

# Proof of Theorem

## I. THE CLOSED-FORM SOLUTION FOR (1)

The constrained optimization problem of the MGB is:

$$\begin{aligned} \min_{\mathbf{g}^*(t)} & \frac{1}{2} \|\hat{\mathbf{g}}_k(t) - \mathbf{g}^*(t)\|_2^2 \\ \text{s.t.} & \quad \tilde{\mathbf{G}}(t)^T \mathbf{g}^*(t) \geq 0, \end{aligned} \quad (1)$$

where  $k$  is the ordinal number of the complex language,  $\hat{\mathbf{g}}_k(t) = w_k(t+1)\mathbf{g}_k(t)$  is the normalized gradient,  $\mathbf{g}^*(t)$  is the balancing gradient, and  $\tilde{\mathbf{G}}(t) = \hat{\mathbf{G}}(t) - \{\hat{\mathbf{g}}_k(t)\}$  is the set of the rest normalized gradients. We can obtain the lagrangian function of (1), which is shown as follows:

$$L(\mathbf{g}^*(t), \gamma) = \frac{1}{2} \mathbf{g}^*(t)^T \mathbf{g}^*(t) - \hat{\mathbf{g}}_k(t)^T \mathbf{g}^*(t) - \gamma \tilde{\mathbf{G}}(t)^T \mathbf{g}^*(t), \quad (2)$$

where  $L(\mathbf{g}^*(t), \gamma)$  is the lagrangian function and  $\gamma$  is the lagrange multiplier.

The lagrangian dual form of (1) is shown as follows:

$$f(\gamma) = \min_{\mathbf{g}^*(t)} L(\mathbf{g}^*(t), \gamma), \quad (3)$$

where  $f(\gamma)$  is the lagrangian dual function.

We next find  $\mathbf{g}^*(t)$  that minimizes (2) by setting the derivative of (2) to zero:

$$\begin{aligned} \frac{L(\partial \mathbf{g}^*(t), \gamma)}{\partial \mathbf{g}^*(t)} &= \mathbf{g}^*(t)^T - \hat{\mathbf{g}}_k(t)^T - \gamma \tilde{\mathbf{G}}(t)^T = 0, \\ \implies \mathbf{g}^*(t) &= \hat{\mathbf{g}}_k(t)^T + \gamma \tilde{\mathbf{G}}(t)^T. \end{aligned} \quad (4)$$

We further put  $\mathbf{g}^*(t)$  in (3), and it can be written as:

$$\begin{aligned} f(\gamma) &= \frac{1}{2} (\hat{\mathbf{g}}_k(t)^T \hat{\mathbf{g}}_k(t) + 2\gamma \tilde{\mathbf{G}}(t)^T \hat{\mathbf{g}}_k(t) + \gamma \tilde{\mathbf{G}}(t)^T \tilde{\mathbf{G}}(t) \gamma^T) \\ &\quad - \hat{\mathbf{g}}_k(t)^T \hat{\mathbf{g}}_k(t) - 2\gamma \tilde{\mathbf{G}}(t)^T \hat{\mathbf{g}}_k(t) - \gamma \tilde{\mathbf{G}}(t)^T \tilde{\mathbf{G}}(t) \gamma^T \\ &= -\frac{1}{2} \hat{\mathbf{g}}_k(t)^T \hat{\mathbf{g}}_k(t) - \gamma \tilde{\mathbf{G}}(t)^T \hat{\mathbf{g}}_k(t) - \frac{1}{2} \gamma \tilde{\mathbf{G}}(t)^T \tilde{\mathbf{G}}(t) \gamma^T \end{aligned} \quad (5)$$

The solution  $\gamma^* = \max_{\gamma; \gamma > 0} f(\gamma)$  to the dual form is obtained by:

$$\begin{aligned} \frac{\partial f(\gamma)}{\partial \gamma} &= -\hat{\mathbf{g}}_k(t)^T \tilde{\mathbf{G}}(t) - \gamma \tilde{\mathbf{G}}(t)^T \tilde{\mathbf{G}}(t) = 0, \\ \implies \gamma^* &= -\frac{\hat{\mathbf{g}}_k(t)^T \tilde{\mathbf{G}}(t)}{\tilde{\mathbf{G}}(t)^T \tilde{\mathbf{G}}(t)}. \end{aligned} \quad (6)$$

Finally, we obtain the balancing gradient by putting  $\gamma^*$  in (4):

$$\mathbf{g}^*(t) = \hat{\mathbf{g}}_k(t) - \frac{\hat{\mathbf{g}}_k(t)^T \tilde{\mathbf{G}}(t)}{\tilde{\mathbf{G}}(t)^T \tilde{\mathbf{G}}(t)} \tilde{\mathbf{G}}(t)^T. \quad (7)$$