

1 We would like to thank four reviewers for their feedback.

2 Upon acceptance, we will include in the final version (a) *improved notations*, (b) *an improved presentation of related*
3 *work* and (c) *missing references*. We first discuss a few common concerns shared by **reviewer 1**, **reviewer 2**, **reviewer**
4 **3** and **reviewer 4**.

5 ●●● Numerical Experiments:

6 ●● Originality of the Contribution:

7 **Reviewer 1:** We thank the reviewer for valuable comments. Our point-to-point response is as follows:

8 **Non convex bound:**

9 **Convex regret bound:**

10 **Numerical example:**

11 **Reviewer 2:** We thank the reviewer for valuable comments and references. Our point-to-point response is as follows:

12 **Comparison in numerical example:**

13 **Reviewer 3:** We thank the reviewer the analysis. Our remarks are listed below:

14 **Assumption H3:**

15 **Reviewer 4:** We thank the reviewer for valuable comments and references. Our point-to-point response is as follows:

16 **Test error versus training loss comparison:**