- [4] David M. Blei, Alp Kucukelbir, and Jon D. McAuliffe. Variational Inference: A Review for Statisticians. *Journal of the American statistical Association*, 112(518):859–877, JUN 2017. ISSN 0162-1459. doi: {10.1080/01621459.2017.1285773}.
- [5] Olivier Cappé. Online EM algorithm for hidden markov models. *Journal of Computational and Graphical Statistics*, 20(3):728–749, 2011.
- [6] Olivier Cappé and Eric Moulines. On-line expectation–maximization algorithm for latent data models. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 71(3):593–613, 2009.
- [7] Bradley P Carlin and Siddhartha Chib. Bayesian model choice via markov chain monte carlo methods. *Journal of the Royal Statistical Society: Series B (Methodological)*, 57(3):473–484, 1995.
- [8] Arindom Chakraborty and Kalyan Das. Inferences for joint modelling of repeated ordinal scores and time to event data. *Computational and mathematical methods in medicine*, 11(3):281–295, 2010.
- [9] Jianfei Chen, Jun Zhu, Yee Whye Teh, and Tong Zhang. Stochastic expectation maximization with variance reduction. In *Advances in Neural Information Processing Systems*, pages 7978–7988, 2018.
- [10] Bernard Delyon, Marc Lavielle, and Eric Moulines. Convergence of a stochastic approximation version of the em algorithm. *Ann. Statist.*, 27(1):94–128, 03 1999. doi: 10.1214/aos/1018031103. URL <https://doi.org/10.1214/aos/1018031103>.
- [11] Arthur P Dempster, Nan M Laird, and Donald B Rubin. Maximum likelihood from incomplete data via the EM algorithm. *Journal of the royal statistical society. Series B (methodological)*, pages 1–38, 1977.
- [12] Bradley Efron et al. Defining the curvature of a statistical problem (with applications to second order efficiency). *The Annals of Statistics*, 3(6):1189–1242, 1975.
- [13] James P Hughes. Mixed effects models with censored data with application to hiv rna levels. *Biometrics*, 55(2):625–629, 1999.
- [14] Jonathan J. Hull. A database for handwritten text recognition research. *IEEE Transactions on pattern analysis and machine intelligence*, 16(5):550–554, 1994.
- [15] Rie Johnson and Tong Zhang. Accelerating stochastic gradient descent using predictive variance reduction. In *Advances in neural information processing systems*, pages 315–323, 2013.

- 329 [16] Belhal Karimi, Hoi-To Wai, Éric Moulines, and Marc Lavielle. On the global convergence
330 of (fast) incremental expectation maximization methods. In *Advances in Neural Information*
331 *Processing Systems*, pages 2833–2843, 2019.
- 332 [17] Estelle Kuhn, Catherine Matias, and Tabea Rebafka. Properties of the stochastic approximation
333 em algorithm with mini-batch sampling. *arXiv preprint arXiv:1907.09164*, 2019.
- 334 [18] Percy Liang and Dan Klein. Online em for unsupervised models. In *Proceedings of human*
335 *language technologies: The 2009 annual conference of the North American chapter of the*
336 *association for computational linguistics*, pages 611–619, 2009.
- 337 [19] Florian Maire, Eric Moulines, and Sidonie Lefebvre. Online em for functional data, 2016.
338 URL <http://arxiv.org/abs/1604.00570>. cite arxiv:1604.00570v1.pdf.
- 339 [20] Charles E McCulloch. Maximum likelihood algorithms for generalized linear mixed models.
340 *Journal of the American statistical Association*, 92(437):162–170, 1997.
- 341 [21] Geoffrey McLachlan and Thriyambakam Krishnan. *The EM algorithm and extensions*, volume
342 382. John Wiley & Sons, 2007.
- 343 [22] Sean P Meyn and Richard L Tweedie. *Markov chains and stochastic stability*. Springer Science
344 & Business Media, 2012.
- 345 [23] Radford M Neal and Geoffrey E Hinton. A view of the EM algorithm that justifies incremental,
346 sparse, and other variants. In *Learning in graphical models*, pages 355–368. Springer, 1998.
- 347 [24] SK Ng and GJ McLachlan. On the choice of the number of blocks with the incremental EM
348 algorithm for the fitting of normal mixtures. *Statistics and Computing*, 13(1):45–55, FEB
349 2003. ISSN 0960-3174. doi: {10.1023/A:1021987710829}.
- 350 [25] Hien D Nguyen, Florence Forbes, and Geoffrey J McLachlan. Mini-batch learning of expo-
351 nential family finite mixture models. *Statistics and Computing*, pages 1–18, 2020.
- 352 [26] Sashank J Reddi, Suvrit Sra, Barnabás Póczos, and Alex Smola. Fast incremental method for
353 nonconvex optimization. *arXiv preprint arXiv:1603.06159*, 2016.
- 354 [27] Herbert Robbins and Sutton Monro. A stochastic approximation method. *The annals of math-*
355 *ematical statistics*, pages 400–407, 1951.
- 356 [28] Greg CG Wei and Martin A Tanner. A monte carlo implementation of the em algorithm and
357 the poor man’s data augmentation algorithms. *Journal of the American statistical Association*,
358 85(411):699–704, 1990.
- 359 [29] CF Jeff Wu et al. On the convergence properties of the EM algorithm. *The Annals of statistics*,
360 11(1):95–103, 1983.
- 361 [30] Rongda Zhu, Lingxiao Wang, Chengxiang Zhai, and Quanquan Gu. High-dimensional
362 variance-reduced stochastic gradient expectation-maximization algorithm. In *Proceedings of*
363 *the 34th International Conference on Machine Learning-Volume 70*, pages 4180–4188. JMLR.
364 org, 2017.

365 A Proof of Lemma 2

366 **Lemma.** Assume A3, A4. For all $\mathbf{s} \in \mathcal{S}$,

$$v_{\min}^{-1} \langle \nabla V(\mathbf{s}) | \mathbf{s} - \bar{\mathbf{s}}(\bar{\boldsymbol{\theta}}(\mathbf{s})) \rangle \geq \|\mathbf{s} - \bar{\mathbf{s}}(\bar{\boldsymbol{\theta}}(\mathbf{s}))\|^2 \geq v_{\max}^{-2} \|\nabla V(\mathbf{s})\|^2, \quad (16)$$

367 **Proof** Using A3 and the fact that we can exchange integration with differentiation and the Fisher's
368 identity, we obtain

$$\begin{aligned} \nabla_{\mathbf{s}} V(\mathbf{s}) &= \mathbf{J}_{\bar{\boldsymbol{\theta}}}^{\mathbf{s}}(\mathbf{s})^{\top} \left(\nabla_{\boldsymbol{\theta}} \mathbf{r}(\bar{\boldsymbol{\theta}}(\mathbf{s})) + \nabla_{\boldsymbol{\theta}} \mathbf{L}(\bar{\boldsymbol{\theta}}(\mathbf{s})) \right) \\ &= \mathbf{J}_{\bar{\boldsymbol{\theta}}}^{\mathbf{s}}(\mathbf{s})^{\top} \left(\nabla_{\boldsymbol{\theta}} \psi(\bar{\boldsymbol{\theta}}(\mathbf{s})) + \nabla_{\boldsymbol{\theta}} \mathbf{r}(\bar{\boldsymbol{\theta}}(\mathbf{s})) - \mathbf{J}_{\phi}^{\boldsymbol{\theta}}(\bar{\boldsymbol{\theta}}(\mathbf{s}))^{\top} \bar{\mathbf{s}}(\bar{\boldsymbol{\theta}}(\mathbf{s})) \right) \\ &= \mathbf{J}_{\bar{\boldsymbol{\theta}}}^{\mathbf{s}}(\mathbf{s})^{\top} \mathbf{J}_{\phi}^{\boldsymbol{\theta}}(\bar{\boldsymbol{\theta}}(\mathbf{s}))^{\top} (\mathbf{s} - \bar{\mathbf{s}}(\bar{\boldsymbol{\theta}}(\mathbf{s}))), \end{aligned} \quad (17)$$

369 Consider the following vector map:

$$\mathbf{s} \rightarrow \nabla_{\boldsymbol{\theta}} L(\mathbf{s}, \boldsymbol{\theta})|_{\boldsymbol{\theta}=\bar{\boldsymbol{\theta}}(\mathbf{s})} = \nabla_{\boldsymbol{\theta}} \psi(\bar{\boldsymbol{\theta}}(\mathbf{s})) + \nabla_{\boldsymbol{\theta}} \mathbf{r}(\bar{\boldsymbol{\theta}}(\mathbf{s})) - \mathbf{J}_{\phi}^{\boldsymbol{\theta}}(\bar{\boldsymbol{\theta}}(\mathbf{s}))^{\top} \mathbf{s}.$$

370 Taking the gradient of the above map w.r.t. \mathbf{s} and using assumption A3, we show that:

$$\mathbf{0} = -\mathbf{J}_{\phi}^{\boldsymbol{\theta}}(\bar{\boldsymbol{\theta}}(\mathbf{s})) + \underbrace{\left(\nabla_{\boldsymbol{\theta}}^2 (\psi(\boldsymbol{\theta}) + \mathbf{r}(\boldsymbol{\theta}) - \langle \phi(\boldsymbol{\theta}) | \mathbf{s} \rangle) \right)|_{\boldsymbol{\theta}=\bar{\boldsymbol{\theta}}(\mathbf{s})}}_{=\mathbf{H}_L^{\boldsymbol{\theta}}(\mathbf{s}; \boldsymbol{\theta})} \mathbf{J}_{\bar{\boldsymbol{\theta}}}^{\mathbf{s}}(\mathbf{s}).$$

371 The above yields

$$\nabla_{\mathbf{s}} V(\mathbf{s}) = \mathbf{B}(\mathbf{s})(\mathbf{s} - \bar{\mathbf{s}}(\bar{\boldsymbol{\theta}}(\mathbf{s})))$$

372 where we recall $\mathbf{B}(\mathbf{s}) = \mathbf{J}_{\phi}^{\boldsymbol{\theta}}(\bar{\boldsymbol{\theta}}(\mathbf{s})) \left(\mathbf{H}_L^{\boldsymbol{\theta}}(\mathbf{s}; \bar{\boldsymbol{\theta}}(\mathbf{s})) \right)^{-1} \mathbf{J}_{\phi}^{\boldsymbol{\theta}}(\bar{\boldsymbol{\theta}}(\mathbf{s}))^{\top}$. The proof of (16) follows directly
373 from the assumption A4. \square

374 B Proof of Theorem 1

375 Beforehand, We present two intermediary Lemmas important for the analysis of the incremental
376 update of the iSAEM algorithm. The first one gives a characterization of the quantity $\mathbb{E}[\tilde{S}^{(k+1)} - \hat{\mathbf{s}}^{(k)}]$:
377

378 **Lemma.** Assume A1. The update (1) is equivalent to the following update on the resulting statistics
379

$$\hat{\mathbf{s}}^{(k+1)} = \hat{\mathbf{s}}^{(k)} + \gamma_{k+1} (\tilde{S}^{(k+1)} - \hat{\mathbf{s}}^{(k)})$$

380 Also:

$$\mathbb{E}[\tilde{S}^{(k+1)} - \hat{\mathbf{s}}^{(k)}] = \mathbb{E}[\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}] + \left(1 - \frac{1}{n}\right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{\mathbf{s}}^{(k)} \right] + \frac{1}{n} \mathbb{E}[\eta_{i_k}^{(k+1)}]$$

381 where $\bar{\mathbf{s}}^{(k)}$ is defined by (3) and $\tau_i^k = \max\{k' : i_{k'} = i, k' < k\}$.

382 **Proof** From update (1), we have:

$$\begin{aligned} \tilde{S}^{(k+1)} - \hat{\mathbf{s}}^{(k)} &= \tilde{S}^{(k)} - \hat{\mathbf{s}}^{(k)} + \frac{1}{n} \left(\tilde{S}_{i_k}^{(k+1)} - \tilde{S}_{i_k}^{(\tau_i^k)} \right) \\ &= \bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)} + \tilde{S}^{(k)} - \bar{\mathbf{s}}^{(k)} - \frac{1}{n} \left(\tilde{S}_{i_k}^{(\tau_i^k)} - \tilde{S}_{i_k}^{(k+1)} \right) \end{aligned}$$

383 Since $\tilde{S}_{i_k}^{(k+1)} = \bar{\mathbf{s}}_{i_k}(\boldsymbol{\theta}^{(k+1)}) + \eta_{i_k}^{(k+1)}$ we have

$$\tilde{S}^{(k+1)} - \hat{\mathbf{s}}^{(k)} = \bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)} + \tilde{S}^{(k)} - \bar{\mathbf{s}}^{(k)} - \frac{1}{n} \left(\tilde{S}_{i_k}^{(\tau_i^k)} - \bar{\mathbf{s}}_{i_k}(\boldsymbol{\theta}^{(k)}) \right) + \frac{1}{n} \eta_{i_k}^{(k+1)}$$

384 Taking the full expectation of both side of the equation leads to:

$$\begin{aligned}\mathbb{E}[\tilde{S}^{(k+1)} - \hat{s}^{(k)}] &= \mathbb{E}[\bar{s}^{(k)} - \hat{s}^{(k)}] + \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)}\right] \\ &\quad - \frac{1}{n} \mathbb{E}[\mathbb{E}[\tilde{S}_i^{(\tau_i^k)} - \bar{s}_{i_k}(\theta^{(k)}) | \mathcal{F}_k]] + \frac{1}{n} \mathbb{E}[\eta_{i_k}^{(k+1)}]\end{aligned}$$

385 The following equalities:

$$\mathbb{E}[\tilde{S}_i^{(\tau_i^k)} | \mathcal{F}_k] = \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} \quad \text{and} \quad \mathbb{E}[\bar{s}_{i_k}(\theta^{(k)}) | \mathcal{F}_k] = \bar{s}^{(k)}$$

386 concludes the proof of the Lemma. \square

387 And the following auxiliary Lemma setting an upper bound for the quantity $\mathbb{E}[\|\tilde{S}^{(k+1)} - \hat{s}^{(k)}\|^2]$

388 **Lemma 7.** For any $k \geq 0$ and consider the iSAEM update in (1), it holds that

$$\begin{aligned}\mathbb{E}[\|\tilde{S}^{(k+1)} - \hat{s}^{(k)}\|^2] &\leq 4\mathbb{E}[\|\bar{s}^{(k)} - \hat{s}^{(k)}\|^2] + \frac{2L_s^2}{n^3} \sum_{i=1}^n \mathbb{E}[\|\hat{s}^{(k)} - \hat{s}^{(t_i^k)}\|^2] \\ &\quad + 2\frac{c_\eta}{M_k} + 4\mathbb{E}\left[\left\|\frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)}\right\|^2\right]\end{aligned}$$

389 **Proof** Applying the iSAEM update yields:

$$\begin{aligned}\mathbb{E}[\|\tilde{S}^{(k+1)} - \hat{s}^{(k)}\|^2] &= \mathbb{E}[\|\tilde{S}^{(k)} - \hat{s}^{(k)} - \frac{1}{n}(\tilde{S}_{i_k}^{(\tau_i^k)} - \tilde{S}_{i_k}^{(t_i^k)})\|^2] \\ &\leq 4\mathbb{E}\left[\left\|\frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)}\right\|^2\right] + 4\mathbb{E}[\|\bar{s}^{(k)} - \hat{s}^{(k)}\|^2] \\ &\quad + \frac{2}{n^2} \mathbb{E}[\|\bar{s}_{i_k}^{(k)} - \bar{s}_{i_k}^{(t_i^k)}\|^2] + 2\frac{c_\eta}{M_k}\end{aligned}$$

390 The last expectation can be further bounded by

$$\frac{2}{n^2} \mathbb{E}[\|\bar{s}_{i_k}^{(k)} - \bar{s}_{i_k}^{(t_i^k)}\|^2] = \frac{2}{n^3} \sum_{i=1}^n \mathbb{E}[\|\bar{s}_i^{(k)} - \bar{s}_i^{(t_i^k)}\|^2] \stackrel{(a)}{\leq} \frac{2L_s^2}{n^3} \sum_{i=1}^n \mathbb{E}[\|\hat{s}^{(k)} - \hat{s}^{(t_i^k)}\|^2],$$

391 where (a) is due to Lemma 1 and which concludes the proof of the Lemma.

392 \square

393 **Theorem.** Assume A1-A5. Let K_m be a positive integer. Let $\{\gamma_k\}_{k>0}$ be a sequence of positive
394 stepsizes and consider the iSAEM sequence $\{\hat{s}^{(k)}\}_{k>0}$ obtained with $\rho_{k+1} = 1$ for any $k > 0$. We
395 also set $c_1 = v_{\min}^{-1}$, $\alpha = \max\{8, 1 + 6v_{\min}\}$, $\bar{L} = \max\{L_s, L_V\}$, $\gamma_{k+1} = \frac{1}{k^a \alpha c_1 \bar{L}}$ where $a \in (0, 1)$,
396 $\beta = \frac{c_1 \bar{L}}{n}$. Assume that $\hat{s}^{(k)} \in \mathcal{S}$ for any $k \leq K_m$, then it holds:

$$v_{\max}^{-2} \sum_{k=0}^{K_m} \tilde{\alpha}_k \mathbb{E}[\|\nabla V(\hat{s}^{(k)})\|^2] \leq \mathbb{E}[V(\hat{s}^{(0)}) - V(\hat{s}^{(K)})] + \sum_{k=0}^{K_m-1} \tilde{\Gamma}_k \mathbb{E}[\|\eta_{i_k}^{(k)}\|^2].$$

397 **Proof** Under the smoothness of the Lyapunov function V (cf. Lemma 1), we can write:

$$V(\hat{s}^{(k+1)}) \leq V(\hat{s}^{(k)}) + \gamma_{k+1} \langle \tilde{S}^{(k+1)} - \hat{s}^{(k)} | \nabla V(\hat{s}^{(k)}) \rangle + \frac{\gamma_{k+1}^2 L_V}{2} \|\tilde{S}^{(k+1)} - \hat{s}^{(k)}\|^2$$

398 Taking the expectation on both sides yields:

$$\mathbb{E}[V(\hat{s}^{(k+1)})] \leq \mathbb{E}[V(\hat{s}^{(k)})] + \gamma_{k+1} \mathbb{E}[\langle \tilde{S}^{(k+1)} - \hat{s}^{(k)} | \nabla V(\hat{s}^{(k)}) \rangle] + \frac{\gamma_{k+1}^2 L_V}{2} \mathbb{E}[\|\tilde{S}^{(k+1)} - \hat{s}^{(k)}\|^2]$$

399 Using Lemma 3, we obtain:

$$\begin{aligned}
& \mathbb{E} \left[\langle \tilde{S}^{(k+1)} - \hat{s}^{(k)} \mid \nabla V(\hat{s}^{(k)}) \rangle \right] \\
&= \mathbb{E} \left[\langle \bar{s}^{(k)} - \hat{s}^{(k)} \mid \nabla V(\hat{s}^{(k)}) \rangle \right] + \left(1 - \frac{1}{n} \right) \mathbb{E} \left[\left\langle \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)} \mid \nabla V(\hat{s}^{(k)}) \right\rangle \right] + \frac{1}{n} \mathbb{E} \left[\langle \eta_{i_k}^{(k)} \mid \nabla V(\hat{s}^{(k)}) \rangle \right] \\
&\stackrel{(a)}{\leq} -v_{\min} \mathbb{E} \left[\left\| \bar{s}^{(k)} - \hat{s}^{(k)} \right\|^2 \right] + \left(1 - \frac{1}{n} \right) \mathbb{E} \left[\left\langle \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)} \mid \nabla V(\hat{s}^{(k)}) \right\rangle \right] + \frac{1}{n} \mathbb{E} \left[\langle \eta_{i_k}^{(k)} \mid \nabla V(\hat{s}^{(k)}) \rangle \right] \\
&\stackrel{(b)}{\leq} -v_{\min} \mathbb{E} \left[\left\| \bar{s}^{(k)} - \hat{s}^{(k)} \right\|^2 \right] + \frac{1 - \frac{1}{n}}{2\beta} \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)} \right\|^2 \right] \\
&\quad + \frac{\beta(n-1)+1}{2n} \mathbb{E} \left[\left\| \nabla V(\hat{s}^{(k)}) \right\|^2 \right] + \frac{1}{2n} \mathbb{E} \left[\left\| \eta_{i_k}^{(k)} \right\|^2 \right] \\
&\stackrel{(a)}{\leq} \left(v_{\max}^2 \frac{\beta(n-1)+1}{2n} - v_{\min} \right) \mathbb{E} \left[\left\| \bar{s}^{(k)} - \hat{s}^{(k)} \right\|^2 \right] + \frac{1 - \frac{1}{n}}{2\beta} \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)} \right\|^2 \right] + \frac{1}{2n} \mathbb{E} \left[\left\| \eta_{i_k}^{(k)} \right\|^2 \right]
\end{aligned}$$

400 where (a) is due to the growth condition (2) and (b) is due to Young's inequality (with $\beta \rightarrow 1$). Note

401 $a_k = \gamma_{k+1} \left(v_{\min} - v_{\max}^2 \frac{\beta(n-1)+1}{2n} \right)$ and

$$\begin{aligned}
a_k \mathbb{E} \left[\left\| \bar{s}^{(k)} - \hat{s}^{(k)} \right\|^2 \right] &\leq \mathbb{E} \left[V(\hat{s}^{(k)}) - V(\hat{s}^{(k+1)}) \right] + \frac{\gamma_{k+1}^2 L_V}{2} \mathbb{E} \left[\left\| \tilde{S}^{(k+1)} - \hat{s}^{(k)} \right\|^2 \right] \\
&\quad + \frac{\gamma_{k+1}(1 - \frac{1}{n})}{2\beta} \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)} \right\|^2 \right] + \frac{\gamma_{k+1}}{2n} \mathbb{E} \left[\left\| \eta_{i_k}^{(k)} \right\|^2 \right] \quad (18)
\end{aligned}$$

402 We now give an upper bound of $\mathbb{E} \left[\left\| \tilde{S}^{(k+1)} - \hat{s}^{(k)} \right\|^2 \right]$ using Lemma 7 and plug it into (18):

$$\begin{aligned}
(a_k - 2\gamma_{k+1}^2 L_V) \mathbb{E} \left[\left\| \bar{s}^{(k)} - \hat{s}^{(k)} \right\|^2 \right] &\leq \mathbb{E} \left[V(\hat{s}^{(k)}) - V(\hat{s}^{(k+1)}) \right] \\
&\quad + \gamma_{k+1} \left(\frac{1}{2\beta} (1 - \frac{1}{n}) + 2\gamma_{k+1} L_V \right) \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{s}^{(k)} \right\|^2 \right] \\
&\quad + \gamma_{k+1} \left(\gamma_{k+1} L_V + \frac{1}{2n} \right) \mathbb{E} \left[\left\| \eta_{i_k}^{(k)} \right\|^2 \right] \\
&\quad + \frac{\gamma_{k+1}^2 L_V L_s^2}{n^3} \sum_{i=1}^n \mathbb{E} \left[\left\| \hat{s}^{(k)} - \hat{s}^{(\tau_i^k)} \right\|^2 \right] \quad (19)
\end{aligned}$$

403 Next, we observe that

$$\frac{1}{n} \sum_{i=1}^n \mathbb{E} \left[\left\| \hat{s}^{(k+1)} - \hat{s}^{(t_i^{k+1})} \right\|^2 \right] = \frac{1}{n} \sum_{i=1}^n \left(\frac{1}{n} \mathbb{E} \left[\left\| \hat{s}^{(k+1)} - \hat{s}^{(k)} \right\|^2 \right] + \frac{n-1}{n} \mathbb{E} \left[\left\| \hat{s}^{(k+1)} - \hat{s}^{(\tau_i^k)} \right\|^2 \right] \right)$$

404 where the equality holds as i_k and j_k are drawn independently. For any $\beta > 0$, it holds

$$\begin{aligned}
& \mathbb{E} \left[\left\| \hat{s}^{(k+1)} - \hat{s}^{(t_i^k)} \right\|^2 \right] \\
&= \mathbb{E} \left[\left\| \hat{s}^{(k+1)} - \hat{s}^{(k)} \right\|^2 + \left\| \hat{s}^{(k)} - \hat{s}^{(\tau_i^k)} \right\|^2 + 2 \langle \hat{s}^{(k+1)} - \hat{s}^{(k)} \mid \hat{s}^{(k)} - \hat{s}^{(\tau_i^k)} \rangle \right] \\
&= \mathbb{E} \left[\left\| \hat{s}^{(k+1)} - \hat{s}^{(k)} \right\|^2 + \left\| \hat{s}^{(k)} - \hat{s}^{(\tau_i^k)} \right\|^2 - 2\gamma_{k+1} \langle \hat{s}^{(k)} - \tilde{S}^{(k+1)} \mid \hat{s}^{(k)} - \hat{s}^{(\tau_i^k)} \rangle \right] \\
&\leq \mathbb{E} \left[\left\| \hat{s}^{(k+1)} - \hat{s}^{(k)} \right\|^2 + \left\| \hat{s}^{(k)} - \hat{s}^{(\tau_i^k)} \right\|^2 + \frac{\gamma_{k+1}}{\beta} \left\| \hat{s}^{(k)} - \tilde{S}^{(k+1)} \right\|^2 + \gamma_{k+1} \beta \left\| \hat{s}^{(k)} - \hat{s}^{(\tau_i^k)} \right\|^2 \right]
\end{aligned}$$

405 where the last inequality is due to the Young's inequality. Subsequently, we have

$$\begin{aligned} & \frac{1}{n} \sum_{i=1}^n \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(\tau_i^{k+1})}\|^2] \\ & \leq \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2] + \frac{n-1}{n^2} \sum_{i=1}^n \mathbb{E}\left[(1 + \gamma_{k+1}\beta)\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\tau_i^k)}\|^2 + \frac{\gamma_{k+1}}{\beta}\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)}\|^2\right] \end{aligned}$$

406 Observe that $\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} = -\gamma_{k+1}(\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)})$. Applying Lemma 7 yields

$$\begin{aligned} & \frac{1}{n} \sum_{i=1}^n \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(\tau_i^{k+1})}\|^2] \\ & \leq (\gamma_{k+1}^2 + \frac{n-1}{n} \frac{\gamma_{k+1}}{\beta}) \mathbb{E}[\|\tilde{S}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2] + \sum_{i=1}^n \mathbb{E}\left[\frac{1 - \frac{1}{n} + \gamma_{k+1}\beta}{n} \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\tau_i^k)}\|^2\right] \\ & \leq 4(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta}) \mathbb{E}[\|\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}\|^2] + 2(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta}) \mathbb{E}\left[\|\eta_{i_k}^{(k)}\|^2\right] \\ & \quad + 4(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta}) \mathbb{E}\left[\left\|\frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{\mathbf{s}}^{(k)}\right\|^2\right] \\ & \quad + \sum_{i=1}^n \mathbb{E}\left[\frac{1 - \frac{1}{n} + \gamma_{k+1}\beta + \frac{2\gamma_{k+1}\mathbf{L}_s^2}{n^2}(\gamma_{k+1} + \frac{1}{\beta})}{n} \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\tau_i^k)}\|^2\right] \end{aligned}$$

407 Let us define

$$\Delta^{(k)} := \frac{1}{n} \sum_{i=1}^n \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\tau_i^k)}\|^2]$$

408 From the above, we get

$$\begin{aligned} \Delta^{(k+1)} & \leq \left(1 - \frac{1}{n} + \gamma_{k+1}\beta + \frac{2\gamma_{k+1}\mathbf{L}_s^2}{n^2}(\gamma_{k+1} + \frac{1}{\beta})\right) \Delta^{(k)} + 4(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta}) \mathbb{E}[\|\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}\|^2] \\ & \quad + 2(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta}) \mathbb{E}\left[\|\eta_{i_k}^{(k)}\|^2\right] + 4(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta}) \mathbb{E}\left[\left\|\frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{\mathbf{s}}^{(k)}\right\|^2\right] \end{aligned}$$

409 Setting $c_1 = v_{\min}^{-1}$, $\alpha = \max\{8, 1 + 6v_{\min}\}$, $\bar{L} = \max\{\mathbf{L}_s, \mathbf{L}_V\}$, $\gamma_{k+1} = \frac{1}{k\alpha c_1 \bar{L}}$, $\beta = \frac{c_1 \bar{L}}{n}$,

410 $c_1(k\alpha - 1) \geq c_1(\alpha - 1) \geq 6$, $\alpha \geq 8$, we observe that

$$1 - \frac{1}{n} + \gamma_{k+1}\beta + \frac{2\gamma_{k+1}\mathbf{L}_s^2}{n^2}(\gamma_{k+1} + \frac{1}{\beta}) \leq 1 - \frac{c_1(k\alpha - 1) - 4}{k\alpha n c_1} \leq 1 - \frac{2}{k\alpha n c_1}$$

411 which shows that $1 - \frac{1}{n} + \gamma_{k+1}\beta + \frac{2\gamma_{k+1}\mathbf{L}_s^2}{n^2}(\gamma_{k+1} + \frac{1}{\beta}) \in (0, 1)$ for any $k > 0$. Denote $\Lambda_{(k+1)} =$

412 $\frac{1}{n} - \gamma_{k+1}\beta - \frac{2\gamma_{k+1}\mathbf{L}_s^2}{n^2}(\gamma_{k+1} + \frac{1}{\beta})$ and note that $\Delta^{(0)} = 0$, thus the telescoping sum yields:

$$\begin{aligned} \Delta^{(k+1)} & \leq 4 \sum_{\ell=0}^k \prod_{j=\ell+1}^k \left(1 - \Lambda_{(j)}\right) (\gamma_{\ell+1}^2 + \frac{\gamma_{\ell+1}}{\beta}) \mathbb{E}[\|\bar{\mathbf{s}}^{(\ell)} - \hat{\mathbf{s}}^{(\ell)}\|^2] + 2 \sum_{\ell=0}^k \prod_{j=\ell+1}^k \left(1 - \Lambda_{(j)}\right) (\gamma_{\ell+1}^2 + \frac{\gamma_{\ell+1}}{\beta}) \mathbb{E}\left[\|\eta_{i_\ell}^{(\ell)}\|^2\right] \\ & \quad + 4 \sum_{\ell=0}^k \prod_{j=\ell+1}^k \left(1 - \Lambda_{(j)}\right) (\gamma_{\ell+1}^2 + \frac{\gamma_{\ell+1}}{\beta}) \mathbb{E}\left[\left\|\frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^\ell)} - \bar{\mathbf{s}}^{(\ell)}\right\|^2\right] \end{aligned}$$

413 Note $\omega_{k,\ell} = \prod_{j=\ell+1}^k (1 - \Lambda_{(j)})$ Summing on both sides over $k = 0$ to $k = K_m - 1$ yields:

$$\begin{aligned}
& \sum_{k=0}^{K_m-1} \Delta^{(k+1)} \\
&= 4 \sum_{k=0}^{K_m-1} \left(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta} \right) \omega_{k,1} \mathbb{E} [\|\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}\|^2] + 2 \sum_{k=0}^{K_m-1} \left(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta} \right) \omega_{k,1} \mathbb{E} \left[\left\| \eta_{i_\ell}^{(k)} \right\|^2 \right] \\
&+ \sum_{k=0}^{K_m-1} 4 \left(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta} \right) \omega_{k,1} \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{\mathbf{s}}^{(k)} \right\|^2 \right] \\
&\leq \sum_{k=0}^{K_m-1} \frac{4 \left(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta} \right)}{\Lambda_{(k+1)}} \mathbb{E} [\|\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}\|^2] + \sum_{k=0}^{K_m-1} \frac{2 \left(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta} \right)}{\Lambda_{(k+1)}} \mathbb{E} \left[\left\| \eta_{i_\ell}^{(k)} \right\|^2 \right] \\
&+ \sum_{k=0}^{K_m-1} \frac{4 \left(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta} \right)}{\Lambda_{(k+1)}} \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{\mathbf{s}}^{(k)} \right\|^2 \right]
\end{aligned} \tag{20}$$

414 We recall (19) where we have summed on both sides from $k = 0$ to $k = K_m - 1$:

$$\begin{aligned}
& \sum_{k=0}^{K_m-1} (a_k - 2\gamma_{k+1}^2 L_V) \mathbb{E} \left[\left\| \bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)} \right\|^2 \right] \leq \mathbb{E} \left[V(\hat{\mathbf{s}}^{(0)}) - V(\hat{\mathbf{s}}^{(K)}) \right] \\
&+ \sum_{k=0}^{K_m-1} \gamma_{k+1} \left(\frac{1}{2\beta} \left(1 - \frac{1}{n} \right) + 2\gamma_{k+1} L_V \right) \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{\mathbf{s}}^{(k)} \right\|^2 \right] \\
&+ \sum_{k=0}^{K_m-1} \gamma_{k+1} \left(\gamma_{k+1} L_V + \frac{1}{2n} \right) \mathbb{E} \left[\left\| \eta_{i_k}^{(k)} \right\|^2 \right] \\
&+ \sum_{k=0}^{K_m-1} \frac{\gamma_{k+1}^2 L_V L_s^2}{n^2} \Delta^{(k)}
\end{aligned} \tag{21}$$

415 Plugging (20) into (21) results in:

$$\begin{aligned}
& \sum_{k=0}^{K_m-1} \tilde{\alpha}_k \mathbb{E} \left[\left\| \bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)} \right\|^2 \right] + \sum_{k=0}^{K_m-1} \tilde{\beta}_k \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(\tau_i^k)} - \bar{\mathbf{s}}^{(k)} \right\|^2 \right] \\
&\leq \mathbb{E} \left[V(\hat{\mathbf{s}}^{(0)}) - V(\hat{\mathbf{s}}^{(K)}) \right] + \sum_{k=0}^{K_m-1} \tilde{\Gamma}_k \mathbb{E} \left[\left\| \eta_{i_k}^{(k)} \right\|^2 \right]
\end{aligned}$$

416 where

$$\begin{aligned}
\tilde{\alpha}_k &= a_k - 2\gamma_{k+1}^2 L_V - \frac{\gamma_{k+1}^2 L_V L_s^2}{n^2} \frac{4 \left(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta} \right)}{\Lambda_{(k+1)}} \\
\tilde{\beta}_k &= \gamma_{k+1} \left(\frac{1}{2\beta} \left(1 - \frac{1}{n} \right) + 2\gamma_{k+1} L_V \right) - \frac{\gamma_{k+1}^2 L_V L_s^2}{n^2} \frac{4 \left(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta} \right)}{\Lambda_{(k+1)}} \\
\tilde{\Gamma}_k &= \gamma_{k+1} \left(\gamma_{k+1} L_V + \frac{1}{2n} \right) + \frac{\gamma_{k+1}^2 L_V L_s^2}{n^2} \frac{2 \left(\gamma_{k+1}^2 + \frac{\gamma_{k+1}}{\beta} \right)}{\Lambda_{(k+1)}}
\end{aligned}$$

417 and

$$\begin{aligned}
a_k &= \gamma_{k+1} \left(v_{\min} - v_{\max}^2 \frac{\beta(n-1)+1}{2n} \right) \\
\Lambda_{(k+1)} &= \frac{1}{n} - \gamma_{k+1}\beta - \frac{2\gamma_{k+1}L_s^2}{n^2}(\gamma_{k+1} + \frac{1}{\beta}) \\
c_1 &= v_{\min}^{-1}, \alpha = \max\{8, 1 + 6v_{\min}\}, \bar{L} = \max\{L_s, L_V\}, \gamma_{k+1} = \frac{1}{k\alpha c_1 \bar{L}}, \beta = \frac{c_1 \bar{L}}{n}
\end{aligned}$$

418 When, for any $k > 0$, $\tilde{\alpha}_k \geq 0$, we have by Lemma 2 that:

$$\sum_{k=0}^{K_m} \tilde{\alpha}_k \mathbb{E} \left[\left\| \nabla V(\hat{\mathbf{s}}^{(k)}) \right\|^2 \right] \leq v_{\max}^2 \sum_{k=0}^{K_m} \tilde{\alpha}_k \mathbb{E} \left[\left\| \bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)} \right\|^2 \right]$$

419 which yields an upper bound of the gradient of the Lyapunov function V along the path of the
420 iSAEM update and concludes the proof of the Theorem. \square

421 C Proofs of Auxiliary Lemmas

422 C.1 Proof of Lemma 4 and Lemma 5

423 **Lemma.** For any $k \geq 0$ and consider the vrTTEM update in (2) with $\rho_k = \rho$, it holds for all $k > 0$

$$\begin{aligned}
\mathbb{E} \left[\left\| \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)} \right\|^2 \right] &\leq 2\rho^2 \mathbb{E}[\left\| \hat{\mathbf{s}}^{(k)} - \bar{\mathbf{s}}^{(k)} \right\|^2] + 2\rho^2 L_s^2 \mathbb{E}[\left\| \hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))} \right\|^2] \\
&\quad + 2(1-\rho)^2 \mathbb{E}[\left\| \hat{\mathbf{s}}^{(\ell(k))} - \tilde{S}^{(k)} \right\|^2] + 2\rho^2 \mathbb{E}[\left\| \eta_{i_k}^{(k+1)} \right\|^2]
\end{aligned}$$

424 where we recall that $\ell(k)$ is the first iteration number in the epoch that iteration k is in.

425 **Proof** Beforehand, we provide a rewriting of the quantity $\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}$ that will be useful through-
426 out this proof:

$$\begin{aligned}
\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} &= -\gamma_{k+1}(\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)}) = -\gamma_{k+1}(\hat{\mathbf{s}}^{(k)} - (1-\rho)\tilde{S}^{(k)} - \rho\mathcal{S}^{(k+1)}) \\
&= -\gamma_{k+1} \left((1-\rho) \left[\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)} \right] + \rho \left[\hat{\mathbf{s}}^{(k)} - \mathcal{S}^{(k+1)} \right] \right)
\end{aligned} \tag{22}$$

427 We observe, using the identity (22), that

$$\mathbb{E}[\left\| \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)} \right\|^2] \leq 2\rho^2 \mathbb{E}[\left\| \hat{\mathbf{s}}^{(k)} - \bar{\mathbf{s}}^{(k)} \right\|^2] + 2\rho^2 \mathbb{E}[\left\| \bar{\mathbf{s}}^{(k)} - \mathcal{S}^{(k+1)} \right\|^2] + 2(1-\rho)^2 \mathbb{E}[\left\| \hat{\mathbf{s}}^{(\ell(k))} - \tilde{S}^{(k)} \right\|^2] \tag{23}$$

428 For the latter term, we obtain its upper bound as

$$\begin{aligned}
\mathbb{E}[\left\| \bar{\mathbf{s}}^{(k)} - \mathcal{S}^{(k+1)} \right\|^2] &= \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n (\bar{\mathbf{s}}_i^{(k)} - \tilde{S}_i^{\ell(k)}) - (\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{\ell(k)}) \right\|^2 \right] \\
&\stackrel{(a)}{\leq} \mathbb{E}[\left\| \bar{\mathbf{s}}_{i_k}^{(k)} - \bar{\mathbf{s}}_{i_k}^{\ell(k)} \right\|^2] + \mathbb{E}[\left\| \eta_{i_k}^{(k+1)} \right\|^2] \stackrel{(b)}{\leq} L_s^2 \mathbb{E}[\left\| \hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))} \right\|^2] + \mathbb{E}[\left\| \eta_{i_k}^{(k+1)} \right\|^2]
\end{aligned}$$

429 where (a) uses the variance inequality and (b) uses Lemma 1. Substituting into (23) proves the
430 lemma. \square

431 **Lemma.** For any $k \geq 0$ and consider the fitTEM update in (3) with $\rho_k = \rho$, it holds for all $k > 0$

$$\begin{aligned}
\mathbb{E} \left[\left\| \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)} \right\|^2 \right] &\leq 2\rho^2 \mathbb{E}[\left\| \hat{\mathbf{s}}^{(k)} - \bar{\mathbf{s}}^{(k)} \right\|^2] + 2\rho^2 \frac{L_s^2}{n} \sum_{i=1}^n \mathbb{E}[\left\| \hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(i_k)} \right\|^2] \\
&\quad + 2(1-\rho)^2 \mathbb{E}[\left\| \hat{\mathbf{s}}^{(\ell(k))} - \tilde{S}^{(k)} \right\|^2] + 2\rho^2 \mathbb{E}[\left\| \eta_{i_k}^{(k+1)} \right\|^2]
\end{aligned}$$

432 **Proof** Beforehand, we provide a rewriting of the quantity $\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}$ that will be useful through-
 433 out this proof:

$$\begin{aligned}
 \hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} &= -\gamma_{k+1}(\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k+1)}) \\
 &= -\gamma_{k+1}(\hat{\mathbf{s}}^{(k)} - (1 - \rho)\tilde{\mathbf{S}}^{(k)} - \rho\mathbf{S}^{(k+1)}) \\
 &= -\gamma_{k+1}\left((1 - \rho)\left[\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k)}\right] + \rho\left[\hat{\mathbf{s}}^{(k)} - \mathbf{S}^{(k+1)}\right]\right) \\
 &= -\gamma_{k+1}\left((1 - \rho)\left[\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k)}\right] + \rho\left[\hat{\mathbf{s}}^{(k)} - \bar{\mathbf{S}}^{(k)} - (\tilde{\mathbf{S}}_{i_k}^{(k)} - \tilde{\mathbf{S}}_{i_k}^{(t_{i_k}^k)})\right]\right)
 \end{aligned} \tag{24}$$

434 We observe, using the identity (24), that

$$\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k+1)}\|^2] \leq 2\rho^2\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \bar{\mathbf{S}}^{(k)}\|^2] + 2\rho^2\mathbb{E}[\|\bar{\mathbf{S}}^{(k)} - \mathbf{S}^{(k+1)}\|^2] + 2(1 - \rho)^2\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k)}\|^2] \tag{25}$$

435 For the latter term, we obtain its upper bound as

$$\begin{aligned}
 \mathbb{E}[\|\bar{\mathbf{S}}^{(k)} - \mathbf{S}^{(k+1)}\|^2] &= \mathbb{E}\left[\left\|\frac{1}{n}\sum_{i=1}^n(\bar{\mathbf{s}}_i^{(k)} - \bar{\mathbf{S}}_i^{(k)}) - (\tilde{\mathbf{S}}_{i_k}^{(k)} - \tilde{\mathbf{S}}_{i_k}^{(t_{i_k}^k)})\right\|^2\right] \\
 &\stackrel{(a)}{\leq} \mathbb{E}[\|\bar{\mathbf{s}}_{i_k}^{(k)} - \bar{\mathbf{s}}_{i_k}^{(t_{i_k}^k)}\|^2] + \mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2]
 \end{aligned}$$

436 where (a) uses the variance inequality. We can further bound the last expectation using Lemma 1:

$$\mathbb{E}[\|\bar{\mathbf{s}}_{i_k}^{(k)} - \bar{\mathbf{s}}_{i_k}^{(t_{i_k}^k)}\|^2] = \frac{1}{n}\sum_{i=1}^n\mathbb{E}[\|\bar{\mathbf{s}}_i^{(k)} - \bar{\mathbf{s}}_i^{(t_i^k)}\|^2] \stackrel{(a)}{\leq} \frac{L_s^2}{n}\sum_{i=1}^n\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2]$$

437 Substituting into (25) proves the lemma. \square

438 C.2 Proof of Lemma 6

439 **Lemma.** Consider a decreasing stepsize $\gamma_k \in (0, 1)$ and a constant ρ , then the following inequality
 440 holds:

$$\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k)}\|^2] \leq \frac{\rho}{1 - \rho}\sum_{\ell=0}^k(1 - \gamma_\ell)^2(\mathbf{S}^{(\ell)} - \tilde{\mathbf{S}}^{(\ell)})$$

441 where $\mathbf{S}^{(k)}$ is defined either by (3) (fiTTEM) or (2) (vrTTEM)

442 **Proof** We begin by writing the two-timescale update:

$$\begin{aligned}
 \tilde{\mathbf{S}}^{(k+1)} &= \tilde{\mathbf{S}}^{(k)} + \rho(\mathbf{S}^{(k+1)} - \tilde{\mathbf{S}}^{(k)}) \\
 \hat{\mathbf{s}}^{(k+1)} &= \hat{\mathbf{s}}^{(k)} + \gamma_{k+1}(\tilde{\mathbf{S}}^{(k+1)} - \hat{\mathbf{s}}^{(k)})
 \end{aligned} \tag{26}$$

443 where $\mathbf{S}^{(k+1)} = \frac{1}{n}\sum_{i=1}^n\tilde{\mathbf{S}}_i^{(t_i^k)} + (\tilde{\mathbf{S}}_{i_k}^{(k)} - \tilde{\mathbf{S}}_{i_k}^{(t_{i_k}^k)})$ according to (3). Denote $\delta^{(k+1)} = \hat{\mathbf{s}}^{(k+1)} - \tilde{\mathbf{S}}^{(k+1)}$.
 444 Then from (26), doing the subtraction of both equations yields:

$$\delta^{(k+1)} = (1 - \gamma_{k+1})\delta^{(k)} + \frac{\rho}{1 - \rho}(1 - \gamma_{k+1})(\mathbf{S}^{(k+1)} - \tilde{\mathbf{S}}^{(k+1)})$$

445 Using the telescoping sum and noting that $\delta^{(0)} = 0$, we have

$$\delta^{(k+1)} \leq \frac{\rho}{1 - \rho}\sum_{\ell=0}^k(1 - \gamma_{\ell+1})^2(\mathbf{S}^{(\ell+1)} - \tilde{\mathbf{S}}^{(\ell+1)})$$

446 \square

447 **C.3 Additional Intermediary Result**

448 **Lemma 8.** *At iteration $k + 1$, the drift term of update (3), with $\rho_{k+1} = \rho$, is equivalent to the*
 449 *following :*

$$\begin{aligned} \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)} &= \rho(\hat{\mathbf{s}}^{(k)} - \bar{\mathbf{s}}^{(k)}) + \rho\eta_{i_k}^{(k+1)} + \rho \left[(\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}) - \mathbb{E}[\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}] \right] \\ &\quad + (1 - \rho) \left(\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)} \right) \end{aligned}$$

450 *where we recall that $\eta_{i_k}^{(k+1)}$, defined in (12), which is the gap between the MC approximation and*
 451 *the expected statistics.*

452 **Proof** Using the fitTEM update $\tilde{S}^{(k+1)} = (1 - \rho)\tilde{S}^{(k)} + \rho\mathcal{S}^{(k+1)}$ where $\mathcal{S}^{(k+1)} = \bar{\mathcal{S}}^{(k)} + (\tilde{S}_{i_k}^{(k)} -$
 453 $\tilde{S}_{i_k}^{(t_{i_k}^k)})$ leads to the following decomposition:

$$\begin{aligned} &\tilde{S}^{(k+1)} - \hat{\mathbf{s}}^{(k)} \\ &= (1 - \rho)\tilde{S}^{(k)} + \rho \left(\bar{\mathcal{S}}^{(k)} + (\tilde{S}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}) \right) - \hat{\mathbf{s}}^{(k)} + \rho\bar{\mathbf{s}}^{(k)} - \rho\bar{\mathbf{s}}^{(k)} \\ &= \rho(\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}) + \rho(\tilde{S}_{i_k}^{(k)} - \bar{\mathbf{s}}_{i_k}^{(k)}) + (1 - \rho) \left(\tilde{S}^{(k)} - \hat{\mathbf{s}}^{(k)} \right) + \rho \left(\bar{\mathcal{S}}^{(k)} - \bar{\mathbf{s}}^{(k)} + (\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}) \right) \\ &= \rho(\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}) + \rho\eta_{i_k}^{(k+1)} - \rho \left[(\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}) - \mathbb{E}[\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}] \right] \\ &\quad + (1 - \rho) \left(\tilde{S}^{(k)} - \hat{\mathbf{s}}^{(k)} \right) \end{aligned}$$

454 *where we observe that $\mathbb{E}[\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}] = \bar{\mathbf{s}}^{(k)} - \bar{\mathcal{S}}^{(k)}$ and which concludes the proof.*

455 *Important Note:* Note that $\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}$ is not equal to $\eta_{i_k}^{(k+1)}$, defined in (12), which is the gap
 456 *between the MC approximation and the expected statistics. Indeed $\tilde{S}_{i_k}^{(t_{i_k}^k)}$ is not computed under the*
 457 *same model as $\bar{\mathbf{s}}_{i_k}^{(k)}$. \square*

458 D Proof of Theorem 2

459 **Theorem.** Assume A1-A5. Consider the vrTTEM sequence $\{\hat{\mathbf{s}}^{(k)}\}_{k>0} \in \mathcal{S}$ for any $k \leq K_m$ where
 460 K_m is a positive integer. Let $\{\gamma_{k+1} = 1/(k^a \bar{L})\}_{k>0}$, where $a \in (0, 1)$, be a sequence of stepsizes,
 461 $\bar{L} = \max\{L_s, L_V\}$, $\rho = \mu/(c_1 \bar{L} n^{2/3})$, $m = nc_1^2/(2\mu^2 + \mu c_1^2)$ and a constant $\mu \in (0, 1)$. Then:

$$\mathbb{E}[\|\nabla V(\hat{\mathbf{s}}^{(K)})\|^2] \leq \frac{2n^{2/3}\bar{L}}{\mu P_m v_{\min}^2 v_{\max}^2} \left(\mathbb{E}[\Delta V] + \sum_{k=0}^{K_m-1} \tilde{\eta}^{(k+1)} + \chi^{(k+1)} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \right).$$

462 **Proof** Using the smoothness of V and update (2), we obtain:

$$\begin{aligned} V(\hat{\mathbf{s}}^{(k+1)}) &\leq V(\hat{\mathbf{s}}^{(k)}) + \langle \hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle + \frac{L_V}{2} \|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2 \\ &\leq V(\hat{\mathbf{s}}^{(k)}) - \gamma_{k+1} \langle \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)} | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle + \frac{\gamma_{k+1}^2 L_V}{2} \|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)}\|^2 \end{aligned} \quad (27)$$

463 Denote $H_{k+1} := \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)}$ the drift term of the fitTEM update in (7) and $\mathbf{h}_k = \hat{\mathbf{s}}^{(k)} - \bar{\mathbf{s}}^{(k)}$.
 464 Taking expectations on both sides show that

$$\begin{aligned} &\mathbb{E}[V(\hat{\mathbf{s}}^{(k+1)})] \\ &\stackrel{(a)}{\leq} \mathbb{E}[V(\hat{\mathbf{s}}^{(k)})] - \gamma_{k+1}(1-\rho) \mathbb{E}[\langle \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)} | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle] - \gamma_{k+1}\rho \mathbb{E}[\langle \hat{\mathbf{s}}^{(k)} - \mathcal{S}^{(k+1)} | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle] \\ &\quad + \frac{\gamma_{k+1}^2 L_V}{2} \mathbb{E}[\|H_{k+1}\|^2] \\ &\stackrel{(b)}{\leq} \mathbb{E}[V(\hat{\mathbf{s}}^{(k)})] - \gamma_{k+1}\rho \mathbb{E}[\langle \mathbf{h}_k | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle] - \gamma_{k+1}(1-\rho) \mathbb{E}[\langle \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)} | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle] \\ &\quad - \gamma_{k+1}\rho \mathbb{E}[\langle \eta_{i_k}^{(k+1)} | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle] + \frac{\gamma_{k+1}^2 L_V}{2} \mathbb{E}[\|H_{k+1}\|^2] \\ &\stackrel{(c)}{\leq} \mathbb{E}[V(\hat{\mathbf{s}}^{(k)})] - (\gamma_{k+1}\rho v_{\min} + \gamma_{k+1}v_{\max}^2) \mathbb{E}[\|\mathbf{h}_k\|^2] + \frac{\gamma_{k+1}^2 L_V}{2} \mathbb{E}[\|H_{k+1}\|^2] \\ &\quad - \gamma_{k+1}\rho \mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2] - \gamma_{k+1}(1-\rho) \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \end{aligned} \quad (28)$$

465 where we have used (22) in (a) and $\mathbb{E}[\mathcal{S}^{(k+1)}] = \bar{\mathbf{s}}^{(k)} + \mathbb{E}[\eta_{i_k}^{(k+1)}]$ in (b), the growth condition in
 466 Lemma 2 and the Young's inequality with the constant equal to 1 in (c).

467 Furthermore, for $k+1 \leq \ell(k) + m$ (i.e., $k+1$ is in the same epoch as k), we have

$$\begin{aligned} &\mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2] = \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} + \hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2] \\ &= \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2 + \|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2 + 2\langle \hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))} | \hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} \rangle] \\ &= \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2 + \gamma_{k+1}^2 \|H_{k+1}\|^2 \\ &\quad - 2\gamma_{k+1} \langle \hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))} | \rho(\mathbf{h}_k - \eta_{i_k}^{(k+1)}) + (1-\rho)(\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}) \rangle] \\ &\leq \mathbb{E}[(1 + \gamma_{k+1}\beta) \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2 + \gamma_{k+1}^2 \|H_{k+1}\|^2 + \frac{\gamma_{k+1}\rho}{\beta} \|\mathbf{h}_k\|^2 \\ &\quad + \frac{\gamma_{k+1}\rho}{\beta} \|\eta_{i_k}^{(k+1)}\|^2 + \frac{\gamma_{k+1}(1-\rho)}{\beta} \|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2], \end{aligned}$$

468 where we first used (22) and the last inequality is due to the Young's inequality.

469 Consider the following sequence

$$R_k := \mathbb{E}[V(\hat{\mathbf{s}}^{(k)}) + b_k \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2]$$

where $b_k := \bar{b}_{k \bmod m}$ is a periodic sequence where:

$$\bar{b}_i = \bar{b}_{i+1}(1 + \gamma_{k+1}\beta + 2\gamma_{k+1}^2\rho^2 L_s^2) + \gamma_{k+1}^2\rho^2 L_V L_s^2, \quad i = 0, 1, \dots, m-1 \quad \text{with } \bar{b}_m = 0.$$

Note that \bar{b}_i is decreasing with i and this implies

$$\bar{b}_i \leq \bar{b}_0 = \gamma_{k+1}^2\rho^2 L_V L_s^2 \frac{(1 + \gamma_{k+1}\beta + 2\gamma_{k+1}^2\rho^2 L_s^2)^m - 1}{\gamma_{k+1}\beta + 2\gamma_{k+1}^2\rho^2 L_s^2}, \quad i = 1, 2, \dots, m.$$

For $k+1 \leq \ell(k) + m$, we have the following inequality

$$\begin{aligned} R_{k+1} &\leq \mathbb{E} \left[V(\hat{\mathbf{s}}^{(k)}) - (\gamma_{k+1}\rho v_{\min} + \gamma_{k+1}v_{\max}^2) \|\mathbf{h}_k\|^2 + \frac{\gamma_{k+1}^2 L_V}{2} \|\mathbf{H}_{k+1}\|^2 \right] \\ &\quad + \gamma_{k+1} \mathbb{E} \left[\rho \left\| \eta_{i_k}^{(k+1)} \right\|^2 - (1-\rho) \|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2 \right] \\ &\quad + b_{k+1} \mathbb{E} \left[(1 + \gamma_{k+1}\beta) \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2 + \gamma_{k+1}^2 \|\mathbf{H}_{k+1}\|^2 + \frac{\gamma_{k+1}\rho}{\beta} \|\mathbf{h}_k\|^2 \right] \\ &\quad + b_{k+1} \mathbb{E} \left[\frac{\gamma_{k+1}\rho}{\beta} \left\| \eta_{i_k}^{(k+1)} \right\|^2 + \frac{\gamma_{k+1}(1-\rho)}{\beta} \|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2 \right] \end{aligned}$$

And using Lemma 4 we obtain:

$$\begin{aligned} R_{k+1} &\leq \mathbb{E} \left[V(\hat{\mathbf{s}}^{(k)}) - (\gamma_{k+1}\rho v_{\min} + \gamma_{k+1}v_{\max}^2 - \gamma_{k+1}^2\rho^2 L_V) \|\mathbf{h}_k\|^2 + \gamma_{k+1}^2\rho^2 L_V L_s^2 \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2 \right] \\ &\quad + b_{k+1} \mathbb{E} \left[(1 + \gamma_{k+1}\beta + 2\gamma_{k+1}^2\rho^2 L_s^2) \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2 + \left(\frac{\gamma_{k+1}\rho}{\beta} + 2\gamma_{k+1}^2\rho^2 \right) \|\mathbf{h}_k\|^2 \right] \\ &\quad + \gamma_{k+1} \mathbb{E} \left[(\rho + \rho^2 \gamma_{k+1} L_V) \left\| \eta_{i_k}^{(k+1)} \right\|^2 - (1-\rho - (1-\rho)^2 \gamma_{k+1} L_V) \|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2 \right] \\ &\quad + b_{k+1} \mathbb{E} \left[\left(\frac{\gamma_{k+1}\rho}{\beta} + 2\gamma_{k+1}^2\rho^2 \right) \left\| \eta_{i_k}^{(k+1)} \right\|^2 + \left(\frac{\gamma_{k+1}(1-\rho)}{\beta} + 2\gamma_{k+1}^2(1-\rho)^2 \right) \|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2 \right] \end{aligned}$$

Rearranging the terms yields:

$$\begin{aligned} R_{k+1} &\leq \mathbb{E}[V(\hat{\mathbf{s}}^{(k)})] - \gamma_{k+1}(\rho v_{\min} + v_{\max}^2 - \gamma_{k+1}\rho^2 L_V - b_{k+1}(\frac{\rho}{\beta} + 2\gamma_{k+1}\rho^2)) \mathbb{E}[\|\mathbf{h}_k\|^2] \\ &\quad + \underbrace{\left(b_{k+1}(1 + \gamma\beta + 2\gamma^2\rho^2 L_s^2) + \gamma^2\rho^2 L_V L_s^2 \right)}_{=b_k \text{ since } k+1 \leq \ell(k) + m} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(\ell(k))}\|^2] + \tilde{\eta}^{(k+1)} + \tilde{\chi}^{(k+1)} \end{aligned}$$

where

$$\begin{aligned} \tilde{\eta}^{(k+1)} &= \left(\gamma_{k+1}(\rho + \rho^2 \gamma_{k+1} L_V) + b_{k+1}(\frac{\gamma_{k+1}\rho}{\beta} + 2\gamma_{k+1}^2\rho^2) \right) \mathbb{E} \left[\left\| \eta_{i_k}^{(k+1)} \right\|^2 \right] \\ \chi^{(k+1)} &= \left(b_{k+1}(\frac{\gamma_{k+1}(1-\rho)}{\beta} + 2\gamma_{k+1}^2(1-\rho)^2) - \gamma_{k+1}(1-\rho - (1-\rho)^2 \gamma_{k+1} L_V) \right) \\ \tilde{\chi}^{(k+1)} &= \chi^{(k+1)} \mathbb{E} \left[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2 \right] \end{aligned}$$

This leads, using Lemma 2, that for any γ_{k+1} , ρ and β such that $\rho v_{\min} + v_{\max}^2 - \gamma_{k+1}\rho^2 L_V - b_{k+1}(\frac{\rho}{\beta} + 2\gamma_{k+1}\rho^2) > 0$,

$$\begin{aligned} v_{\max}^2 \mathbb{E}[\|\nabla V(\hat{\mathbf{s}}^{(k)})\|^2] &\leq \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \bar{\mathbf{s}}^{(k)}\|^2] \leq \frac{R_k - R_{k+1}}{\gamma_{k+1}(\rho v_{\min} + v_{\max}^2 - \gamma_{k+1}\rho^2 L_V - b_{k+1}(\frac{\rho}{\beta} + 2\gamma_{k+1}\rho^2))} \\ &\quad + \frac{\tilde{\eta}^{(k+1)} + \tilde{\chi}^{(k+1)}}{\gamma_{k+1}(\rho v_{\min} + v_{\max}^2 - \gamma_{k+1}\rho^2 L_V - b_{k+1}(\frac{\rho}{\beta} + 2\gamma_{k+1}\rho^2))} \end{aligned}$$

We first remark that

$$\begin{aligned} &\gamma_{k+1}(\rho v_{\min} + v_{\max}^2 - \gamma_{k+1}\rho^2 L_V - b_{k+1}(\frac{\rho}{\beta} + 2\gamma_{k+1}\rho^2)) \\ &\geq \frac{\gamma_{k+1}\rho}{c_1} (1 - \gamma_{k+1}c_1\rho L_V - b_{k+1}(\frac{c_1}{\beta} + 2\gamma_{k+1}\rho c_1)) \end{aligned}$$

479 where $c_1 = v_{\min}^{-1}$. By setting $\bar{L} = \max\{L_s, L_V\}$, $\beta = \frac{c_1 \bar{L}}{n^{1/3}}$, $\rho = \frac{\mu}{c_1 \bar{L} n^{2/3}}$, $m = \frac{nc_1^2}{2\mu^2 + \mu c_1^2}$ and
 480 $\{\gamma_{k+1}\}$ any sequence of decreasing stepsizes in $(0, 1)$, it can be shown that there exists $\mu \in (0, 1)$,
 481 such that the following lower bound holds

$$\begin{aligned}
 & 1 - \gamma_{k+1} c_1 \rho L_V - b_{k+1} \left(\frac{c_1}{\beta} + 2\gamma_{k+1} \rho c_1 \right) \\
 & \geq 1 - \frac{\mu}{n^{\frac{2}{3}}} - \bar{b}_0 \left(\frac{n^{\frac{1}{3}}}{\bar{L}} + \frac{2\mu}{\bar{L} n^{\frac{2}{3}}} \right) \\
 & \geq 1 - \frac{\mu}{n^{\frac{2}{3}}} - \frac{L_V \mu^2}{c_1^2 n^{\frac{4}{3}}} \frac{(1 + \gamma\beta + 2\gamma^2 L_s^2)^m - 1}{\gamma\beta + 2\gamma^2 L_s^2} \left(\frac{n^{\frac{1}{3}}}{\bar{L}} + \frac{2\mu}{\bar{L} n^{\frac{2}{3}}} \right) \\
 & \stackrel{(a)}{\geq} 1 - \frac{\mu}{n^{\frac{2}{3}}} - \frac{\mu}{c_1^2} (e - 1) \left(1 + \frac{2\mu}{n} \right) \geq 1 - \mu - \mu(1 + 2\mu) \frac{e - 1}{c_1^2} \stackrel{(b)}{\geq} \frac{1}{2}
 \end{aligned}$$

482 where the simplification in (a) is due to

$$\frac{\mu}{n} \leq \gamma\beta + 2\gamma^2 L_s^2 \leq \frac{\mu}{n} + \frac{2\mu^2}{c_1^2 n^{\frac{4}{3}}} \leq \frac{\mu c_1^2 + 2\mu^2}{c_1^2} \frac{1}{n} \quad \text{and} \quad (1 + \gamma\beta + 2\gamma^2 L_s^2)^m \leq e - 1.$$

483 and the required μ in (b) can be found by solving the quadratic equation.

484 Finally, these results yield:

$$v_{\max}^2 \sum_{k=0}^{K_m-1} \gamma_{k+1} \mathbb{E}[\|\nabla V(\hat{s}^{(k)})\|^2] \leq \frac{2(R_0 - R_{K_m})}{v_{\min} \rho} + 2 \sum_{k=0}^{K_m-1} \frac{\tilde{\eta}^{(k+1)} + \tilde{\chi}^{(k+1)}}{v_{\min} \rho}$$

485 Note that $R_0 = \mathbb{E}[V(\hat{s}^{(0)})]$ and if K_m is a multiple of m , then $R_{\max} = \mathbb{E}[V(\hat{s}^{(K_m)})]$. Under the latter
 486 condition, we have

$$\sum_{k=0}^{K_m-1} \gamma_{k+1} \mathbb{E}[\|\nabla V(\hat{s}^{(k)})\|^2] \leq \frac{2n^{2/3} \bar{L}}{\mu v_{\min}^2 v_{\max}^2} \mathbb{E}[V(\hat{s}^{(0)}) - V(\hat{s}^{(K_m)})] + \frac{2n^{2/3} \bar{L}}{\mu v_{\min}^2 v_{\max}^2} \sum_{k=0}^{K_m-1} [\tilde{\eta}^{(k+1)} + \tilde{\chi}^{(k+1)}]$$

487 This concludes our proof.

488 □

489 E Proof of Theorem 3

490 **Theorem.** Assume A1-A5. Consider the fitTEM sequence $\{\hat{\mathbf{s}}^{(k)}\}_{k>0} \in \mathcal{S}$ for any $k \leq K_m$ where
 491 K_m be a positive integer. Let $\{\gamma_{k+1} = 1/(k^a \alpha c_1 \bar{L})\}_{k>0}$, where $a \in (0, 1)$, be a sequence of
 492 positive stepsizes, $\alpha = \max\{2, 1 + 2v_{\min}\}$, $\bar{L} = \max\{L_s, L_V\}$, $\beta = 1/(\alpha n)$, $\rho = 1/(\alpha c_1 \bar{L} n^{2/3})$
 493 and $c_1(k\alpha - 1) \geq c_1(\alpha - 1) \geq 2$, $\alpha \geq 2$. Then:

$$\mathbb{E}[\|\nabla V(\hat{\mathbf{s}}^{(K)})\|^2] \leq \frac{4\alpha \bar{L} n^{2/3}}{P_m v_{\min}^2 v_{\max}^2} \left(\mathbb{E}[\Delta V] + \sum_{k=0}^{K_m-1} \Xi^{(k+1)} + \Gamma^{(k+1)} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \right).$$

494 **Proof** Using the smoothness of V and update (3), we obtain:

$$\begin{aligned} V(\hat{\mathbf{s}}^{(k+1)}) &\leq V(\hat{\mathbf{s}}^{(k)}) + \langle \hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle + \frac{L_V}{2} \|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2 \\ &\leq V(\hat{\mathbf{s}}^{(k)}) - \gamma_{k+1} \langle \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)} | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle + \frac{\gamma_{k+1}^2 L_V}{2} \|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)}\|^2 \end{aligned} \quad (29)$$

495 Denote $H_{k+1} := \hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k+1)}$ the drift term of the fitTEM update in (7) and $\mathbf{h}_k = \hat{\mathbf{s}}^{(k)} - \bar{\mathbf{s}}^{(k)}$.
 496 Using Lemma 8 and the additional following identity:

$$\mathbb{E} \left[(\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}) - \mathbb{E}[\bar{\mathbf{s}}_{i_k}^{(k)} - \tilde{S}_{i_k}^{(t_{i_k}^k)}] \right] = 0 \quad (30)$$

497 we have:

$$\begin{aligned} &\mathbb{E}[V(\hat{\mathbf{s}}^{(k+1)})] \\ &\leq \mathbb{E}[V(\hat{\mathbf{s}}^{(k)})] - \gamma_{k+1} \rho \mathbb{E}[\langle \mathbf{h}_k | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle] - \gamma_{k+1} \mathbb{E} \left[\langle \rho \mathbb{E}[\eta_{i_k}^{(k+1)} | \mathcal{F}_k] + (1 - \rho) \mathbb{E}[\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}] | \nabla V(\hat{\mathbf{s}}^{(k)}) \rangle \right] \\ &\quad + \frac{\gamma_{k+1}^2 L_V}{2} \|\mathbf{H}_{k+1}\|^2 \\ &\stackrel{(a)}{\leq} -v_{\min} \gamma_{k+1} \rho \mathbb{E}[\|\mathbf{h}_k\|^2] - \gamma_{k+1} \mathbb{E} \left[\|\nabla V(\hat{\mathbf{s}}^{(k)})\|^2 \right] - \frac{\gamma_{k+1} \rho^2}{2} \xi^{(k+1)} - \frac{\gamma_{k+1} (1 - \rho)^2}{2} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \\ &\quad + \frac{\gamma_{k+1}^2 L_V}{2} \|\mathbf{H}_{k+1}\|^2 \\ &\stackrel{(b)}{\leq} - (v_{\min} \gamma_{k+1} \rho + \gamma_{k+1} v_{\max}^2) \mathbb{E}[\|\mathbf{h}_k\|^2] - \frac{\gamma_{k+1} \rho^2}{2} \xi^{(k+1)} - \frac{\gamma_{k+1} (1 - \rho)^2}{2} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \\ &\quad + \frac{\gamma_{k+1}^2 L_V}{2} \|\mathbf{H}_{k+1}\|^2 \end{aligned}$$

498 where $\xi^{(k+1)} = \mathbb{E}[\|\mathbb{E}[\eta_{i_k}^{(k+1)} | \mathcal{F}_k]\|^2]$. **Bounding** $\mathbb{E}[\|\mathbf{H}_{k+1}\|^2]$ Using Lemma 5, we obtain:

$$\begin{aligned} &\gamma_{k+1} (v_{\min} \rho + v_{\max}^2 - \gamma_{k+1} \rho^2 L_V) \mathbb{E}[\|\mathbf{h}_k\|^2] \\ &\leq \mathbb{E} \left[V(\hat{\mathbf{s}}^{(k)}) - V(\hat{\mathbf{s}}^{(k+1)}) \right] + \tilde{\xi}^{(k+1)} + \left((1 - \rho)^2 \gamma_{k+1}^2 L_V - \frac{\gamma_{k+1} (1 - \rho)^2}{2} \right) \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \\ &\quad - \frac{\gamma_{k+1}^2 L_V \rho^2 L_s^2}{n} \sum_{i=1}^n \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2] \end{aligned} \quad (31)$$

499 where $\tilde{\xi}^{(k+1)} = \gamma_{k+1}^2 \rho^2 L_V \mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2] - \frac{\gamma_{k+1} \rho^2}{2} \xi^{(k+1)}$. Next, we observe that

$$\frac{1}{n} \sum_{i=1}^n \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(t_i^{k+1})}\|^2] = \frac{1}{n} \sum_{i=1}^n \left(\frac{1}{n} \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2] + \frac{n-1}{n} \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2] \right) \quad (32)$$

500 where the equality holds as i_k and j_k are drawn independently. Next,

$$\begin{aligned} & \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2] \\ &= \mathbb{E}\left[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2 + \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2 + 2\langle \hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} \mid \hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)} \rangle\right] \end{aligned}$$

501 Note that $\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} = -\gamma_{k+1}(\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k+1)}) = -\gamma_{k+1}\mathbf{H}_{k+1}$ and that in expectation we recall
 502 that $\mathbb{E}[\mathbf{H}_{k+1}|\mathcal{F}_k] = \rho\mathbf{h}_k + \rho\mathbb{E}[\eta_{i_k}^{(k+1)}|\mathcal{F}_k] + (1-\rho)\mathbb{E}[\tilde{\mathbf{S}}^{(k)} - \hat{\mathbf{s}}^{(k)}]$ where $\mathbf{h}_k = \hat{\mathbf{s}}^{(k)} - \bar{\mathbf{s}}^{(k)}$. Thus,
 503 for any $\beta > 0$, it holds

$$\begin{aligned} & \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2] \\ &= \mathbb{E}\left[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2 + \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2 + 2\langle \hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} \mid \hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)} \rangle\right] \\ &\leq \mathbb{E}\left[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2 + (1 + \gamma_{k+1}\beta)\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\|\mathbf{h}_k\|^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2] \right. \\ &\quad \left. + \frac{\gamma_{k+1}(1-\rho)^2}{\beta}\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k)}\|^2]\right] \end{aligned}$$

504 where the last inequality is due to the Young's inequality. Plugging this into (32) yields:

$$\begin{aligned} & \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2] \\ &= \mathbb{E}\left[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2 + \|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2 + 2\langle \hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)} \mid \hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)} \rangle\right] \\ &\leq \mathbb{E}\left[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2 + (1 + \gamma_{k+1}\beta)\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\|\mathbf{h}_k\|^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2] \right. \\ &\quad \left. + \frac{\gamma_{k+1}(1-\rho)^2}{\beta}\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k)}\|^2]\right] \end{aligned}$$

505 Subsequently, we have

$$\begin{aligned} & \frac{1}{n} \sum_{i=1}^n \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(t_i^{k+1})}\|^2] \\ &\leq \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2] + \frac{n-1}{n^2} \sum_{i=1}^n \mathbb{E}\left[\left(1 + \gamma_{k+1}\beta\right)\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\|\mathbf{h}_k\|^2 \right. \\ &\quad \left. + \frac{\gamma_{k+1}\rho^2}{\beta}\mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2] + \frac{\gamma_{k+1}(1-\rho)^2}{\beta}\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k)}\|^2]\right] \end{aligned}$$

506 We now use Lemma 5 on $\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(k)}\|^2 = \gamma_{k+1}^2\|\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k+1)}\|^2$ and obtain:

$$\begin{aligned} & \frac{1}{n} \sum_{i=1}^n \mathbb{E}[\|\hat{\mathbf{s}}^{(k+1)} - \hat{\mathbf{s}}^{(t_i^{k+1})}\|^2] \\ &\leq \left(2\gamma_{k+1}^2\rho^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right)\mathbb{E}[\|\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}\|^2] + \sum_{i=1}^n \left(\frac{\gamma_{k+1}^2\rho^2\mathbf{L}_s^2}{n} + \frac{(n-1)(1+\gamma_{k+1}\beta)}{n^2}\right)\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2] \\ &\quad + \gamma_{k+1}(1-\rho)^2\left(2\gamma_{k+1} + \frac{1}{\beta}\right)\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k)}\|^2] + \left(2\gamma_{k+1}^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right)\mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2] \\ &\leq \left(2\gamma_{k+1}^2\rho^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right)\mathbb{E}[\|\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}\|^2] + \sum_{i=1}^n \left(\frac{1 - \frac{1}{n} + \gamma_{k+1}\beta + \gamma_{k+1}^2\rho^2\mathbf{L}_s^2}{n}\right)\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2] \\ &\quad + \gamma_{k+1}(1-\rho)^2\left(2\gamma_{k+1} + \frac{1}{\beta}\right)\mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{\mathbf{S}}^{(k)}\|^2] + \left(2\gamma_{k+1}^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right)\mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2] \end{aligned}$$

507 Let us define

$$\Delta^{(k)} := \frac{1}{n} \sum_{i=1}^n \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(t_i^k)}\|^2]$$

508 From the above, we get

$$\begin{aligned} \Delta^{(k+1)} &\leq \left(1 - \frac{1}{n} + \gamma_{k+1}\beta + \gamma_{k+1}^2\rho^2 L_s^2\right) \Delta^{(k)} + \left(2\gamma_{k+1}^2\rho^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right) \mathbb{E}[\|\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}\|^2] \\ &\quad + \gamma_{k+1}(1-\rho)^2 \left(2\gamma_{k+1} + \frac{1}{\beta}\right) \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] + \gamma_{k+1} \left(2\gamma_{k+1} + \frac{\rho^2}{\beta}\right) \mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2] \end{aligned}$$

509 Setting $c_1 = v_{\min}^{-1}$, $\alpha = \max\{2, 1+2v_{\min}\}$, $\bar{L} = \max\{L_s, L_V\}$, $\gamma_{k+1} = \frac{1}{k}$, $\beta = \frac{1}{\alpha n}$, $\rho = \frac{1}{\alpha c_1 L n^{2/3}}$,
510 $c_1(k\alpha - 1) \geq c_1(\alpha - 1) \geq 2$, $\alpha \geq 2$, we observe that

$$1 - \frac{1}{n} + \gamma_{k+1}\beta + \gamma_{k+1}^2\rho^2 L_s^2 \leq 1 - \frac{1}{n} + \frac{1}{\alpha k n} + \frac{1}{\alpha^2 c_1^2 k^2 n^{\frac{4}{3}}} \leq 1 - \frac{c_1(k\alpha - 1) - 1}{k\alpha n c_1} \leq 1 - \frac{1}{k\alpha n c_1}$$

511 which shows that $1 - \frac{1}{n} + \gamma_{k+1}\beta + \gamma_{k+1}^2\rho^2 L_s^2 \in (0, 1)$ for any $k > 0$. Denote $\Lambda_{(k+1)} = \frac{1}{n} -$
512 $\gamma_{k+1}\beta - \gamma_{k+1}^2\rho^2 L_s^2$ and note that $\Delta^{(0)} = 0$, thus the telescoping sum yields:

$$\begin{aligned} \Delta^{(k+1)} &\leq \sum_{\ell=0}^k \omega_{k,\ell} \left(2\gamma_{\ell+1}^2\rho^2 + \frac{\gamma_{\ell+1}^2\rho^2}{\beta}\right) \mathbb{E}[\|\bar{\mathbf{s}}^{(\ell)} - \hat{\mathbf{s}}^{(\ell)}\|^2] \\ &\quad + \sum_{\ell=0}^k \omega_{k,\ell} \gamma_{\ell+1} (1-\rho)^2 \left(2\gamma_{\ell+1} + \frac{1}{\beta}\right) \mathbb{E}[\|\tilde{S}^{(\ell)} - \hat{\mathbf{s}}^{(\ell)}\|^2] + \sum_{\ell=0}^k \omega_{k,\ell} \gamma_{\ell+1} \tilde{\epsilon}^{(\ell+1)} \end{aligned}$$

513 where $\omega_{k,\ell} = \prod_{j=\ell+1}^k (1 - \Lambda_{(j)})$ and $\tilde{\epsilon}^{(\ell+1)} = \left(2\gamma_{k+1} + \frac{\rho^2}{\beta}\right) \mathbb{E}[\|\eta_{i_k}^{(k+1)}\|^2]$.

514 Summing on both sides over $k = 0$ to $k = K_m - 1$ yields:

$$\begin{aligned} \sum_{k=0}^{K_m-1} \Delta^{(k+1)} &\leq \sum_{k=0}^{K_m-1} \frac{2\gamma_{k+1}^2\rho^2 + \frac{\gamma_{k+1}\rho^2}{\beta}}{\Lambda_{(k+1)}} \mathbb{E}[\|\bar{\mathbf{s}}^{(k)} - \hat{\mathbf{s}}^{(k)}\|^2] \\ &\quad + \sum_{k=0}^{K_m-1} \frac{\gamma_{k+1}(1-\rho)^2 \left(2\gamma_{k+1} + \frac{1}{\beta}\right)}{\Lambda_{(k+1)}} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] + \sum_{k=0}^{K_m-1} \frac{\gamma_{k+1}}{\Lambda_{(k+1)}} \tilde{\epsilon}^{(k+1)} \end{aligned}$$

515 We recall (31) where we have summed on both sides from $k = 0$ to $k = K_m - 1$:

$$\begin{aligned} &\mathbb{E}[V(\hat{\mathbf{s}}^{(K_m)}) - V(\hat{\mathbf{s}}^{(0)})] \\ &\leq \sum_{k=0}^{K_m-1} \left\{ \gamma_{k+1}(-(v_{\min}\rho + v_{\max}^2) + \gamma_{k+1}\rho^2 L_V) \mathbb{E}[\|\mathbf{h}_k\|^2] + \gamma^2 L_V \rho^2 L_s^2 \Delta^{(k)} \right\} \\ &\quad + \sum_{k=0}^{K_m-1} \left\{ \tilde{\xi}^{(k+1)} + \left((1-\rho)^2 \gamma_{k+1}^2 L_V - \frac{\gamma_{k+1}(1-\rho)^2}{2} \right) \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \right\} \\ &\leq \sum_{k=0}^{K_m-1} \left\{ \left[-\gamma_{k+1}(v_{\min}\rho + v_{\max}^2) + \gamma_{k+1}^2\rho^2 L_V + \frac{\rho^2 \gamma_{k+1}^2 L_V L_s^2 \left(2\gamma_{k+1}^2\rho^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right)}{\Lambda_{(k+1)}} \right] \mathbb{E}[\|\mathbf{h}_k\|^2] \right\} \\ &\quad + \sum_{k=0}^{K_m-1} \Xi^{(k+1)} + \sum_{k=0}^{K_m-1} \Gamma^{(k+1)} \mathbb{E}[\|\hat{\mathbf{s}}^{(k)} - \tilde{S}^{(k)}\|^2] \end{aligned} \tag{33}$$

where

$$\Xi^{(k+1)} = \tilde{\xi}^{(k+1)} + \frac{\gamma_{k+1}^3 L_V \rho^2 L_s^2}{\Lambda_{(k+1)}} \tilde{\epsilon}^{(k+1)}$$

and

$$\Gamma^{(k+1)} = \left((1-\rho)^2 \gamma_{k+1}^2 L_V - \frac{\gamma_{k+1}(1-\rho)^2}{2} \right) + \frac{\gamma_{k+1}^3 L_V \rho^2 L_s^2 (1-\rho)^2 \left(2\gamma_{k+1} + \frac{1}{\beta}\right)}{\Lambda_{(k+1)}}$$

516 We now analyse the following quantity

$$\begin{aligned}
& -\gamma_{k+1}(v_{\min}\rho + v_{\max}^2) + \gamma_{k+1}^2\rho^2 L_V + \frac{\rho^2\gamma_{k+1}^2 L_V L_S^2 \left(2\gamma_{k+1}^2\rho^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right)}{\Lambda_{(k+1)}} \\
& = \gamma_{k+1} \left[-(v_{\min}\rho + v_{\max}^2) + \gamma_{k+1}\rho^2 L_V + \frac{\rho^2\gamma_{k+1}^2 L_V L_S^2 \left(2\gamma_{k+1}^2\rho^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right)}{\Lambda_{(k+1)}} \right]
\end{aligned} \tag{34}$$

517 Furthermore, we recall that $c_1 = v_{\min}^{-1}$, $\alpha = \max\{2, 1 + 2v_{\min}\}$, $\bar{L} = \max\{L_S, L_V\}$, $\gamma_{k+1} = \frac{1}{k}$,
518 $\beta = \frac{1}{\alpha n}$, $\rho = \frac{1}{\alpha c_1 \bar{L} n^{2/3}}$, $c_1(k\alpha - 1) \geq c_1(\alpha - 1) \geq 2$, $\alpha \geq 2$. Then,

$$\begin{aligned}
& \gamma_{k+1}\rho^2 L_V + \frac{\rho^2\gamma_{k+1}^2 L_V L_S^2 \left(2\gamma_{k+1}^2\rho^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right)}{\frac{1}{n} - \gamma_{k+1}\beta - \gamma_{k+1}^2\rho^2 L_S^2} \\
& \leq \frac{1}{k\alpha^2 c_1^2 \bar{L} n^{4/3}} + \frac{\bar{L}(k\alpha^2 c_1^2 n^{4/3})^{-1} \left(\frac{2}{k^2 \alpha^2 c_1^2 \bar{L}^2 n^{4/3}} + \frac{1}{k\alpha c_1^2 \bar{L}^2 n^{1/3}}\right)}{\frac{1}{n} - \frac{1}{k\alpha n} - \frac{1}{k^2 \alpha^2 c_1^2 n^{4/3}}} \\
& = \frac{1}{k\alpha^2 c_1^2 \bar{L} n^{4/3}} + \frac{\bar{L} \left(\frac{2}{k^2 \alpha^2 c_1^2 \bar{L}^2 n^{4/3}} + \frac{1}{k\alpha c_1^2 \bar{L}^2 n^{1/3}}\right)}{(k\alpha c_1 n^{1/3})(k\alpha - 1)c_1 - 1} \\
& \stackrel{(a)}{\leq} \frac{1}{k\alpha^2 c_1^2 \bar{L} n^{4/3}} + \frac{\frac{1}{k\alpha c_1^2 \bar{L} n^{1/3}} \left(\frac{2}{k\alpha n} + 1\right)}{2(\alpha c_1 n^{1/3}) - 1} \\
& \leq \frac{1}{k^2 \alpha c_1^2 \bar{L} n^{4/3}} + \frac{1}{4k\alpha^2 c_1^3 \bar{L} n^{2/3}} \\
& \leq \frac{3/4}{\alpha c_1^2 \bar{L} n^{2/3}}
\end{aligned} \tag{35}$$

where (a) is due to $c_1(k\alpha - 1) \geq c_1(\alpha - 1) \geq 2$ and $k\alpha c_1 n^{1/3} \geq 1$. Note also that

$$-(v_{\min}\rho + v_{\max}^2) \leq -\rho v_{\min} = -\frac{1}{\alpha c_1^2 \bar{L} n^{2/3}}$$

which yields that

$$\left[-(v_{\min}\rho + v_{\max}^2) + \gamma_{k+1}\rho^2 L_V + \frac{\rho^2\gamma_{k+1}^2 L_V L_S^2 \left(2\gamma_{k+1}^2\rho^2 + \frac{\gamma_{k+1}\rho^2}{\beta}\right)}{\Lambda_{(k+1)}} \right] \leq -\frac{1/4}{\alpha c_1^2 \bar{L} n^{2/3}}$$

519 Using the Lemma 2, we know that $v_{\max}^2 \|\nabla V(\hat{s}^{(k)})\|^2 \leq \|\hat{s}^{(k)} - \bar{s}^{(k)}\|^2$ and using (35) on (33)
520 yields:

$$\begin{aligned}
v_{\max}^2 \sum_{k=0}^{K_m-1} \gamma_{k+1} \mathbb{E}[\|\nabla V(\hat{s}^{(k)})\|^2] & \leq \frac{4\alpha \bar{L} n^{2/3}}{v_{\min}^2} [V(\hat{s}^{(0)}) - V(\hat{s}^{(K_m)})] \\
& \quad + \frac{4\alpha \bar{L} n^{2/3}}{v_{\min}^2} \sum_{k=0}^{K_m-1} \Xi^{(k+1)} + \sum_{k=0}^{K_m-1} \Gamma^{(k+1)} \mathbb{E}[\|\hat{s}^{(k)} - \tilde{S}^{(k)}\|^2]
\end{aligned}$$

521 proving the final bound on the gradient of the Lyapunov function:

$$\begin{aligned}
\sum_{k=0}^{K_m-1} \gamma_{k+1} \mathbb{E}[\|\nabla V(\hat{s}^{(k)})\|^2] & \leq \frac{4\alpha \bar{L} n^{2/3}}{v_{\min}^2 v_{\max}^2} [V(\hat{s}^{(0)}) - V(\hat{s}^{(K_m)})] \\
& \quad + \frac{4\alpha \bar{L} n^{2/3}}{v_{\min}^2 v_{\max}^2} \sum_{k=0}^{K_m-1} \Xi^{(k+1)} + \sum_{k=0}^{K_m-1} \Gamma^{(k+1)} \mathbb{E}[\|\hat{s}^{(k)} - \tilde{S}^{(k)}\|^2]
\end{aligned}$$

522 □

523 F Practical Implementations of Two-Timescale EM Methods

524 F.1 Application on GMM

525 F.1.1 Explicit Updates

526 We first recognize that the constraint set for θ is given by

$$\Theta = \Delta^M \times \mathbb{R}^M.$$

527 Using the partition of the sufficient statistics as $S(y_i, z_i) =$
 528 $(S^{(1)}(y_i, z_i)^\top, S^{(2)}(y_i, z_i)^\top, S^{(3)}(y_i, z_i)^\top)^\top \in \mathbb{R}^{M-1} \times \mathbb{R}^{M-1} \times \mathbb{R}$, the partition
 529 $\phi(\theta) = (\phi^{(1)}(\theta)^\top, \phi^{(2)}(\theta)^\top, \phi^{(3)}(\theta)^\top)^\top \in \mathbb{R}^{M-1} \times \mathbb{R}^{M-1} \times \mathbb{R}$ and the fact that
 530 $\mathbb{1}_{\{M\}}(z_i) = 1 - \sum_{m=1}^{M-1} \mathbb{1}_{\{m\}}(z_i)$, the complete data log-likelihood can be expressed as in
 531 (2) with

$$\begin{aligned} s_{i,m}^{(1)} &= \mathbb{1}_{\{m\}}(z_i), \quad \phi_m^{(1)}(\theta) = \left\{ \log(\omega_m) - \frac{\mu_m^2}{2} \right\} - \left\{ \log(1 - \sum_{j=1}^{M-1} \omega_j) - \frac{\mu_M^2}{2} \right\}, \\ s_{i,m}^{(2)} &= \mathbb{1}_{\{m\}}(z_i)y_i, \quad \phi_m^{(2)}(\theta) = \mu_m, \quad s_i^{(3)} = y_i, \quad \phi^{(3)}(\theta) = \mu_M, \end{aligned} \quad (36)$$

532 and $\psi(\theta) = -\left\{ \log(1 - \sum_{m=1}^{M-1} \omega_m) - \frac{\mu_M^2}{2\sigma^2} \right\}$. We also define for each $m \in \llbracket 1, M \rrbracket$, $j \in \llbracket 1, 3 \rrbracket$,
 533 $s_m^{(j)} = n^{-1} \sum_{i=1}^n s_{i,m}^{(j)}$. Consider the following latent sample used to compute an approximation of
 534 the conditional expected value $\mathbb{E}_\theta[\mathbb{1}_{\{z_i=m\}}|y = y_i]$:

$$z_{i,m} \sim \mathbb{P}(z_i = m|y_i; \theta) \quad (37)$$

535 where $m \in \llbracket 1, M \rrbracket$, $i \in [n]$ and $\theta = (\mathbf{w}, \boldsymbol{\mu}) \in \Theta$.

536 In particular, given iteration $k + 1$, the computation of the approximated quantity $\tilde{S}_{i_k}^{(k)}$ during
 537 Incremental-step updates, see (8) can be written as

$$\tilde{S}_{i_k}^{(k)} = \left(\underbrace{\mathbb{1}_{\{1\}}(z_{i_k,1}), \dots, \mathbb{1}_{\{M-1\}}(z_{i_k,M-1})}_{:=\tilde{s}_{i_k}^{(1)}}, \underbrace{\mathbb{1}_{\{1\}}(z_{i_k,1})y_{i_k}, \dots, \mathbb{1}_{\{M-1\}}(z_{i_k,M-1})y_{i_k}}_{:=\tilde{s}_{i_k}^{(2)}}, \underbrace{y_{i_k}}_{:=\tilde{s}_{i_k}^{(3)}(\theta^{(k)})} \right)^\top. \quad (38)$$

538 Recall that we have used the following regularizer:

$$\mathbf{r}(\theta) = \frac{\delta}{2} \sum_{m=1}^M \mu_m^2 - \epsilon \sum_{m=1}^M \log(\omega_m) - \epsilon \log(1 - \sum_{m=1}^{M-1} \omega_m), \quad (39)$$

539 It can be shown that the regularized M-step evaluates to

$$\bar{\theta}(\mathbf{s}) = \begin{pmatrix} (1 + \epsilon M)^{-1} (s_1^{(1)} + \epsilon, \dots, s_{M-1}^{(1)} + \epsilon)^\top \\ ((s_1^{(1)} + \delta)^{-1} s_1^{(2)}, \dots, (s_{M-1}^{(1)} + \delta)^{-1} s_{M-1}^{(2)})^\top \\ (1 - \sum_{m=1}^{M-1} s_m^{(1)} + \delta)^{-1} (s^{(3)} - \sum_{m=1}^{M-1} s_m^{(2)}) \end{pmatrix} = \begin{pmatrix} \bar{\omega}(\mathbf{s}) \\ \bar{\boldsymbol{\mu}}(\mathbf{s}) \\ \bar{\mu}_M(\mathbf{s}) \end{pmatrix}. \quad (40)$$

540 where we have defined for all $m \in \llbracket 1, M \rrbracket$ and $j \in \llbracket 1, 3 \rrbracket$, $s_m^{(j)} = n^{-1} \sum_{i=1}^n s_{i,m}^{(j)}$.

541 F.1.2 Model Assumptions (GMM example)

542 We use the GMM example to illustrate the required assumptions.

543 Many practical models can satisfy the compactness of the sets as in Assumption A1 For instance,
 544 the GMM example satisfies (11) as the sufficient statistics are composed of indicator functions and
 545 observations as defined Section F.1 Equation (36).

Assumptions A2 and A3 are standard for the curved exponential family models. For GMM, the following (strongly convex) regularization $\mathbf{r}(\theta)$ ensures A3:

$$\mathbf{r}(\theta) = \frac{\delta}{2} \sum_{m=1}^M \mu_m^2 - \epsilon \sum_{m=1}^M \log(\omega_m) - \epsilon \log(1 - \sum_{m=1}^{M-1} \omega_m)$$

546 since it ensures $\theta^{(k)}$ is unique and lies in $\text{int}(\Delta^M) \times \mathbb{R}^M$. We remark that for A2, it is possible to
 547 define the Lipschitz constant L_p independently for each data y_i to yield a refined characterization.

548 Again, A4 is satisfied by practical models. For GMM, it can be verified by deriving the closed form
 549 expression for $B(s)$ and using A1.

550 Under A1 and A3, we have $\|\hat{s}^{(k)}\| < \infty$ since S is compact and $\hat{\theta}^{(k)} \in \text{int}(\Theta)$ for any $k \geq 0$ which
 551 thus ensure that the EM methods operate in a closed set throughout the optimization process.

552 F.1.3 Algorithms updates

553 In the sequel, recall that, for all $i \in [n]$ and iteration k , the computed statistic $\tilde{S}_{i_k}^{(k)}$ is defined by (38).
 554 At iteration k , the several E-steps defined by (1) or (2) and (3) leads to the definition of the quantity
 555 $\hat{s}^{(k+1)}$. For the GMM example, after the initialization of the quantity $\hat{s}^{(0)} = n^{-1} \sum_{i=1}^n \bar{s}_i^{(0)}$, those
 556 E-steps break down as follows:

557 **Batch EM (EM):** for all $i \in [n]$, compute $\bar{s}_i^{(k)}$ and set

$$\hat{s}^{(k+1)} = n^{-1} \sum_{i=1}^n \bar{s}_i^{(k)}.$$

558 where $\bar{s}_i^{(k)}$ are computed using the exact conditional expected value $\mathbb{E}_{\theta}[\mathbb{1}_{\{z_i=m\}} | y = y_i]$:

$$\tilde{\omega}_m(y_i; \theta) := \mathbb{E}_{\theta}[\mathbb{1}_{\{z_i=m\}} | y = y_i] = \frac{\omega_m \exp(-\frac{1}{2}(y_i - \mu_i)^2)}{\sum_{j=1}^M \omega_j \exp(-\frac{1}{2}(y_i - \mu_j)^2)},$$

559 **Incremental EM (iEM):** draw an index i_k uniformly at random on $[n]$, compute $\bar{s}_{i_k}^{(k)}$ and set

$$\hat{s}^{(k+1)} = \hat{s}^{(k)} + \frac{1}{n} (\bar{s}_{i_k}^{(k)} - \bar{s}_{i_k}^{(\tau_i^k)}) = n^{-1} \sum_{i=1}^n \bar{s}_i^{(\tau_i^k)}.$$

560 **batch SAEM (SAEM):** draw an index i_k uniformly at random on $[n]$, compute $\bar{s}_{i_k}^{(k)}$ and set

$$\hat{s}^{(k+1)} = \hat{s}^{(k)}(1 - \gamma_{k+1}) + \gamma_{k+1} \tilde{S}^{(k)}.$$

561 where $= \frac{1}{n} \sum_{i=1}^n \tilde{S}_i^{(k)}$ with $\tilde{S}_i^{(k)}$ defined in (38).

562 **Incremental SAEM (iSAEM):** draw an index i_k uniformly at random on $[n]$, compute $\bar{s}_{i_k}^{(k)}$ and set

$$\hat{s}^{(k+1)} = \hat{s}^{(k)}(1 - \gamma_{k+1}) + \gamma_{k+1} \left(\tilde{S}^{(k)} + \frac{1}{n} (\bar{s}_{i_k}^{(k)} - \bar{s}_{i_k}^{(\tau_i^k)}) \right).$$

563 **Variance Reduced Two-Timescale EM (vrTTEM):** draw an index i_k uniformly at random on $[n]$,
 564 compute $\bar{s}_{i_k}^{(k)}$ and set

$$\hat{s}^{(k+1)} = \hat{s}^{(k)}(1 - \gamma_{k+1}) + \gamma_{k+1} (\tilde{S}^{(k)}(1 - \rho) + \rho(\tilde{S}^{(\ell(k))} + (\bar{s}_{i_k}^{(k)} - \bar{s}_{i_k}^{(\ell(k))}))).$$

565 **Fast Incremental Two-Timescale EM (fiTTEM):** draw an index i_k uniformly at random on $[n]$,
 566 compute $\bar{s}_{i_k}^{(k)}$ and set

$$\hat{s}^{(k+1)} = \hat{s}^{(k)}(1 - \gamma_{k+1}) + \gamma_{k+1} (\tilde{S}^{(k)}(1 - \rho) + \rho(\bar{\mathcal{S}}^{(k)} + (\bar{s}_{i_k}^{(k)} - \bar{s}_{i_k}^{(t_{i_k}^k)}))).$$

567 Finally, the k -th update reads $\hat{\theta}^{(k+1)} = \bar{\theta}(\hat{s}^{(k+1)})$ where the function $s \rightarrow \bar{\theta}(s)$ is defined by (40).

568 F.2 Deformable Template Model for Image Analysis

569 F.2.1 Model and Updates

570 The complete model belongs to the curved exponential family, see [1], which vector of sufficient
571 statistics $S = (S_1(z), S_2(z), S_3(z))$ read:

$$\begin{aligned} S_1(z) &= \frac{1}{n} \sum_{i=1}^n S_1(y_i, z_i) = \frac{1}{n} \sum_{i=1}^n (\mathbf{K}_p^{z_i})^\top y_i \\ S_2(z) &= \frac{1}{n} \sum_{i=1}^n S_2(y_i, z_i) = \frac{1}{n} \sum_{i=1}^n (\mathbf{K}_p^{z_i})^\top (\mathbf{K}_p^{z_i}) \\ S_3(z) &= \frac{1}{n} \sum_{i=1}^n S_3(y_i, z_i) = \frac{1}{n} \sum_{i=1}^n z_i^t z_i \end{aligned} \quad (41)$$

572 where for any pixel $u \in \mathbb{R}^2$ and $j \in \llbracket 1, k_g \rrbracket$ we denote:

$$\mathbf{K}_p^{z_i}(x_u, j) = \mathbf{K}_p^{z_i}(x_u - \phi_i(x_u, z_i), p_j)$$

573 Finally, the Two-Timescale M-step yields the following parameter updates:

$$\bar{\theta}(\hat{s}) = \begin{pmatrix} \beta(\hat{s}) = \hat{s}_2^{-1}(z) \hat{s}_1(z) \\ \Gamma(\hat{s}) = \frac{1}{n} \hat{s}_3(z) \\ \sigma(\hat{s}) = \beta(\hat{s})^\top \hat{s}_2(z) \beta(\hat{s}) - 2\beta(\hat{s}) \hat{s}_1(z) \end{pmatrix} \quad (42)$$

574 where $\hat{s} = (\hat{s}_1(z), \hat{s}_2(z), \hat{s}_3(z))$ is the vector of statistics obtained via the SA-step (7) and using the
575 MC approximation of the sufficient statistics $(S_1(z), S_2(z), S_3(z))$ defined in (41).

576 F.2.2 Numerical Applications

577 For the inference of the template, we use the Matlab code (online SAEM) used in [19] and implement
578 our own batch, incremental, Variance reduced and Fast Incremental variants. The hyperparameters
579 are kept the same and reads as follows $M = 400$, $\gamma_k = 1/k^{0.6}$ and $p = 16$. The number of
580 landmarks for the template is $k_p = 15$ points and for the deformation $k_g = 6$ points. Both have
581 Gaussian kernels with respectively standard deviation of 0.08 and 0.16. The standard deviation of
582 the measurement errors is set to 0.1.

583 For the simulation part, we use the Carlin and Chib MCMC procedure, see [7]. Refer to [19] for
584 more details.

585 G Additional Experiment: Pharmacokinetics (PK) Model with Absorption 586 Lag Time

587 This numerical example was conducted in order to characterize the pharmacokinetics (PK) of orally
588 administered drug to simulated patients, using a population pharmacokinetics approach. $M = 50$
589 synthetic datasets were generated for $n = 5000$ patients with 10 observations (concentration mea-
590 sures) per patient. The goal is to model the evolution of the concentration of the absorbed drug
591 using a nonlinear and latent variable model.

592 **Model and Explicit Updates:** We consider a one-compartment PK model for oral administration
593 with an absorption lag-time (T^{lag}), assuming first-order absorption and linear elimination processes.
594 The final model includes the following variables: ka the absorption rate constant, V the volume of
595 distribution, k the elimination rate constant and T^{lag} the absorption lag-time. We also add several
596 covariates to our model such as D the dose of drug administered, t the time at which measures
597 are taken and the weight of the patient influencing the volume V . More precisely, the log-volume
598 $\log(V)$ is a linear function of the log-weight $lw70 = \log(wt/70)$. Let $z_i = (T_i^{\text{lag}}, ka_i, V_i, k_i)$ be the
599 vector of individual PK parameters, different for each individual i . The final model reads:

$$y_{ij} = f(t_{ij}, z_i) + \varepsilon_{ij} \quad \text{where} \quad f(t_{ij}, z_i) = \frac{D ka_i}{V(ka_i - k_i)} (e^{-ka_i(t_{ij} - T_i^{\text{lag}})} - e^{-k_i(t_{ij} - T_i^{\text{lag}})}) \quad (43)$$

where y_{ij} is the j -th concentration measurement of the drug of dosage D injected at time t_{ij} for patient i . We assume in this example that the residual errors ε_{ij} are independent and normally distributed with mean 0 and variance σ^2 . Lognormal distributions are used for the four PK parameters.

Lognormal distributions are used for the four PK parameters:

$$\log(T_i^{\text{lag}}) \sim \mathcal{N}(\log(T_{\text{pop}}^{\text{lag}}), \omega_{T^{\text{lag}}}^2), \log(ka_i) \sim \mathcal{N}(\log(ka_{\text{pop}}), \omega_{ka}^2), \quad (44)$$

$$\log(V_i) \sim \mathcal{N}(\log(V_{\text{pop}}), \omega_V^2), \log(k_i) \sim \mathcal{N}(\log(k_{\text{pop}}), \omega_k^2). \quad (45)$$

We recall that the complete model (y, z) defined by (43) belongs to the curved exponential family, which vector of sufficient statistics $S = (S_1(z), S_2(z), S_3(z))$ read:

$$S_1(z) = \frac{1}{n} \sum_{i=1}^n z_i, \quad S_2(z) = \frac{1}{n} \sum_{i=1}^n z_i^\top z_i, \quad S_3(z) = \frac{1}{n} \sum_{i=1}^n (y_i - f(t_i, z_i))^2 \quad (46)$$

where we have noted y_i and t_i the vector of observations and time for each patient i . At iteration k , and setting the number of MC samples to 1 for the sake of clarity, the MC sampling $z_i^{(k)} \sim p(z_i|y_i, \theta^{(k)})$ is performed using a Metropolis-Hastings procedure detailed in Algorithm 2. The quantities $\hat{S}^{(k+1)}$ and $\hat{s}^{(k+1)}$ are then updated according to the different methods. Finally the maximization step yields:

$$\bar{\theta}(s) = \begin{pmatrix} \hat{s}_1^{(k+1)} \\ \hat{s}_2^{(k+1)} - \hat{s}_1^{(k+1)} (\hat{s}_1^{(k+1)})^\top \\ \hat{s}_3^{(k+1)} \end{pmatrix} = \begin{pmatrix} \overline{z_{\text{pop}}}(\hat{s}^{(k+1)}) \\ \overline{\omega_z}(\hat{s}^{(k+1)}) \\ \overline{\sigma}(\hat{s}^{(k+1)}) \end{pmatrix}. \quad (47)$$

Metropolis Hastings algorithm During the simulation step of the MISSO method, the sampling from the target distribution $\pi(z_i, \theta) := p(z_i|y_i, \theta)$ is performed using a Metropolis Hastings (MH) algorithm [22] with proposal distribution $q(z_i, \delta)$ where $\theta = (z_{\text{pop}}, \omega_z)$ and δ is the vector of parameters of the proposal distribution. Commonly they parameterize a Gaussian proposal. The MH algorithm is summarized in 2.

Algorithm 2 MH algorithm

```

1: Input: initialization  $z_{i,0} \sim q(z_i; \delta)$ 
2: for  $m = 1, \dots, M$  do
3:   Sample  $z_{i,m} \sim q(z_i; \delta)$ 
4:   Sample  $u \sim \mathcal{U}([0, 1])$ 
5:   Calculate the ratio  $r = \frac{\pi(z_{i,m}; \theta) / q(z_{i,m}; \delta)}{\pi(z_{i,m-1}; \theta) / q(z_{i,m-1}; \delta)}$ 
6:   if  $u < r$  then
7:     Accept  $z_{i,m}$ 
8:   else
9:      $z_{i,m} \leftarrow z_{i,m-1}$ 
10:  end if
11: end for
12: Output:  $z_{i,M}$ 

```

Monte Carlo study: We conduct a Monte Carlo study to showcase the benefits of our scheme. $M = 50$ datasets have been simulated using the following PK parameters values: $T_{\text{pop}}^{\text{lag}} = 1$, $ka_{\text{pop}} = 1$, $V_{\text{pop}} = 8$, $k_{\text{pop}} = 0.1$, $\omega_{T^{\text{lag}}} = 0.4$, $\omega_{ka} = 0.5$, $\omega_V = 0.2$, $\omega_k = 0.3$ and $\sigma^2 = 0.5$. We define the mean square distance over the M replicates $E_k(\ell) = \frac{1}{M} \sum_{m=1}^M (\theta_k^{(m)}(\ell) - \theta^*)^2$ and plot it against the epochs (passes over the data) Figure 4. Note that the MC-step (5) is performed using a Metropolis Hastings procedure since the posterior distribution under the model θ noted $p(z_i|y_i, \theta)$ is intractable due to the nonlinearity of the model (43). Figure 4 shows clear advantage of variance reduced methods (vrTTEM and fitTEM) avoiding the twists and turns displayed by the incremental and the batch methods.

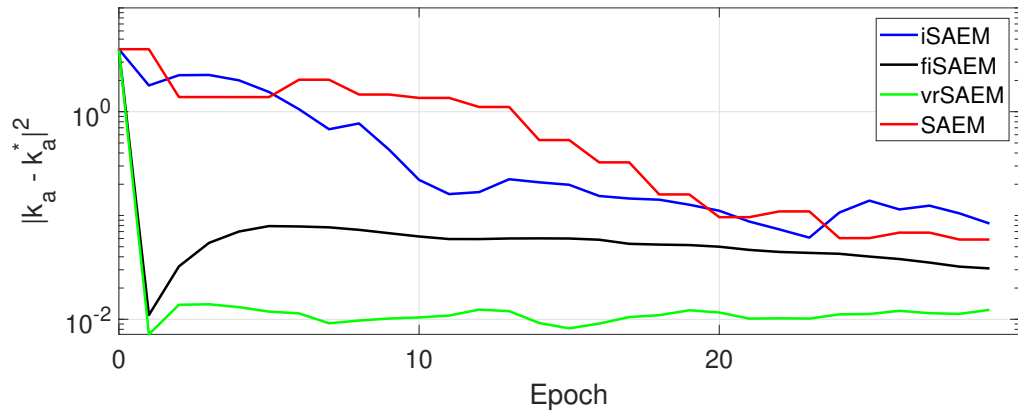


Figure 4: Precision $|ka^{(k)} - ka^*|^2$ per epoch