

For any  $1 \leq k \leq L$

**Assumptions 1** For some  $s \geq 1$ , the entries of  $\sqrt{d}V_k$  are symmetric i.i.d.,  $s^2$  sub-Gaussian random variable, independent of  $d$  and  $L$ , with unit variance.

**Assumptions 2** For some  $C > 0$ , independent of  $d$  and  $L$ , and for any  $h \in \mathbb{R}^D$

$$\frac{\|h\|^2}{2} \leq \mathbb{E}[\|g(h, \theta_k)\|^2] \leq \|h\|^2.$$

$$\mathbb{E}[\|g(h, \theta_k)\|^8] \leq C \|h\|^8.$$

**Proposition 2** [Admitted ?] Consider a ResNet (4) such that Assumptions (A1) and (A2) are satisfied. If  $L\alpha_L^2 \leq 1$ , then, for any  $\delta \in (0, 1)$ , with probability at least  $1 - \delta$ ,

$$\frac{\|h_L - h_0\|^2}{\|h_0\|^2} \leq \frac{2L\alpha_L^2}{\delta}.$$

**Proposition 3** [Admitted] Consider a ResNet (4) such that Assumptions (A1) and (A2) are satisfied.

(i) Assume that  $d \geq 64$  and  $\alpha_L^2 \leq \frac{2}{\sqrt{C}s^4 + 4\sqrt{C} + 16s^4}d$ . Then, for any  $\delta \in (0, 1)$ , with probability at least  $1 - \delta$ ,

$$\frac{\|h_L - h_0\|^2}{\|h_0\|^2} > \exp\left(\frac{3L\alpha_L^2}{8} - \sqrt{\frac{11L\alpha_L^2}{d\delta}}\right) - 1,$$

provided that

$$2L \exp\left(-\frac{d}{64\alpha_L^2 s^2}\right) \leq \frac{\delta}{11}.$$

(ii) Assume that  $\alpha_L^2 \leq \frac{1}{\sqrt{C}(d+128s^4)}$ . Then, for any  $\delta \in (0, 1)$ , with probability at least  $1 - \delta$ ,

$$\frac{\|h_L - h_0\|^2}{\|h_0\|^2} < \exp\left(L\alpha_L^2 + \sqrt{\frac{5L\alpha_L^2}{d\delta}}\right) + 1.$$

**Corollaire (4).** Consider a ResNet (4) such that Assumptions (A1) and (A2) are satisfied, and let  $\alpha_L = 1/L^\beta$ , with  $\beta > 0$ .

(i) If  $\beta > \frac{1}{2}$ , then

$$\frac{\|h_L - h_0\|}{\|h_0\|} \xrightarrow{\mathbb{P}} 0 \text{ as } L \rightarrow \infty.$$

(ii) If  $\beta < \frac{1}{2}$  and  $d \geq 9$ , then

$$\frac{\|h_L - h_0\|}{\|h_0\|} \xrightarrow{\mathbb{P}} \infty \text{ as } L \rightarrow \infty.$$

(iii) If  $\beta = \frac{1}{2}$ ,  $d \geq 64$ ,  $L \geq \left(\frac{1}{2}\sqrt{C}s^4 + 2\sqrt{C} + 8s^4\right)d + 96\sqrt{C}s^4$ , then, for any  $\delta \in (0, 1)$ , with probability at least  $1 - \delta$ ,

$$\exp\left(\frac{3}{8} - \sqrt{\frac{22}{d\delta}}\right) - 1 < \frac{\|h_L - h_0\|^2}{\|h_0\|^2} < \exp\left(1 + \sqrt{\frac{10}{d\delta}}\right) + 1,$$

provided that

$$2L \exp\left(-\frac{Ld}{64s^2}\right) \leq \frac{\delta}{11}.$$

*Proof:* Statement (i) is a consequence of Proposition 2. We have  $L\alpha_L^2 = \frac{L}{L^{2\beta}} = L^{1-2\beta}$ , as  $\beta > 1/2 \Leftrightarrow 1 - 2\beta < 0$  we have  $L^{1-2\beta} = \frac{1}{L^{2\beta-1}} \xrightarrow{L \rightarrow +\infty} 0$ . Thus

$$\frac{\|h_L - h_0\|^2}{\|h_0\|^2} \leq \frac{2L\alpha_L^2}{\delta} \xrightarrow{L \rightarrow +\infty} 0$$

Statement (ii) is a consequence of Proposition 3. □