Large Deviations and Metastability Analysis for Heavy-Tailed Dynamical Systems

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Abstract

This paper introduces novel frameworks for large deviations and metastability analysis in heavy-tailed stochastic dynamical systems. We develop and apply these frameworks within the context of stochastic difference equation $X^\eta_{j+1}(x) = X^\eta_j(x) + \eta a\big(X^\eta_j(x)\big) + \eta\sigma\big(X^\eta_j(x)\big)Z_{j+1}$ and its variation with truncated dynamics $X^{\eta|b}_{j+1}(x) = X^{\eta|b}_j(x) + \varphi_b\big(\eta a\big(X^{\eta|b}_j(x)\big) + \eta\sigma\big(X^{\eta|b}_j(x)\big)Z_{j+1}\big)$, where $\varphi_b(x) = (x/\|x\|)\max\{\|x\|, b\}$. The truncation operator $\varphi_b(\cdot)$ is often introduced as a modulation mechanism in heavy-tailed systems, such as stochastic gradient descent algorithms in deep learning. We establish locally uniform sample-path large deviations for both processes and translate these asymptotics into precise characterizations of the joint distributions of the first exit times and exit locations. Our large deviations asymptotics are sharp enough to rigorously characterize *the catastrophe principle* by establishing the distributional limit of the sample paths conditional on the rare events of interest, thereby revealing the most likely paths through which rare events arise in heavy-tailed dynamical systems. Moreover the resulting limit theorem unveils a discrete hierarchy of phase transitions (i.e., exit times) as the truncation threshold b varies. Together, these developments lead to comprehensive heavy-tailed counterpart of the classical Freidlin-Wentzell theory. We present our results in the context of discrete time processes $X^\eta_{j+1}(x)$ and $X^{\eta|b}_{j+1}(x)$, as they more directly model the stochastic algorithms in deep learning that inspired this work. Nontheless, the same approach applies straightforwardly to continuous-time processes, and we include the corresponding results for the Lévy-driven SDEs in the appendix.

Contents

1 Introduction

Large deviations and metastability analysis in stochastic dynamical systems are deeply interconnected and have a rich history in probability theory and related fields. Since the foundational works of Kramers and Eyring [32, 55, 41], which analyzed phase transitions in stochastic dynamical systems in the context of chemical reaction-rate theory, extensive theoretical advancements have been made. One of the most notable breakthroughs is the now-classical Freidlin-Wentzell theory [37, 38, 39], which introduced large deviations machinery to the analysis of exit times and global behaviors of small random perturbations of dynamical systems. Further extensions of this approach in the context of statistical physics were pioneered in [18] and described in detail in [69]. One of the key advantages of this approach—often called *the pathwise approach*—is its ability to describe in detail the scenarios that lead to phase transitions. In particular, the large deviations formalism at the sample-path level enables precise identification of the most likely paths out of the metastability sets. This ensures that, asymptotically, whenever the dynamical system escapes from the metastability set, the escape routes almost always closely resemble these most likely paths. However, the sample-path-level large deviations are typically available only in the form of logarithmic asymptotics, and hence, the asymptotic scale of the exit time can be determined only up to its exponential rate, requiring different approaches to identify the prefactor. Another breakthrough is *the potential-theoretic approach* initiated in [12, 13, 14] and later summarized in [11]. Instead of relying on large deviations machinery, this approach leverages potential-theoretic tools: the scale of exit times for Markov processes can be expressed in terms of capacity, which, in turn, can be bounded using variational principles. The key advantage of this approach, compared to the pathwise approach, is that it is often possible to find test functions that tightly bound the capacity of the Markov chains, thereby yielding *precise* asymptotics—rather than merely logarithmic asymptotics as in the pathwise approach—of the scales of exit times. Although the potential theoretic approach does not provide as much information—such as the most likely paths—as the pathwise approach beyond the asymptotics of the exit times, its sharpness has inspired extensive research activity. The early works in the potential theoretic approach were focused on reversible

Markov processes. However, recent developments have extended the scope of the approach to enable the analysis of non-reversible Markov processes; see, for example, [80, 57, 40, 58].

While these developments provide powerful means to understand rare events and metastability of light-tailed systems, heavy-tailed systems exhibit a fundamentally different large deviations and metastability behaviors and call for a different set of technical tools for successful analysis. For example, early foundational works in heavy-tailed context [47, 48, 49, 50] proved that the exit times of the stochastic processes driven by heavy-tailed noises scale polynomially with respect to the scaling parameter. These papers also reveal that the exit events are almost always driven by a single disproportionately large jump, while the rest of the system's behavior remains close to its nominal behavior. Here, nominal behavior refers to the functional law of large numbers limit of the scaled processes. This is in stark contrast to the light-tailed counterparts, where the exit times scale geometrically, and the exit events are driven by smooth tilting of the entire system from its nominal behavior. One can view this as a manifestation of *the principle of a single big jump*, a well-known folklore in extreme value theory. For stochastic processes with independent increments over a finite time horizon, [45] systematically characterized the principle of a single big jump with an early formulation of heavy-tailed sample-path large deviations.

However, many heavy-tailed rare events in machine learning, finance, operations research, and other disciplines cannot be driven by a single big jump; see e.g. [1, 82, 34, 35, 84]. A notable example arises in the context of deep learning. Stochastic gradient descent (SGD) and its variants are the methods of choice in training deep neural networks (DNNs). Heavy-tailed SGDs have attracted significant attention in the recent past because of their ability to escape local minima with a single big jump, enabling them to explore non-convex energy landscapes within realistic training time horizons. Such ability is widely believed to have fundamental connection to DNNs' remarkable generalization performance on test data. However, the pure form of SGD is rarely employed in practice. In particular, when the gradient noise appears to exhibit heavy-tailed behavior causing SGD to occasionally attempt to travel a long distance in a single step, the step size is truncated at a threshold. This is a common practice known as gradient clipping; see, e.g., [31, 62, 42, 70, 86]. With gradient clipping, the exit event from a large attraction field cannot be solely driven by a single big jump. In general—as we rigorously confirm in this paper—when a single big jump is insufficient to cause the rare event of interest, it is driven by the minimal number of big jumps required to trigger it, while the rest of the system remains close to its nominal dynamics. This portrayal provides a more complete picture than the principle of a single big jump and is referred to as *the catastrophe principle*. More recently, a rigorous mathematical characterization of the catastrophe principle for Lévy processes and random walks was established in the form of heavy-tailed sample-path large deviations [77], leveraging the $\mathbb{M}$-convergence theory originally introduced in [60]. The results in [77] can be viewed as the heavy-tailed counterpart of the Mogulskii's theorem [61, 63]. Notably, the new large deviations formulation in [77] provides precise asymptotics for heavy-tailed processes, in contrast to the logarithmic asymptotics of the classical large deviation principle; see (1.4). This raises the hope that, for heavy-tailed dynamical systems, it may be possible to simultaneously obtain *both* detailed descriptions of the scenarios leading to phase transitions (as in the pathwise approach [39, 69]) and sharp asymptotics for the exit time (as in the potential-theoretic approach [11]). Successfully implementing this strategy for practical systems requires establishing strong enough sample-path large deviations and developing tools to translate these results into exit-time analyses tailored for heavy-tailed dynamical systems with transition dynamics potentially modulated by truncation.

In this paper, we propose a new formulation of large deviations, along with systematic tools to establish them and translate them into exit-time asymptotics for heavy-tailed dynamical systems. Using this framework, we derive precise sample-path large deviations and sharp scaling limits of the joint distributions of the exit times and locations for heavy-tailed stochastic difference equations. In particular, we characterize the asymptotics of processes whose step sizes are modulated by truncation; see (1.2) and (B.7) for the precise definitions. It turns out that such modulation introduces phase transition within phase transition: the polynomial rate of exit time's asymptotic scale changes discontinuously w.r.t. the truncation parameter, changing the way the exit events occur qualitatively; see Theorem 2.8 and the form of $\mathcal{J}_b^I$ in (2.27). This behavior sharply contrasts with the light-tailed counterpart, where truncation does not affect the large deviations behavior. This is another manifestation of the dichotomy between the catastrophe principle and conspiracy principle. In view of these, our results provide comprehensive heavy-tailed counterparts to the Freidlin–Wentzell theory for stochastic dynamical systems. More precisely, the main contributions of this article can be summarized as follows:

- **Heavy-tailed Large Deviations:** We establish sample-path large deviations for heavy-tailed dynamical systems. We propose a new heavy-tailed large deviations formulation that is locally uniform w.r.t. the initial values. We accomplish this by formulating a uniform version of $\mathbb{M}(\mathbb{S} \setminus \mathbb{C})$-convergence [60, 77]. Our large deviations characterize the catastrophe principle, which reveals a discrete hierarchy governing the causes and probabilities of a wide variety of rare events associated with heavy-tailed stochastic difference and differential equations; see Theorems 2.5, 2.6, B.1, and B.2. We also obtain the precise distributional limit of the scaled sample paths conditional on the rare events in Corollary 2.7 and B.3. In the second half of this paper, we focus on their implications for the exit-time (and exit-location) analysis. However, we emphasize that these results provide general, systematic tools for heavy-tailed rare-event analysis far beyond exit times.

- **Metastability Analysis:** We establish a scaling limit of the exit-time and exit-location for stochastic difference equations. We accomplish this by developing a machinery for local stability analysis of general (heavy-tailed) Markov processes. Central to the development is the concept of asymptotic atoms, where the process recurrently enters and asymptotically regenerates. Leveraging the locally uniform version of sample-path large deviations over these asymptotic atoms, we derive sharp asymptotics for the joint distribution of (scaled) exit-times and exit-locations for heavy-tailed processes, as detailed in Theorem 2.8 and Corollary 2.9. Notably, the scaling rate parameter reflects an intricate interplay between the truncation threshold and the geometry of the drift, which is a feature absent in both the principle of a single big jump regime (heavy-tailed systems without truncation) and the conspiracy principle regime (light-tailed systems).

A culmination of metastability analysis is the sharp characterization of the global dynamics of heavy-tailed processes, often established in the form of process-level convergence of scaled processes to simpler ones, such as Markov jump processes on a discrete state space; see, for example, [69, 11, 48, 49, 59, 76]. For unregulated processes such as (B.3), which are governed by the principle of a single big jump, it is well known that the scaling limit is a Markov jump process with a state space consisting of the local minima of the potential function; see e.g., [43, 48, 49]. In a companion paper [85], we demonstrate that the framework developed in this paper is strong enough to extend the above-mentioned results to the systems *not* governed by the principle of a single big jump—such as (1.2) and (B.7)—within a multi-well potential, by identifying scaling limits and characterizing their global behavior at the process level. In particular, the scaling limit for the truncated heavy-tailed dynamics is a Markov jump process that *only visits the widest minima*. This is in sharp contrast to the untruncated cases [43, 48, 49] where the limiting Markov jump process visits all the local minima with certain fractions. As a result, the fraction of time such processes spend in narrow attraction fields converges to zero as the scaling parameter (often called learning rate in the machine learning literature) tends to zero. Precise characterization of such phenomena is of fundamental importance in understanding and further leveraging the curious effectiveness of the stochastic gradient descent (SGD) algorithms in training deep neural networks.

1.1 Overview of the Paper

In this paper, we focus on the class of heavy-tailed phenomena captured by the notion of regular variation. To be specific, let $(\boldsymbol{Z}_i)_{i\geq 1}$ be a sequence of iid random vectors in $\mathbb{R}^d$ such that $\mathbf{E}\boldsymbol{Z}_1 = \mathbf{0}$

and $\mathbf{P}(\|\boldsymbol{Z}_i\| > x)$ is regularly varying with index $-\alpha$ as $x \to \infty$ for some $\alpha > 1$. That is, there exists some slowly varying function ϕ such that $\mathbf{P}(\|\boldsymbol{Z}_1\| > x) = \phi(x)x^{-\alpha}$. For any $\eta > 0$ and $\boldsymbol{x} \in \mathbb{R}^m$, let $\big(\boldsymbol{X}^\eta_j(\boldsymbol{x})\big)_{j\geq 0}$ be the solution of the following stochastic difference equation

$$\boldsymbol{X}^\eta_0(\boldsymbol{x}) = \boldsymbol{x}; \qquad \boldsymbol{X}^\eta_{j+1}(\boldsymbol{x}) = \boldsymbol{X}^\eta_j(\boldsymbol{x}) + \eta \boldsymbol{a}\big(\boldsymbol{X}^\eta_j(\boldsymbol{x})\big) + \eta\boldsymbol{\sigma}\big(\boldsymbol{X}^\eta_j(\boldsymbol{x})\big)\boldsymbol{Z}_{j+1} \quad \forall j \geq 0. \tag{1.1}$$

Throughout this paper, we adopt the convention that the subscript denotes the time, and the superscript η denotes the scaling parameter that tends to zero. Furthermore, we consider a truncated variation of $\boldsymbol{X}^\eta_{j+1}(\boldsymbol{x})$. Let $\varphi_b(\cdot)$ be the projection operator from $\mathbb{R}^m$ onto the closed ball centered at the origin with radius b. Define

$$\boldsymbol{X}^{\eta|b}_0(\boldsymbol{x}) = \boldsymbol{x}; \qquad \boldsymbol{X}^{\eta|b}_{j+1}(\boldsymbol{x}) = \boldsymbol{X}^{\eta|b}_j(\boldsymbol{x}) + \varphi_b\Big(\eta \boldsymbol{a}\big(\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})\big) + \eta\boldsymbol{\sigma}\big(\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})\big)\boldsymbol{Z}_{j+1}\Big) \quad \forall j \geq 0. \tag{1.2}$$

In other words, $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ is a modulated version of $\boldsymbol{X}^\eta_j(\boldsymbol{x})$ where the distance traveled at each step is truncated at b, and the dynamics of $\boldsymbol{X}^\eta_j(\boldsymbol{x})$ is recovered by setting the truncation threshold b as ∞. As mentioned above, such dynamics arise in the training of DNNs, and their global behaviors are closely connected to the performance of the trained models. In particular, if $\boldsymbol{a}$ is the negative gradient of the training loss f, then the argument of $\varphi_b(\cdot)$ in (1.2), $\eta \boldsymbol{a}\big(\boldsymbol{X}^\eta_j(\boldsymbol{x})\big) + \eta\boldsymbol{\sigma}\big(\boldsymbol{X}^\eta_j(\boldsymbol{x})\big)\boldsymbol{Z}_{j+1} = -\eta\big(\nabla f\big(\boldsymbol{X}^\eta_j(\boldsymbol{x})\big) - \boldsymbol{\sigma}\big(\boldsymbol{X}^\eta_j(\boldsymbol{x})\big)\boldsymbol{Z}_{j+1}\big)$, represents the state-dependent stochastic gradient of f at $\boldsymbol{X}^\eta_j(\boldsymbol{x})$, scaled by the negative learning rate $-\eta$, which corresponds to the one-step displacement of SGD. Therefore, (1.1) and (1.2) serve as models for the dynamics of heavy-tailed SGD and its variation with gradient clipping, respectively. See, for example, [84, 70, 86, 54] and the references therein for more details. Note that (1.1) and (1.2) can be viewed as discretizations of small-noise SDEs driven by Lévy processes. In this paper, we primarily focus on these discrete-time processes, as they provide more accurate models of the stochastic algorithms in deep learning compared to the continuous counterparts. Furthermore, (1.1) and (1.2) do not require the Z_i's to be α-stable to model SGDs and impose no restrictions on the choice of regular variation. In contrast, approximating SGDs with SDEs becomes obscure when Z_i's are not α-stable. Nevertheless, we emphasize that all the results we establish for (1.1) and (1.2) in this paper can also be established for the stochastic differential equations driven by regularly-varying Lévy processes, with a straightforward adaptation of the machinery we develop here. We present the results for Lévy-driven SDEs in Appendix B. Finally, note also that although (1.1) and (1.2) are probably the most natural scaling regime in many contexts, more general scaling can be considered as well. In Appendix A, we present the corresponding results for

$$\begin{aligned} &\boldsymbol{X}^\eta_0(\boldsymbol{x}) = \boldsymbol{x}, \qquad \boldsymbol{X}^\eta_j(\boldsymbol{x}) = \boldsymbol{X}^\eta_{j-1}(\boldsymbol{x}) + \eta \boldsymbol{a}\big(\boldsymbol{X}^\eta_{j-1}(\boldsymbol{x})\big) + \eta^\gamma\boldsymbol{\sigma}\big(\boldsymbol{X}^\eta_{j-1}(\boldsymbol{x})\big)\boldsymbol{Z}_j \quad \forall j \geq 1; \\ &\boldsymbol{X}^{\eta|b}_0(\boldsymbol{x}) = \boldsymbol{x}, \qquad \boldsymbol{X}^{\eta|b}_j(\boldsymbol{x}) = \boldsymbol{X}^{\eta|b}_{j-1}(\boldsymbol{x}) + \varphi_b\Big(\eta \boldsymbol{a}\big(\boldsymbol{X}^{\eta|b}_{j-1}(\boldsymbol{x})\big) + \eta^\gamma\boldsymbol{\sigma}\big(\boldsymbol{X}^{\eta|b}_{j-1}(\boldsymbol{x})\big)\boldsymbol{Z}_j\Big) \quad \forall j \geq 1 \end{aligned} \tag{1.3}$$

with some $\gamma > 0$.

At the crux of this study is a fundamental difference between light-tailed and heavy-tailed stochastic dynamical systems. This difference lies in the mechanism through which system-wide rare events arise. In light-tailed systems, the system-wide rare events are characterized by the *conspiracy principle*: the system deviates from its nominal behavior because the entire system behaves subtly differently from the norm, as if it has conspired. In contrast, *the catastrophe principle* governs the rare events in heavy-tailed systems: catastrophic failures (i.e., extremely large deviations from the average behavior) in a small number of components drive the system-wide rare events, and the behavior of the rest of the system is indistinguishable from the nominal behavior.

The classical large deviations principle (LDP) framework [24, 26, 33, 83] has been wildly successful in providing systematic tools for studying rare events. In particular, the sample-path large deviation principle rigorously characterize the conspiracy principle. Notable developments include the Mogulskii's theorem [61, 63], the Freidline and Wentzell theory [37, 38, 39], and various extensions for discrete-time processes [65, 53] for finite dimensional processes under relaxed assumptions [22, 28, 27, 2, 29], and for infinite dimensional processes [15, 16, 81, 19, 64].

On the other hand, due to the fundamental differences in the way rare events arise, sample-path large deviations for heavy-tailed processes has been developed much later. Instead, the principle of a single big jump, a special case of the catastrophe principle, has been discussed in the heavy-tail and extreme value theory literature for a long time. That is, in many heavy-tailed systems, the system-wide rare events arise due to exactly one catastrophe. This line of investigation was initiated in the classical works [66, 67], and [45] confirmed the principle of a single big jump systematically at the sample-path level for random walks. The summary of the subsequent developments in the context of processes with independent increments can be found in, for example, [9, 25, 30, 36]. More recently, [77] established a general catastrophe principle for regularly varying Lévy processes and random walks, which goes beyond the principle of a single big jump and characterizes the rare events driven by any number of catastrophes. For example, let $\mathbb{D}\big([0,1],\mathbb{R}\big)$ be the space of real-valued càdlàg functions over $[0,1]$, $S_j \triangleq Z_1 + \cdots + Z_j$ be a mean-zero random walk, and $\boldsymbol{S}^n \triangleq \{S^n_{\lfloor nt \rfloor}/n : t \in [0,1]\}$ be the scaled sample path. Under regularly varying Z_i's, the sample path large deviations established in [77] takes the following form for "general" $B \in \mathbb{D}\big([0,1],\mathbb{R}\big)$,

$$0 < \mathbf{C}_k(B^\circ) \le \liminf_{n\to\infty} \frac{\mathbf{P}(\boldsymbol{S}^n \in B)}{(n\mathbf{P}(|Z_1| > n))^k} \le \limsup_{n\to\infty} \frac{\mathbf{P}(\boldsymbol{S}^n \in B)}{(n\mathbf{P}(|Z_1| > n))^k} \le \mathbf{C}_k(B^-) < \infty, \tag{1.4}$$

where k is the minimal number of jumps that a step function must possess in order to belong to B, $\mathbf{C}_k(\cdot)$ is a measure supported on the set of step functions with k jumps, and B° and B^- are the interior and closure of B, respectively. Here, the index k, as a function of B, plays the role of the infimum of rate function over B in the classical light-tailed large deviation principle (LDP) formulation. See also [6] for analogous results for random walks under more general scaling.

Note that in contrast to the standard log-asymptotics in the classical LDP framework, (1.4) provides exact asymptotics. This formulation provides a powerful framework in heavy-tailed contexts; for instance, it has enabled the design and analysis of strongly efficient rare-event simulation algorithms for a wide variety of rare events associated with $\boldsymbol{S}^n$, as demonstrated in [20]. Moreover, [77, Section 4.4] proves that it is impossible to establish the classical LDP w.r.t. J_1 topology at the sample-path level for regularly varying Lévy processes. On a related note, by relaxing the upper bound of the standard LDP, an alternative formulation known as "extended LDP" was proposed in [10], and such a formulation is also feasible for heavy-tailed processes; see, for example, [8, 3, 4]. However, the extended LDP only provides log-asymptotics. For regularly varying processes, it is often desirable and possible to obtain exact asymptotics; for example, the extended LDP wouldn't suffice for analyzing the strong efficiency of the aforementioned rare-event simulation algorithm in [20]. We will also see that exact asymptotics are crucial in Section 2.3 and Section 4 of this paper for sharp exit time and exit location analysis. In fact, it demands an even stronger version of (1.4), which we will introduce in (1.5) shortly. Below, we describe the main contributions of this paper.

Large Deviations for Heavy-Tailed Dynamical Systems. Our first contribution is to characterize the catastrophe principle for a general class of heavy-tailed stochastic dynamical systems in the form of a *locally uniform* heavy-tailed large deviations at the sample-path level. This turns out to be the right large deviations formulation for the purpose of the subsequent metastability analysis. To be specific, let $\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \triangleq \{\boldsymbol{X}^{\eta|b}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) : \ t \in [0,1]\}$ be the time-scaled version of the sample path of $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ defined in (1.2), embedded in the continuous time. Note that $\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x})$ is a random element in $\mathbb{D} = \mathbb{D}\big([0,1],\mathbb{R}^m\big)$. As η decreases, $\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x})$ converges to a deterministic limit $\{\boldsymbol{y}_t(\boldsymbol{x}) : t \in [0,1]\}$, where $d\boldsymbol{y}_t(\boldsymbol{x})/dt = \boldsymbol{a}(\boldsymbol{y}_t(\boldsymbol{x}))$ with initial value $\boldsymbol{y}_0(\boldsymbol{x}) = \boldsymbol{x}$. Let $B \subseteq \mathbb{D}$ be a Borel set w.r.t. the J_1

topology and $A \subset \mathbb{R}^m$ be a compact set. We establish the following asymptotic bound for each $k \geq 0$:

$$\begin{aligned}\inf_{\boldsymbol{x}\in A} \mathbf{C}^{(k)|b}(B^\circ;\boldsymbol{x}) \leq \liminf_{\eta\downarrow 0} \frac{\inf_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \in B\big)}{\big(\eta^{-1}\mathbf{P}(\|\boldsymbol{Z}_1\| > \eta^{-1})\big)^k} \\ \leq \limsup_{\eta\downarrow 0} \frac{\sup_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \in B\big)}{\big(\eta^{-1}\mathbf{P}(\|\boldsymbol{Z}_1\| > \eta^{-1})\big)^k} \leq \sup_{\boldsymbol{x}\in A} \mathbf{C}^{(k)|b}(B^-;\boldsymbol{x}).\end{aligned} \tag{1.5}$$

The precise statement and the definition of $\mathbf{C}^{(k)|b}$ can be found in Section 2.2.1. Here, we note that $C^{(k)|b}$ is precisely identified, its intuitive meaning is clear, and its computation is straightforward using Monte Carlo simulation.

Additionally, we point out that the index k leading to non-degenerate upper and lower bounds in (1.5) represents the minimal number of jumps (with sizes truncated under b) that must be added to the path of $\boldsymbol{y}_t(\boldsymbol{x})$ for it to enter the set B, given $\boldsymbol{x} \in A$. Such an index k dictates the precise polynomial decay rate of the rare-event probability and corresponds to the infimum of rate function of the classical large deviations framework. Note also that as the set A shrinks to a singleton, the upper and lower bounds in (1.5) become tighter, and hence, (1.5) is a *locally uniform* version of the large deviations formulation in (1.4).

An important implication of (1.5) is the sharp characterization of the catastrophe principle. Specifically, Section 2.2.2 proves that the conditional distribution of $\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x})$ given the rare event of interest converges to the distribution of a piecewise deterministic random function $\boldsymbol{X}^{*|b}_{|B}(\boldsymbol{x})$ with precisely k random jumps whose sizes are bounded from below:

$$\mathscr{L}\big(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x})\big|\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \in B\big) \to \mathscr{L}\big(\boldsymbol{X}^{*|b}_{|B}(\boldsymbol{x})\big). \tag{1.6}$$

We give the formal statement of the catastrophe principle in Corollary 2.7. Here, we note that the perturbation associated with $\boldsymbol{Z}_i$ is $\eta\boldsymbol{\sigma}(\boldsymbol{X}^{\eta|b}_{i-1}(\boldsymbol{x}))\boldsymbol{Z}_i$. Hence, the jump size associated with $\boldsymbol{Z}_i$ being bounded from below implies that $\boldsymbol{Z}_i$ is of order $1/\eta$. This means that the rare event $\{\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \in B\}$ is driven by k jumps of size $O(1/\eta)$, whereas the rest of the system behaves close to the law-of-large-numbers limit of the system. Figure 1.1 illustrates the catastrophe principle in a univariate setting where the drift is given by the negative gradient of a potential: $\boldsymbol{b}(\cdot) = -U'(\cdot)$. In (a, Left) of Figure 1.1, we show the potential function $U : \mathbb{R} \to \mathbb{R}$, while (a, Middle) shows its gradient flows starting from different initial points. By gradient flows, we refer to the solution of the ODE $d\boldsymbol{y}_t(\boldsymbol{x})/dt = -U'\big(\boldsymbol{y}_t(\boldsymbol{x})\big)$ with initial condition $\boldsymbol{y}_0(\boldsymbol{x}) = \boldsymbol{x}$. Given an initial value $\boldsymbol{x}_{\text{init}}$, suppose that we are interested in the conditional law

$$\mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in \ \cdot\ \big|\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in B\big), \tag{1.7}$$

where $B = \big\{\xi \in \mathbb{D}\big([0,1],\mathbb{R}\big):\ \xi(t) \leq 0 \text{ for some } t \leq 1\big\}$. That is, the behavior of (1.2) when they escape from the attraction field $(0,\infty)$ associated with the local minimum $m_+ = \sqrt{5}$ within $\lfloor 1/\eta \rfloor$ steps. As shown in (b) of Figure 1.1, when driven-by heavy-tailed Z_i's, the untruncated dynamics $\boldsymbol{X}^{\eta}_j$ closely resembles the gradient flows and stays close to m_+ until a single large Z_j sends $\boldsymbol{X}^{\eta}_j$ outside of $(0,\infty)$ in one shot. In comparison, under small enough choices of the truncation threshold b in (1.2), the process $\boldsymbol{X}^{\eta|b}_j$ can no longer exit $(0,\infty)$ from m_+ in one step. Indeed, (c) of Figure 1.1 depicts a case where the sample paths of $\boldsymbol{X}^{\eta|b}_j$ resembles the gradient flow with two large perturbations truncated at b. This clearly confirms the catastrophe principle (1.6): the rare event $\{\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \in B\}$ arises almost always because of $k = 2$ catastrophically large—i.e., $O(1/\eta)$—perturbations, whereas the rest of the system is indistinguishable from its nominal behavior; here, the index k is the minimum number of jumps required by the nominal path (i.e., gradient flow) to enter the set B. Compare this to (b) of Figure 1.1, which is governed by the principle of a single big jump, i.e., the catastrophe principle

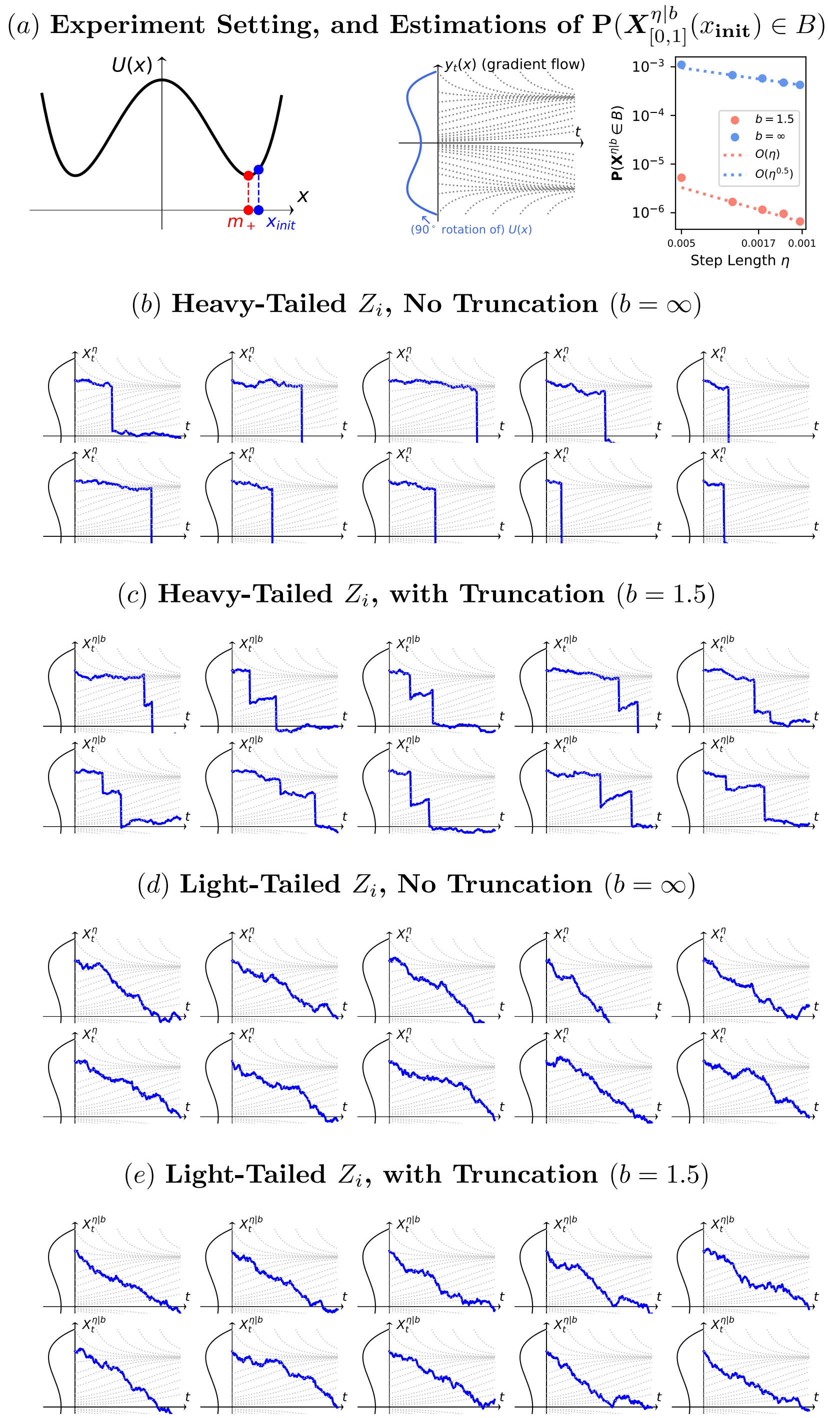

Figure 1.1: Numerical examples for large deviations and the catastrophe principle. **(a, Left)** the potential function $U(\cdot)$ defined in (2.35). **(a, Middle)** gradient flows under $-U'(\cdot)$. **(a, Right)** Estimation of $\mathbf{P}(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in B)$ through Monte-Carlo simulation; dashed lines are predictions according to our large deviations asymptotics. **(b)–(e)**: Samples from $\mathbf{P}(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in \ \cdot\ |\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in B)$, $\eta = \frac{1}{200}$.

with $k = 1$. Note also that both of these sharply contrast with the light-tailed cases predicted by the classical Freidlin-Wentzell theory, where the rare events arise as the SGD fights against the negative gradient in each step, climbing up the potential hill to transition into the adjacent potential well; see part (d) and (e) of Figure 1.1. It is also worth noting that, unlike the light-tailed exit scenarios, which closely follow a single deterministic path defined by the solution of a variational problem associated with the rate function, heavy-tailed scenarios exhibit significant stochasticity in the location and size of the big jumps with only the number of jumps being deterministically k. This reflects the fact that the distributional limit of the scaled process described in (1.6) is non-degenerate. See Section 2.4 for more details of this numerical example.

The notion of $\mathbb{M}(\mathbb{S} \setminus \mathbb{C})$-convergence, introduced in [60] and further developed in [77], was a key technical tool behind (1.4) in [77]. In this paper, we introduce a uniform version of the $\mathbb{M}(\mathbb{S} \setminus \mathbb{C})$-convergence and prove an associated Portmanteau theorem in Section 2.1. These developments form the backbone that supports our proofs in Section 2.2 for the uniform sample-path large deviations of the form (1.5).

Metastability Analysis. The second contribution of this paper is the first exit-time analysis for heavy-tailed systems. As described at the beginning of this section, two modern approaches to the analysis of exit times for light-tailed stochastic dynamical systems are the Freidlin-Wentzell theory (or pathwise approach) detailed in the monographs [39, 69] and the potential theoretic approach summarized in the monograph [11]. Despite their success in the light-tailed contexts, neither the pathwise approach nor the potential theoretic approach readily extends to heavy-tailed contexts. In particular, for truncated heavy-tailed dynamics such as $\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x})$, the explicit formula for the stationary distribution is rarely available, and its generator lacks the simplicity of the Brownian case, making the adaptation of potential theoretic approach to our context challenging. Meanwhile, the pathwise approach hinges on the large deviation principles at the sample-path level. Historically, however, the heavy-tailed large deviations at the sample-path level have been unavailable and considered to be out of reach until recently.

Successful results in heavy-tailed contexts are relatively recent. For one-dimensional Lévy driven SDEs, [47, 49] proved that the exit times from metastability sets scale at a polynomial rate and the prefactor of the of the scale depend on the width of the potential wells rather than the height of the potential barrier. Similar results have been established in more general settings, such as the multi-dimensional analog in [50], exit times for a global attractor instead of a stable point [46] (see also [43] for its application in characterizing the limiting Markov chain of hyperbolic dynamical systems driven by heavy-tailed perturbations), exit times under multiplicative noises in $\mathbb{R}^d$ [71], extensions to infinite-dimensional spaces [23], and the (discretized) stochastic difference equations driven by α-stable noises [68], to name a few. Such metastability analyses were applied in [79] to study the generaliztion performance of DNNs trained by SGDs with heavy-tailed dynamics and, more recently, in [5] to analyze the sample efficiency of policy gradient algorithms in reinforcement learning. It should be noted that these results focus on the events associated with the principle of a single big jump.

In contrast, this paper develops a systematic tool for analyzing the exit times and locations, even in cases where the principle of a single big jump fails to account for the exit events, and more complex patterns arise during the exit process. The process $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ exemplifies such a scenario, as the truncation operator $\varphi_c(\cdot)$ prevents exit events driven by a single big jump. We reveal phase transitions in the first exit times of $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$, which depend on a notion of the "discretized widths" of the attraction fields. Specifically, we consider (1.1) with drift coefficients $\boldsymbol{a}(\cdot) = -\nabla U(\cdot)$ for some potential function $U \in \mathcal{C}^1(\mathbb{R}^m)$. Without loss of generality, let $I \subseteq \mathbb{R}^m$ be some open and bounded set containing the origin. Suppose that the entire domain I falls within the attraction field of the origin, and the gradient field $-\nabla U(\cdot)$ is locally contractive around the origin. In other words, when initialized within I, the deterministic gradient flow $d\boldsymbol{y}_t(\boldsymbol{x})/dt = -\nabla U(\boldsymbol{y}_t(\boldsymbol{x}))$ (under the initial condition $\boldsymbol{y}_0(\boldsymbol{x}) = \boldsymbol{x}$) will be attracted to and remain trapped near the origin. However, due to the presence of random perturbations, $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ will eventually escape from I after a sufficiently long time.

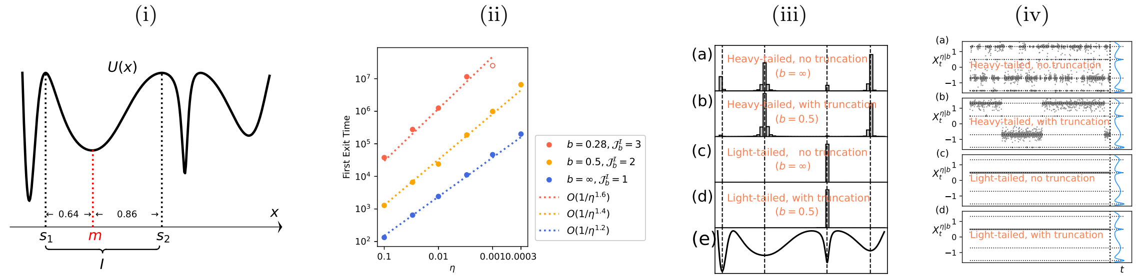

Figure 1.2: Numerical examples of the metastability analysis. **(i)** The univariate potential $U(\cdot)$ defined in (2.37). **(ii)** First exit times $\tau^{\eta|b}(m)$ from I under different truncation thresholds b and scale parameters η. Dashed lines are predictions from our results in Section 2.3, whereas the dots are the exit times estimated using 20 samples. It can be observed that the predictions and estimates align well. **(iii)** Histograms of locations within the potential potential $U(\cdot)$ visited by $X_t^{\eta|b}(x)$. Note that in (b), the sharp minima are almost completely eliminated from the trajectory of the SGD. **(iv)** Sample paths of $X_t^{\eta|b}(x)$. Dashed lines in (iii) and (iv) are added as references for the locations of local minima. Driven by truncated heavy-tailed noise, $X_t^{\eta|b}(x)$ almost completely avoids the sharp minima of $U(\cdot)$ in (b).

Of particular interest are the asymptotic scale of the first exit times as $\eta \downarrow 0$. Theorem 2.8 proves that the joint law of the first exit time $\tau^{\eta|b}(\boldsymbol{x}) = \min\{j \geq 0 : \ \boldsymbol{X}_j^{\eta|b}(\boldsymbol{x}) \notin I\}$ and the exit location $\boldsymbol{X}_\tau^{\eta|b}(\boldsymbol{x}) \triangleq \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})$ admits the limit (uniformly for all $\boldsymbol{x}$ bounded away from I^c):

$$\Big(\lambda_b^I(\eta) \cdot \tau^{\eta|b}(\boldsymbol{x}),\ \boldsymbol{X}_\tau^{\eta|b}(\boldsymbol{x})\Big) \Rightarrow (E, V_b) \qquad \text{as } \eta \downarrow 0 \tag{1.8}$$

with some (deterministic) time-scaling function $\lambda_b^I(\eta)$. Here, E is an exponential random variable with the rate parameter 1, V_b is some random element independent of E and supported on I^c, and the scaling function $\lambda_b^I(\eta)$ is regularly varying with index $-[1 + \mathcal{J}_b^I(\alpha - 1)]$ as $\eta \downarrow 0$, where $\mathcal{J}_b^I$ is the aforementioned discretized width of domain I relative to the truncation threshold b. The precise definition of $\mathcal{J}_b^I$ is provided in (2.27) in Section 2.3.1. However, we note that in the special case $b = \infty$, one can immediately verify that $\mathcal{J}_b^I = 1$, regardless of the geometry of U. Consequently, (1.8) reduces to the principle of a single big jump, as expected. When the drift is contractive so that $\nabla U(\boldsymbol{x}) \cdot \boldsymbol{x} \geq 0$ for all $\boldsymbol{x} \in I$, it is also straightforward to see that $\mathcal{J}_b^I = \lceil r/b \rceil$ where r is the distance between $\mathbf{0}$ and I^c, and hence, $\mathcal{J}_b^I$ is indeed precisely the discretized width of the attraction field I relative to b. In particular, note that the drift is contractive within any attraction field in the one-dimensional cases. However, in general multi-dimensional spaces, $\mathcal{J}_b^I$ reflects a much more intricate interplay between the geometry of the drift $\boldsymbol{a}(\cdot)$ (or the potential $U(\cdot)$) and the truncation threshold b. Figure 1.2 illustrates the key role of the relative width $\mathcal{J}_b^{\mathcal{I}}$ in one dimension. Specifically, we consider a one-dimensional case with a potential function $U : \mathbb{R} \to \mathbb{R}$ depicted in Figure 1.2 (i), where $I = (s_1, s_2)$ is the attraction field of the local minimum m. Since m is closer to the left boundary s_1, the minimal number of steps required to exit I when starting from m is $\mathcal{J}_b^{\mathcal{I}} = \lceil |s - m_1|/b \rceil$ where $b \in (0, \infty)$. In the untruncated case (1.1) (i.e., with $b = \infty$), we simply have $\mathcal{J}_\infty^{\mathcal{I}} = 1$. Figure 1.2 (ii) illustrates the discrete structure of phase transitions in (1.8), where the first exit time $\tau^{\eta|b}(\boldsymbol{x})$ is (roughly) of order $1/\eta^{1 + \mathcal{J}_b^I \cdot (\alpha - 1)}$ for small η, with $\alpha = 1.2$ being the index of $\boldsymbol{Z}_i$'s regular variation. This means that the order of the first exit time $\tau^{\eta|b}(\boldsymbol{x})$ does not vary continuously with respect to the truncation threshold b. Instead, it exhibits a discrete dependence on b through the integer-valued quantity $\mathcal{J}_b^I$. Consequently, the wider the domain I, the *asymptotically longer* the exit time $\tau^{\eta|b}(\boldsymbol{x})$ will be. In the companion paper [85], we build on these phase transitions in exit times to reveal an intriguing global behavior of $\boldsymbol{X}_j^{\eta|b}$

over a multi-well potential: the distribution of $\boldsymbol{X}^{\eta|b}_j$'s sample path closely resembles a Markov chain that **completely avoids narrow local minima**; see Figure 1.2 (iii) and (iv). More importantly, we demonstrate in [85] that such global dynamics under truncated heavy tails are intimately related to the generalization performance of deep neural networks. See Section 2.4 for more details of the numerical experiments presented in Figure 1.2.

Our approach to the metastability analysis hinges on the concept of asymptotic atoms, a general machinery we develop in Section 2.3.2. Asymptotic atoms are nested regions of recurrence at which the process asymptotically regenerates upon each visit. Our locally uniform sample-path large deviations then prove to be the right tool in this framework, empowering us to characterize the behavior of the stochastic processes uniformly for all initial values over the asymptotic atoms. It should be noted that [51] also investigated the exit events driven by multiple truncated jumps. However, in their context, the mechanism through which multiple jumps arise is due to a different tail behavior of the increment distribution that is lighter than any polynomial rate—more precisely, a Weibull tail—and it is fundamentally different from that of the regularly varying case. (See also [52] for the summary of the hierarchy in the asymptotics of the first exit times for heavy-tailed dynamics.) Our results complement the picture and provide a missing piece of the puzzle by unveiling the phase transitions in the exit times under truncated regularly varying perturbations.

Some of the the metastability analysis in Section 2.3 of this paper have been presented in a preliminary form at a conference [84]. The main focus of [84] was the connection between the metastability analysis of stochastic gradient descent (SGD) and its generalization performance in the context of training deep neural networks. Compared to the brute force approach in [84], the current paper provides a systematic framework to characterize the global dynamics for significantly more general class of heavy-tailed dynamical systems.

The rest of the paper is organized as follows. Section 2 presents the main results of this paper, with numerical examples collected in Section 2.4. Section 3 and Section 4 provide the proofs of Sections 2.1, 2.2, and 2.3. Results for stochastic difference equations under more general scaling regimes are presented in Appendix A. Results for SDEs driven by Lévy processes with regularly varying increments are collected in Appendix B.

2 Main Results

This section presents the main results of this paper and discusses their implications. Section 2.1 introduces the uniform version of $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-convergence and presents an associated portmanteau theorem. Section 2.2 develops the sample-path large deviations, and Section 2.3 carries out the metastability analysis. Section 2.4 presents numerical examples of our theoretical results. All the proofs are deferred to the later sections.

Before presenting the main results, we set frequently used notations. Let $[n] \triangleq \{1,2,\cdots,n\}$ for any positive integer n. Let $\mathbb{N} = \{0,1,2,\cdots\}$ be the set of non-negative integers. Let $(\mathbb{S},\boldsymbol{d})$ be a metric space with $\mathscr{S}_\mathbb{S}$ being the corresponding Borel σ-algebra. For any $E\subseteq\mathbb{S}$, let E° and E^- be the interior and closure of E, respectively. For any $r>0$, let $E^r \triangleq \{y\in\mathbb{S}:\ \boldsymbol{d}(E,y)\leq r\}$ be the r-enlargement of a set E. Here for any set $A\subseteq\mathbb{S}$ and any $x\in\mathbb{S}$, we define $\boldsymbol{d}(A,x)\triangleq\inf\{\boldsymbol{d}(y,x):\ y\in A\}$. Also, let $E_r\triangleq((E^c)^r)^c$ be the r-shrinkage of E. Note that for any E, the enlargement E^r of E is closed, and the shrinkage E_r of E is open. We say that set $A\subseteq\mathbb{S}$ is bounded away from another set $B\subseteq\mathbb{S}$ if $\inf_{x\in A,y\in B}\boldsymbol{d}(x,y)>0$. For any Borel measure μ on $(\mathbb{S},\mathscr{S}_\mathbb{S})$, let the support of μ (denoted as $\text{supp}(\mu)$) be the smallest closed set C such that $\mu(\mathbb{S}\setminus C)=0$. For any function $g:\mathbb{S}\to\mathbb{R}$, let $\text{supp}(g)\triangleq\big(\{x\in\mathbb{S}:\ g(x)\neq 0\}\big)^-$. Given two sequences of positive real numbers $(x_n)_{n\geq1}$ and $(y_n)_{n\geq1}$, we say that $x_n=\boldsymbol{O}(y_n)$ (as $n\to\infty$) if there exists some $C\in[0,\infty)$ such that $x_n\leq Cy_n$ $\forall n\geq1$. Besides, we say that $x_n=\boldsymbol{o}(y_n)$ if $\lim_{n\to\infty}x_n/y_n=0$.

2.1 Uniform $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-Convergence

This section extends the notion of $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-convergence [60, 77] to a uniform version and prove an associated portmanteau theorem. Such developments pave the way to the locally uniform heavy-tailed sample-path large deviations.

Specifically, in this section we consider some metric space $(\mathbb{S}, \boldsymbol{d})$ that is complete and separable. Given any Borel measurable subset $\mathbb{C} \subseteq \mathbb{S}$, let $\mathbb{S}\setminus\mathbb{C}$ be the metric subspace of $\mathbb{S}$ in the relative topology with σ-algebra $\mathscr{S}_{\mathbb{S}\setminus\mathbb{C}} \triangleq \{A \in \mathscr{S}_{\mathbb{S}} : \ A \subseteq \mathbb{S}\setminus\mathbb{C}\}$. Let

$$\mathbb{M}(\mathbb{S}\setminus\mathbb{C}) \triangleq \{\nu(\cdot) \text{ is a Borel measure on } \mathbb{S}\setminus\mathbb{C} : \ \nu(\mathbb{S}\setminus\mathbb{C}^r) < \infty \ \forall r > 0\}.$$

$\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$ can be topologized by the sub-basis constructed using sets of form $\{\nu \in \mathbb{M}(\mathbb{S}\setminus\mathbb{C}) : \ \nu(f) \in G\}$, where $G \subseteq [0,\infty)$ is open, $f \in \mathcal{C}(\mathbb{S}\setminus\mathbb{C})$, and $\mathcal{C}(\mathbb{S}\setminus\mathbb{C})$ is the set of all real-valued, non-negative, bounded and continuous functions with support bounded away from $\mathbb{C}$ (i.e., $f(x) = 0 \ \forall x \in \mathbb{C}^r$ for some $r > 0$). Given a sequence $\mu_n \in \mathbb{M}(\mathbb{S}\setminus\mathbb{C})$ and some $\mu \in \mathbb{M}(\mathbb{S}\setminus\mathbb{C})$, we say that μ_n converges to μ in $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$ as $n \to \infty$ if $\lim_{n\to\infty} |\mu_n(f) - \mu(f)| = 0$ for all $f \in \mathcal{C}(\mathbb{S}\setminus\mathbb{C})$. See [60] for equivalent definitions in the form of a Portmanteau Theorem. When the choice of $\mathbb{S}$ and $\mathbb{C}$ is clear from the context, we simply refer to it as $\mathbb{M}$-convergence. As demonstrated in [77], the sample path large deviations for heavy-tailed stochastic processes can be formulated in terms of $\mathbb{M}$-convergence of the scaled process in the Skorokhod space. In this paper, we introduce a stronger version of $\mathbb{M}$-convergence, which facilitates the metastability analysis in the later sections.

Definition 2.1 (Uniform $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-convergence)**.** *Let Θ be a set of indices. Let $\mu_\theta^\eta,\ \mu_\theta \in \mathbb{M}(\mathbb{S}\setminus\mathbb{C})$ for each $\eta > 0$ and $\theta \in \Theta$. We say that μ_θ^η converges to μ_θ in $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$ uniformly in θ on Θ as $\eta \downarrow 0$ if*

$$\lim_{\eta\downarrow 0} \sup_{\theta\in\Theta} |\mu_\theta^\eta(f) - \mu_\theta(f)| = 0 \qquad \forall f \in \mathcal{C}(\mathbb{S}\setminus\mathbb{C}).$$

If $\{\mu_\theta : \ \theta \in \Theta\}$ is sequentially compact, a Portmanteau-type theorem holds. The proof is provided in Section 3.1.

Theorem 2.2 (Portmanteau theorem for uniform $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-convergence)**.** *Let Θ be a set of indices. Let $\mu_\theta^\eta,\ \mu_\theta \in \mathbb{M}(\mathbb{S}\setminus\mathbb{C})$ for each $\eta > 0$ and $\theta \in \Theta$. Suppose that for any sequence of measures $(\mu_{\theta_n})_{n\geq 1}$, there exist a sub-sequence $(\mu_{\theta_{n_k}})_{k\geq 1}$ and some $\theta^* \in \Theta$ such that*

$$\lim_{k\to\infty} \mu_{\theta_{n_k}}(f) = \mu_{\theta^*}(f) \qquad \forall f \in \mathcal{C}(\mathbb{S}\setminus\mathbb{C}). \tag{2.1}$$

Then the next three statements are equivalent:

(i) μ_θ^η *converges to* μ_θ *in* $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$ *uniformly in* θ *on* Θ *as* $\eta \downarrow 0$*;*

(ii) $\lim_{\eta\downarrow 0} \sup_{\theta\in\Theta} |\mu_\theta^\eta(f) - \mu_\theta(f)| = 0$ *for each* $f \in \mathcal{C}(\mathbb{S}\setminus\mathbb{C})$ *that is also uniformly continuous on* $\mathbb{S}$*;*

(iii) $\limsup_{\eta\downarrow 0} \sup_{\theta\in\Theta} \mu_\theta^\eta(F) - \mu_\theta(F^\epsilon) \leq 0$ *and* $\liminf_{\eta\downarrow 0} \inf_{\theta\in\Theta} \mu_\theta^\eta(G) - \mu_\theta(G_\epsilon) \geq 0$ *for all* $\epsilon > 0$*, all closed* $F \subseteq \mathbb{S}$ *that is bounded away from* $\mathbb{C}$*, and all open* $G \subseteq \mathbb{S}$ *that is bounded away from* $\mathbb{C}$*.*

Furthermore, any of the claims (i)–(iii) implies the following.

(iv) $\limsup_{\eta\downarrow 0} \sup_{\theta\in\Theta} \mu_\theta^\eta(F) \leq \sup_{\theta\in\Theta} \mu_\theta(F)$ *and* $\liminf_{\eta\downarrow 0} \inf_{\theta\in\Theta} \mu_\theta^\eta(G) \geq \inf_{\theta\in\Theta} \mu_\theta(G)$ *for all closed* $F \subseteq \mathbb{S}$ *that is bounded away from* $\mathbb{C}$ *and all open* $G \subseteq \mathbb{S}$ *that is bounded away from* $\mathbb{C}$*.*

Remark 1. *We provide two additional remarks regarding Theorem 2.2. First, it is generally not possible to strengthen statement (iii) and assert that*

$$\limsup_{\eta\downarrow 0} \sup_{\theta\in\Theta} \mu_\theta^\eta(F) - \mu_\theta(F) \leq 0, \qquad \liminf_{\eta\downarrow 0} \inf_{\theta\in\Theta} \mu_\theta^\eta(G) - \mu_\theta(G) \geq 0 \tag{2.2}$$

for all closed $F \subseteq \mathbb{S}$ bounded away from $\mathbb{C}$ and all open $G \subseteq \mathbb{S}$ bounded away from $\mathbb{C}$. In other words, in statement (iii) the ϵ-fattening in F^ϵ and ϵ-shrinking in G_ϵ are indispensable. Indeed, we demonstrate through a counterexample that, due to the infinite cardinality of the collections of measures $\{\mu^\eta_\theta : \theta \in \Theta\}$ and $\{\mu_\theta : \theta \in \Theta\}$, the claims in (2.2) fall apart while statements (i)–(iii) hold true. Specifically, by setting $\mathbb{C} = \emptyset$ and $\mathbb{S} = \mathbb{R}$, the $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-convergence degenerates to the weak convergence of Borel measures on $\mathbb{R}$. Set $\Theta = [-1, 1]$ and

$$\mu^\eta_\theta \triangleq \boldsymbol{\delta}_{\theta-\eta}, \qquad \mu_\theta \triangleq \boldsymbol{\delta}_\theta,$$

where $\boldsymbol{\delta}_x$ is the Dirac measure at x. For closed set $F = [-1, 0]$ and any $\eta \in (0, 2)$,

$$\begin{aligned}\sup_{\theta\in\Theta} \mu^\eta_\theta(F) - \mu_\theta(F) &\geq \boldsymbol{\delta}_{-\eta/2}\big([-1, 0]\big) - \boldsymbol{\delta}_{\eta/2}\big([-1, 0]\big) \qquad \text{by picking } \theta = \eta/2 \\ &= \mathbb{I}\bigg\{\frac{-\eta}{2} \in [-1, 0]\bigg\} - \mathbb{I}\bigg\{\frac{\eta}{2} \in [-1, 0]\bigg\} = 1,\end{aligned}$$

thus implying $\limsup_{\eta\downarrow 0} \sup_{\theta\in\Theta} \mu^\eta_\theta(F) - \mu_\theta(F) \geq 1$.

Secondly, while statement (iv) holds as the key component when establishing the sample-path large deviation results, it is indeed strictly weaker than the other claims for one obvious reason: unlike statements (i)–(iii), the content of statement (iv) does not require μ^η_θ to converge to μ_θ for any given $\theta \in \Theta$. To illustrate that (iv) does not imply (i)–(iii), it suffices to examine the case where $\mathbb{C} = \emptyset$, $\mathbb{S} = \mathbb{R}$, $\Theta = [-1, 1]$, $\mu^\eta_\theta = \boldsymbol{\delta}_{-\theta}$, and $\mu_\theta = \boldsymbol{\delta}_\theta$.

To conclude this section, we note that the proof of $\mathbb{M}$-convergence (and hence the application of Theorem 2.2) is often facilitated by the notion of asymptotic equivalence between two families of random objects. Specifically, we consider the following version of asymptotic equivalence that generalizes Definition 2.9 in [21], which is particularly useful in the context of Lemma 2.4. The proof of Lemma 2.4 will be provided in Section 2.1.

Definition 2.3 (Asymptotic Equivalence)**.** *Let X_n and Y^δ_n be random elements taking values in a complete separable metric space $(\mathbb{S}, \boldsymbol{d})$ and supported on the same probability space. Let ϵ_n be a sequence of positive real numbers. Let $\mathbb{C} \subseteq \mathbb{S}$ be Borel measurable. X_n is said to be* ***asymptotically equivalent to Y^δ_n in $\mathbb{M}(\mathbb{S} \setminus \mathbb{C})$ with respect to ϵ_n as*** *$\delta \downarrow 0$ if the following holds: given $\Delta > 0$ and $B \in \mathscr{S}_\mathbb{S}$ that is bounded away from $\mathbb{C}$,*

$$\lim_{\delta\downarrow 0} \lim_{n\to\infty} \epsilon_n^{-1} \mathbf{P}\Big(\boldsymbol{d}\big(X_n, Y^\delta_n\big)\mathbb{I}\big(X_n \in B \text{ or } Y^\delta_n \in B\big) > \Delta\Big) = 0.$$

Lemma 2.4. *Let X_n and Y^δ_n be random elements taking values in a complete separable metric space $(\mathbb{S}, \boldsymbol{d})$ and supported on the same probability space. Let $\mu \in \mathbb{M}(\mathbb{S} \setminus \mathbb{C})$. Suppose that*

(i) X_n is asymptotically equivalent to Y^δ_n in $\mathbb{M}(\mathbb{S} \setminus \mathbb{C})$ with respect to ϵ_n as $\delta \downarrow 0$,

(ii) Given $B \in \mathscr{S}_\mathbb{S}$ that is bounded away from $\mathbb{C}$, it holds for all $\delta > 0$ small enough that

$$\limsup_{\delta\downarrow 0} \limsup_{n\to\infty} \epsilon_n^{-1} \mathbf{P}(Y^\delta_n \in B) \leq \mu(B^-), \qquad \liminf_{\delta\downarrow 0} \liminf_{n\to\infty} \epsilon_n^{-1} \mathbf{P}(Y^\delta_n \in B) \geq \mu(B^\circ).$$

Then $\epsilon_n^{-1}\mathbf{P}(X_n \in \cdot) \to \mu(\cdot)$ in $\mathbb{M}(\mathbb{S} \setminus \mathbb{C})$.

2.2 Heavy-Tailed Large Deviations

In Section 2.2.1, we study the sample-path large deviations for stochastic difference equations driven by heavy-tailed dynamics. Section 2.2.2 then characterizes the catastrophe principle of heavy-tailed systems by presenting the conditional limit theorems. The results reveal a discrete hierarchy of the most likely scenarios and probabilities of rare events in heavy-tailed stochastic difference equations. We note that analogous results under more general scaling regimes and for stochastic differential equations are collected in Sections A and B of the Appendix.

2.2.1 Sample-Path Large Deviations

Let $\boldsymbol{Z}_1, \boldsymbol{Z}_2, \ldots$ be iid copies of some random vector $\boldsymbol{Z}$ taking values in $\mathbb{R}^d$, and let $\mathcal{F}$ be the σ-algebra generated by $(\boldsymbol{Z}_j)_{j\geq 1}$. Henceforth in this paper, all vectors in Euclidean spaces are understood as column vectors unless stated otherwise. Let $\mathcal{F}_j$ be the σ-algebra generated by $\boldsymbol{Z}_1, \boldsymbol{Z}_2, \cdots, \boldsymbol{Z}_j$ and $\mathcal{F}_0 \triangleq \{\emptyset, \Omega\}$. Let $(\Omega, \mathcal{F}, \mathbb{F}, \mathbf{P})$ be a filtered probability space with filtration $\mathbb{F} = (\mathcal{F}_j)_{j\geq 0}$. Given $b \in (0,\infty)$, the drift coefficient $\boldsymbol{a} : \mathbb{R}^m \to \mathbb{R}^m$, and the diffusion coefficient $\boldsymbol{\sigma} : \mathbb{R}^m \to \mathbb{R}^{m\times d}$, our goal is to study the sample-path large deviations for the discrete-time process $\big\{\boldsymbol{X}^{\eta|b}_t(\boldsymbol{x}) : t \in \mathbb{N}\big\}$ in $\mathbb{R}^m$ driven by the recursion

$$\boldsymbol{X}^{\eta|b}_0(\boldsymbol{x}) = \boldsymbol{x}, \qquad \boldsymbol{X}^{\eta|b}_t(\boldsymbol{x}) = \boldsymbol{X}^{\eta|b}_{t-1}(\boldsymbol{x}) + \varphi_b\Big(\eta\boldsymbol{a}\big(\boldsymbol{X}^{\eta|b}_{t-1}(\boldsymbol{x})\big) + \eta\boldsymbol{\sigma}\big(\boldsymbol{X}^{\eta|b}_{t-1}(\boldsymbol{x})\big)\boldsymbol{Z}_t\Big) \ \ \forall t \geq 1, \tag{2.3}$$

where the truncation operator $\varphi_\cdot(\cdot)$ is defined by

$$\varphi_b(\boldsymbol{w}) \triangleq \Big(\frac{b}{\|\boldsymbol{w}\|} \wedge 1\Big) \cdot \boldsymbol{w} \quad \forall \boldsymbol{w} \neq \boldsymbol{0}, \qquad \varphi_b(\boldsymbol{0}) \triangleq \boldsymbol{0}. \tag{2.4}$$

Here, $u \wedge v = \min\{u, v\}$ and $u \vee v = \max\{u, v\}$. For any $\boldsymbol{w} \neq \boldsymbol{0}$, we have $\varphi_b(\boldsymbol{w}) = (b \wedge \|\boldsymbol{w}\|) \cdot \frac{\boldsymbol{w}}{\|\boldsymbol{w}\|}$. In other words, the truncation operator $\varphi_b(\boldsymbol{w})$ in (2.3) maintains the direction of the vector $\boldsymbol{w}$ but rescales it to ensure that the norm would not exceed the threshold value b. In particular, we are interested in the case where $\boldsymbol{Z}_i$'s are heavy-tailed. In this paper, we capture the heavy-tailed phenomena with the notion of regular variation. For any measurable function $\phi : (0,\infty) \to (0,\infty)$, we say that ϕ is regularly varying as $x \to \infty$ with index β (denoted as $\phi(x) \in \mathcal{RV}_\beta(x)$ as $x \to \infty$) if $\lim_{x\to\infty} \phi(tx)/\phi(x) = t^\beta$ for all $t > 0$. For details of the definition and properties of regularly varying functions, see, for example, [7, 75, 36, 17]. Throughout this paper, we say that a measurable function $\phi(\eta)$ is regularly varying as $\eta \downarrow 0$ with index β if $\lim_{\eta\downarrow 0} \phi(t\eta)/\phi(\eta) = t^\beta$ for any $t > 0$. We denote this as $\phi(\eta) \in \mathcal{RV}_\beta(\eta)$ as $\eta \downarrow 0$. Besides, we adopt the L_2 norm $\|(x_1, \cdots, x_k)\| = \sqrt{\sum_{j=1}^k x_k^2}$ on Euclidean spaces. Let

$$H(x) \triangleq \mathbf{P}(\|\boldsymbol{Z}\| > x). \tag{2.5}$$

For any $\alpha > 0$, let ν_α be the (Borel) measure on $(0,\infty)$ with

$$\nu_\alpha[x, \infty) = x^{-\alpha}. \tag{2.6}$$

Let $\mathfrak{N}_d \triangleq \{\boldsymbol{x} \in \mathbb{R}^d : \ \|\boldsymbol{x}\| = 1\}$ be the unit sphere of $\mathbb{R}^d$. Let $\Phi : \mathbb{R}^d \to [0,\infty) \times \mathfrak{N}_d$ be

$$\Phi(\boldsymbol{x}) \triangleq \begin{cases} \Big(\|\boldsymbol{x}\|, \frac{\boldsymbol{x}}{\|\boldsymbol{x}\|}\Big) & \text{if } \boldsymbol{x} \neq 0, \\ \big(0, (1, 0, 0, \cdots, 0)\big) & \text{otherwise.} \end{cases} \tag{2.7}$$

Note that the origin is included in the domain of Φ simply to lighten the notations in the proofs. However, $\Phi(\boldsymbol{x})$ will not be applied at $\boldsymbol{x} = \boldsymbol{0}$ in our proofs. Thus, Φ can be interpreted as the polar transform with domain extended to $\boldsymbol{0}$. We impose the following multivariate regular variation assumption regarding the law of $\boldsymbol{Z}$.

Assumption 1 (Regularly Varying Noises)**.** $\mathbf{E}\boldsymbol{Z} = \boldsymbol{0}$. *Besides, there exist some* $\alpha > 1$ *and a probability measure* $\mathbf{S}(\cdot)$ *on the unit sphere* $\mathfrak{N}_d$ *such that*

- $H(x) \in \mathcal{RV}_{-\alpha}(x)$ *as* $x \to \infty$*,*
- *for the polar coordinates* $(R, \boldsymbol{\Theta}) \triangleq \Phi(\boldsymbol{Z})$*, we have (as* $x \to \infty$*)*

$$\frac{\mathbf{P}\Big((x^{-1}R, \boldsymbol{\Theta}) \in \ \cdot\ \Big)}{H(x)} \to \nu_\alpha \times \mathbf{S} \qquad \text{in } \mathbb{M}\Big(\big([0,\infty) \times \mathfrak{N}_d\big) \setminus \big(\{0\} \times \mathfrak{N}_d\big)\Big). \tag{2.8}$$

Remark 2. *The multivariate regular variation condition* (2.8) *is typically stated in terms of vague convergence; see, e.g., [74, 44]. While vague convergence is generally weaker than* $\mathbb{M}$*-convergence (see Lemma 2.1 of [60]), due to* $\alpha > 1$ *we have* $(\nu_\alpha \times \mathbf{S})(A) < \infty$ *for any Borel set* $A \subseteq (0,\infty) \times \mathfrak{N}_d$ *that is bounded away from* $\{0\} \times \mathfrak{N}_d$*. Therefore, it is easy to verify that the* $\mathbb{M}$*-convergence stated in* (2.8) *is equivalent to vague convergence. Furthermore, by the alternative definitions for multivariate regular variation (see [74, 44]), Assumption 1 is equivalent to the vague convergence of* $H^{-1}(x)\mathbf{P}(x^{-1}\boldsymbol{Z} \in \ \cdot\ )$ *to some Borel measure* $\mu(\cdot)$ *in* $\mathbb{M}(\mathbb{R}^d \setminus \{\mathbf{0}\})$*, where* $\mu(\cdot)$ *exhibits self-similarity in terms of* $\mu(\lambda A) = \lambda^{-\alpha}\mu(A)$ *for any Borel set* $A \subseteq \mathbb{R}^d$ *that is bounded away from the origin.*

Next, we introduce the assumptions on the drift coefficient $\boldsymbol{a}(\cdot) = \big(a_1(\cdot), \cdots, a_m(\cdot)\big)^T$ and the diffusion coefficient $\boldsymbol{\sigma}(\cdot) = \big(\sigma_{i,j}(\cdot)\big)_{i\in[m], j\in[d]}$. Henceforth, we adopt the L_2 vector norm induced matrix norm $\|\mathbf{A}\| = \sup_{\boldsymbol{x}\in\mathbb{R}^q:\ \|\boldsymbol{x}\|=1} \|\mathbf{A}\boldsymbol{x}\|$ for any $\mathbf{A} \in \mathbb{R}^{p\times q}$. Obviously, the lower bound for D in Assumption 2 is not necessary, and it is imposed w.l.o.g. for the notational simplicity in the proof.

Assumption 2 (Lipschitz Continuity)**.** *There exists some* $D \in [1,\infty)$ *such that*

$$\|\boldsymbol{\sigma}(\boldsymbol{x}) - \boldsymbol{\sigma}(\boldsymbol{y})\| \vee \|\boldsymbol{a}(\boldsymbol{x}) - \boldsymbol{a}(\boldsymbol{y})\| \leq D\,\|\boldsymbol{x} - \boldsymbol{y}\| \quad \forall \boldsymbol{x},\ \boldsymbol{y} \in \mathbb{R}^m.$$

To present the main results, we set a few notations. Let $(\mathbb{D}[0,T], \boldsymbol{d}_{J_1}^{[0,T]})$ be the metric space where $\mathbb{D}[0,T] = \mathbb{D}\big([0,T],\mathbb{R}^m\big)$ is the space of all càdlàg functions with domain $[0,T]$ and codomain $\mathbb{R}^m$, and $\boldsymbol{d}_{J_1}^{[0,T]}$ is the Skorodkhod J_1 metric

$$\boldsymbol{d}_{J_1}^{[0,T]}(x,y) \triangleq \inf_{\lambda\in\Lambda_T} \sup_{t\in[0,T]} |\lambda(t) - t| \vee \|x(\lambda(t)) - y(t)\|\,. \tag{2.9}$$

Here, Λ_T is the set of all homeomorphism on $[0,T]$. Throughout this paper, we fix some m and d and consider $\boldsymbol{X}_t^{\eta|b}(\boldsymbol{x})$ taking values in $\mathbb{R}^m$ driven by $\boldsymbol{Z}_t$'s in $\mathbb{R}^d$. Given $A \subseteq \mathbb{R}$, let $A^{k\uparrow} \triangleq \{(t_1,\cdots,t_k) \in A^k :\ t_1 < t_2 < \cdots < t_k\}$ be the set of sequences of increasing real numbers on A with length k. For any b, $T \in (0,\infty)$ and $k \in \mathbb{N}$, define the mapping $\bar{h}_{[0,T]}^{(k)|b} : \mathbb{R}^m \times \mathbb{R}^{d\times k} \times \mathbb{R}^{m\times k} \times (0,T]^{k\uparrow} \to \mathbb{D}[0,T]$ as follows. Given $\boldsymbol{x} \in \mathbb{R}^m$, $\mathbf{W} = (\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k) \in \mathbb{R}^{d\times k}$, $\mathbf{V} = (\boldsymbol{v}_1,\cdots,\boldsymbol{v}_k) \in \mathbb{R}^{m\times k}$, and $\boldsymbol{t} = (t_1,\cdots,t_k) \in (0,T]^{k\uparrow}$, let $\xi = \bar{h}_{[0,T]}^{(k)|b}(\boldsymbol{x},\mathbf{W},\mathbf{V},\boldsymbol{t})$ be the solution to

$$\xi_0 = \boldsymbol{x}; \tag{2.10}$$

$$\frac{d\xi_s}{ds} = \boldsymbol{a}(\xi_s) \quad \forall s \in [0,T],\ s \neq t_1, t_2, \cdots, t_k; \tag{2.11}$$

$$\xi_s = \xi_{s-} + \boldsymbol{v}_j + \varphi_b\big(\boldsymbol{\sigma}(\xi_{s-} + \boldsymbol{v}_j)\boldsymbol{w}_j\big) \quad \text{ if } s = t_j \text{ for some } j \in [k] \tag{2.12}$$

Similarly, define the mapping $h_{[0,T]}^{(k)|b} : \mathbb{R}^m \times \mathbb{R}^{d\times k} \times (0,T]^{k\uparrow} \to \mathbb{D}[0,T]$ by

$$h_{[0,T]}^{(k)|b}(\boldsymbol{x},\boldsymbol{W},\boldsymbol{t}) \triangleq \bar{h}_{[0,T]}^{(k)|b}\big(\boldsymbol{x},\boldsymbol{W},(\mathbf{0},\cdots,\mathbf{0}),\boldsymbol{t}\big). \tag{2.13}$$

In essence, $h_{[0,T]}^{(k)|b}(\boldsymbol{x},\mathbf{W},\boldsymbol{t})$ produces an ODE path perturbed by jumps $\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k$ (with sizes modulated by $\boldsymbol{\sigma}(\cdot)$ and then truncated under threshold b) at times $t_1,\cdots,t_k$, and the mapping $\bar{h}_{[0,T]}^{(k)|b}$ further includes perturbations $\boldsymbol{v}_j$'s right before each jump. For $k = 0$, we adopt the convention that $\xi = \bar{h}_{[0,T]}^{(0)|b}(\boldsymbol{x})$ is the solution to the ODE $d\xi_s/ds = \boldsymbol{a}(\xi_s)\ \forall s \in [0,T]$ with the initial condition $\xi_0 = \boldsymbol{x}$. For each $r > 0$ and $\boldsymbol{x} \in \mathbb{R}^m$, let $\bar{B}_r(\boldsymbol{x}) \triangleq \{\boldsymbol{y} \in \mathbb{R}^m :\ \|\boldsymbol{y} - \boldsymbol{x}\| \leq r\}$ be the closed ball with radius r centered at $\boldsymbol{x}$. Given $b, T \in (0,\infty)$, $\epsilon \geq 0$, $A \subseteq \mathbb{R}^m$ and $k \in \mathbb{N}$, let

$$\mathbb{D}_A^{(k)|b}[0,T](\epsilon) \triangleq \bar{h}_{[0,T]}^{(k)|b}\Big(A \times \mathbb{R}^{m\times k} \times \big(\bar{B}_\epsilon(\mathbf{0})\big)^k \times (0,T]^{k\uparrow}\Big) \tag{2.14}$$

be the set that contains all the ODE path with k jumps by time T, i.e., the image of the mapping $\bar{h}^{(k)|b}_{[0,T]}$ defined in (2.10)–(2.12), under small perturbations $\|\boldsymbol{v}_j\| \leq \epsilon$ for all $j \in [k]$. By our definition of $\bar{h}^{(0)|b}_{[0,T]}$ above, $\mathbb{D}^{(0)|b}_A[0,T](\epsilon)$ simply contains all ODE paths under vector field $\boldsymbol{a}(\cdot)$ with initial values over A. For $k=-1$, we adopt the convention that $\mathbb{D}^{(-1)|b}_A[0,T](\epsilon) \triangleq \emptyset$. Also, note that $\mathbb{D}^{(k)|b}_A[0,T](\epsilon) \subseteq \mathbb{D}^{(k)|b}_A[0,T](\epsilon')$ for any $0 \leq \epsilon < \epsilon'$ and $k \geq -1$. We state useful properties of $h^{(k)|b}_{[0,T]}$ and $\mathbb{D}^{(k)|b}_A[0,T](\epsilon)$ in Section C of the appendix.

For any $t > 0$, let $\mathcal{L}_t$ be the Lebesgue measure restricted on $(0,t)$ and $\mathcal{L}^{k\uparrow}_t$ be the Lebesgue measure restricted on $(0,t)^{k\uparrow}$. Given $\boldsymbol{x} \in \mathbb{R}^m$, $k \in \mathbb{N}$ and $b, T \in (0,\infty)$, define the Borel measure

$$\mathbf{C}^{(k)|b}_{[0,T]}(\ \cdot\ ; \boldsymbol{x}) \triangleq \int \mathbb{I}\Big\{ h^{(k)|b}_{[0,T]}(\boldsymbol{x}, \mathbf{W}, \boldsymbol{t}) \in\ \cdot\ \Big\} \big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^k (d\mathbf{W}) \times \mathcal{L}^{k\uparrow}_T(d\boldsymbol{t}), \tag{2.15}$$

where $\mathbf{S}$ is the probability measure on the unit sphere $\mathfrak{N}_d$ characterized in Assumption 1, ν_α is specified in (2.6), $(\nu_\alpha \times \mathbf{S}) \circ \Phi$ is the composition of the product measure $\nu_\alpha \times \mathbf{S}$ with the polar transform Φ, i.e.,

$$\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)(B) \triangleq (\nu_\alpha \times \mathbf{S})\big(\Phi(B)\big) \qquad \forall \text{Borel set } B \subseteq \mathbb{R}^d \setminus \{\mathbf{0}\}, \tag{2.16}$$

and $\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^k$ is the k-fold of $(\nu_\alpha \times \mathbf{S}) \circ \Phi$. In other words, for $\mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d \times k}$ with $\boldsymbol{w}_j \neq 0\ \forall j \in [k]$, we have $\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^k(d\mathbf{W}) = \times_{j \in [k]} \big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)(d\boldsymbol{w}_j)$. Note that for any $\boldsymbol{x} \in A$, the measure $\mathbf{C}^{(k)|b}_{[0,T]}(\ \cdot\ ; \boldsymbol{x})$ is supported on $\mathbb{D}^{(k)|b}_A[0,T](0)$. Next, define the rate functionc

$$\lambda(\eta) \triangleq \eta^{-1} H(\eta^{-1})$$

with $H(x) = \mathbf{P}(\|\boldsymbol{Z}\| > x)$ defined in (2.5). By Assumption 1, $\lambda(\eta) \in \mathcal{RV}_{\alpha-1}(\eta)$ as $\eta \downarrow 0$. We write $\lambda^k(\eta) = \big(\lambda(\eta)\big)^k$. For any $T,\ \eta,\ b \in (0,\infty)$, and $\boldsymbol{x} \in \mathbb{R}^m$, let

$$\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \triangleq \{ \boldsymbol{X}^{\eta|b}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) :\ t \in [0,T] \}$$

be the time-scaled version of $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ embedded in $\mathbb{D}[0,T]$, with $\lfloor t \rfloor \triangleq \max\{n \in \mathbb{Z} :\ n \leq t\}$ and $\lceil t \rceil \triangleq \min\{n \in \mathbb{Z} :\ n \geq t\}$. In case that $T=1$, we suppress the time horizon $[0,1]$ and write $\mathbb{D} \triangleq \mathbb{D}[0,1]$, $\boldsymbol{d}_{J_1} \triangleq \boldsymbol{d}^{[0,1]}_{J_1}$, $\boldsymbol{X}^{\eta|b}(\boldsymbol{x}) \triangleq \boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x})$, $h^{(k)|b} \triangleq h^{(k)|b}_{[0,1]}$, $\mathbb{D}^{(k)|b}_A(\epsilon) \triangleq \mathbb{D}^{(k)|b}_A[0,1](\epsilon)$, and $\mathbf{C}^{(k)|b} \triangleq \mathbf{C}^{(k)|b}_{[0,1]}$. Now, we are ready to state Theorem 2.5, which establishes the uniform $\mathbb{M}$-convergence for the law of $\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x})$ to $\mathbf{C}^{(k)|b}_{[0,T]}(\ \cdot\ ; \boldsymbol{x})$ and a uniform version of the sample path large deviations for $\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x})$.

Theorem 2.5. *Under Assumptions 1 and 2, it holds for any $k \in \mathbb{N}$, any $b, T, \epsilon \in (0,\infty)$, and any compact $A \subset \mathbb{R}^m$ that*

$$\lambda^{-k}(\eta)\mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in\ \cdot\ \big) \to \mathbf{C}^{(k)|b}_{[0,T]}(\ \cdot\ ; \boldsymbol{x}) \quad \textit{in } \mathbb{M}\Big(\mathbb{D}[0,T] \setminus \mathbb{D}^{(k-1)|b}_A[0,T](\epsilon)\Big) \textit{ uniformly in } \boldsymbol{x} \textit{ on } A$$

as $\eta \downarrow 0$. Furthermore, for any $B \in \mathscr{S}_{\mathbb{D}[0,T]}$ that is bounded away from $\mathbb{D}^{(k-1)|b}_A[0,T](\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough,

$$\begin{aligned} \inf_{\boldsymbol{x} \in A} \mathbf{C}^{(k)|b}_{[0,T]}(B^\circ; \boldsymbol{x}) &\leq \liminf_{\eta \downarrow 0} \frac{\inf_{\boldsymbol{x} \in A} \mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k(\eta)} \\ &\leq \limsup_{\eta \downarrow 0} \frac{\sup_{\boldsymbol{x} \in A} \mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k(\eta)} \leq \sup_{\boldsymbol{x} \in A} \mathbf{C}^{(k)|b}_{[0,T]}(B^-; \boldsymbol{x}) < \infty. \end{aligned} \tag{2.17}$$

We provide the proof of Theorem 2.5 in Section 3.3. Furthermore, by sending $b \to \infty$ in Theorem 2.5, we are able to establish uniform sample path large deviations for the process $\big\{\boldsymbol{X}^\eta_t(\boldsymbol{x}) : t \in \mathbb{N}\big\}$ driven by the recursion

$$\boldsymbol{X}^\eta_0(\boldsymbol{x}) = \boldsymbol{x}; \qquad \boldsymbol{X}^\eta_t(\boldsymbol{x}) = \boldsymbol{X}^\eta_{t-1}(\boldsymbol{x}) + \eta \boldsymbol{a}\big(\boldsymbol{X}^\eta_{t-1}(\boldsymbol{x})\big) + \eta \boldsymbol{\sigma}\big(\boldsymbol{X}^\eta_{t-1}(\boldsymbol{x})\big)\boldsymbol{Z}_t \ \ \forall t \geq 1. \tag{2.18}$$

Note that the scalar version of the stochastic difference equation in (2.18) is

$$X^\eta_{t,i}(x) = X^\eta_{t-1,i}(x) + \eta a_i\big(\boldsymbol{X}^\eta_{t-1}(x)\big) + \eta \sum_{j\in[d]} \sigma_{i,j}\big(\boldsymbol{X}^\eta_{t-1}(x)\big) Z_{t,j} \qquad \forall t \geq 1,\ i \in [m],$$

where $\boldsymbol{a}(\cdot) = \big(a_1(\cdot), \cdots, a_m(\cdot)\big)^T$, $\boldsymbol{\sigma}(\cdot) = \big(\sigma_{i,j}(\cdot)\big)_{i\in[m],j\in[d]}$, $\boldsymbol{X}^\eta_t(x) = \big(X^\eta_{t,1}(x), \cdots, X^\eta_{t,m}(x)\big)^T$, and $\boldsymbol{Z}_t = (Z_{t,1}, \cdots, Z_{t,d})^T$. By interpreting $\varphi_\infty(\boldsymbol{w}) = \boldsymbol{w}$ as the identity mapping in (2.4), the definition of $\boldsymbol{X}^\eta_t(\boldsymbol{x})$ in (2.18) coincides with that of $\boldsymbol{X}^{\eta|\infty}_t(\boldsymbol{x})$ in (2.3) under the choice of $b = \infty$. Analogously, we adopt the notations $\bar{h}^{(k)}_{[0,T]} \triangleq \bar{h}^{(k)|\infty}_{[0,T]}$, $h^{(k)}_{[0,T]} \triangleq h^{(k)|\infty}_{[0,T]}$, $\mathbf{C}^{(k)}_{[0,T]}(\ \cdot\ ;\boldsymbol{x}) \triangleq \mathbf{C}^{(k)|\infty}_{[0,T]}(\ \cdot\ ;\boldsymbol{x})$, and $\mathbb{D}^{(k)}_A[0,T](\epsilon) \triangleq \mathbb{D}^{(k)|\infty}_A[0,T](\epsilon)$. For $k = -1$, we again adopt the convention that $\mathbb{D}^{(-1)}_A[0,T](\epsilon) \triangleq \emptyset$. Define the time-scaled version of the sample path as

$$\boldsymbol{X}^\eta_{[0,T]}(\boldsymbol{x}) \triangleq \big\{\boldsymbol{X}^\eta_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) :\ t \in [0,T]\big\} \quad \forall T > 0. \tag{2.19}$$

In case that $T = 1$, we suppress the time horizon $[0,1]$ and write $h^{(k)}$, $\mathbf{C}^{(k)}$, $\mathbb{D}^{(k)}_A(\epsilon)$, and $\boldsymbol{X}^\eta(x)$ to denote $h^{(k)}_{[0,1]}$, $\mathbf{C}^{(k)}_{[0,1]}$, $\mathbb{D}^{(k)}_A[0,1](\epsilon)$, and $\boldsymbol{X}^\eta_{[0,1]}(x)$, respectively. Under Assumption 3, we establish in Theorem 2.6 the uniform $\mathbb{M}$-convergence and sample path large deviations for $\boldsymbol{X}^\eta_{[0,T]}(\boldsymbol{x})$. Again, the lower bound for C in Assumption 3 is imposed w.l.o.g. simply for the convenience of the proof.

Assumption 3 (Boundedness)**.** *There exists some $C \in [1,\infty)$ such that*

$$\|\boldsymbol{a}(\boldsymbol{x})\| \vee \|\boldsymbol{\sigma}(\boldsymbol{x})\| \leq C \qquad \forall \boldsymbol{x} \in \mathbb{R}^m.$$

Theorem 2.6. *Under Assumptions 1, 2, and 3, it holds for any $k \in \mathbb{N}$, $T > 0$, $\epsilon > 0$, and any compact $A \subseteq \mathbb{R}^m$ that*

$$\lambda^{-k}(\eta)\mathbf{P}\big(\boldsymbol{X}^\eta_{[0,T]}(\boldsymbol{x}) \in\ \cdot\ \big) \to \mathbf{C}^{(k)}_{[0,T]}(\ \cdot\ ;\boldsymbol{x}) \quad \textit{in } \mathbb{M}\Big(\mathbb{D}[0,T] \setminus \mathbb{D}^{(k-1)}_A[0,T](\epsilon)\Big) \textit{ uniformly in } \boldsymbol{x} \textit{ on } A$$

as $\eta \downarrow 0$. Furthermore, for any $B \in \mathscr{S}_{\mathbb{D}[0,T]}$ that is bounded away from $\mathbb{D}^{(k-1)}_A[0,T](\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough,

$$\begin{aligned}\inf_{\boldsymbol{x}\in A} \mathbf{C}^{(k)}_{[0,T]}(B^\circ;\boldsymbol{x}) &\leq \liminf_{\eta\downarrow 0} \frac{\inf_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{X}^\eta_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k(\eta)} \\ &\leq \limsup_{\eta\downarrow 0} \frac{\sup_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{X}^\eta_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k(\eta)} \leq \sup_{\boldsymbol{x}\in A} \mathbf{C}^{(k)}_{[0,T]}(B^-;\boldsymbol{x}) < \infty.\end{aligned} \tag{2.20}$$

Remark 3. *We add a remark on the connection between (2.17) (2.20) and the classical LDP framework. Given a measurable set $B \subseteq \mathbb{D}[0,T]$, there is a particular k that plays the role of the rate function. Specifically, let $\mathbb{D}^{(k)}_A[0,T] = \mathbb{D}^{(k)}_A[0,T](0)$ and $\mathcal{J}_A(B) \triangleq \min\{k \in \mathbb{N} :\ B \cap \mathbb{D}^{(k)}_A[0,T] \neq \emptyset\}$. In great generality, this coincides with the smallest possible value of $k \in \mathbb{N}$ for which the lower bound $\inf_{\boldsymbol{x}\in A}\mathbf{C}^{(k)}_{[0,T]}(B^\circ;\boldsymbol{x})$ in (2.20) is strictly positive, and $\lambda^{\mathcal{J}_A(B)}(\eta)$ characterizes the exact rate of decay for both $\inf_{\boldsymbol{x}\in A}\mathbf{P}(\boldsymbol{X}^\eta_{[0,T]}(\boldsymbol{x}) \in B)$ and $\sup_{\boldsymbol{x}\in A}\mathbf{P}(\boldsymbol{X}^\eta_{[0,T]}(\boldsymbol{x}) \in B)$ as $\eta \downarrow 0$. It should be noted these results are exact asymptotics as opposed to the log asymptotics in classical LDP framework. In case that the set A is a singleton (e.g., $A = \{\boldsymbol{0}\}$), $T = 1$, $\boldsymbol{a} \equiv 0$, and $\boldsymbol{\sigma} \equiv \boldsymbol{I}_m$ (i.e., the identity matrix in*

$\mathbb{R}^m$), the process $\boldsymbol{X}^{\eta}_{[0,T]}(\boldsymbol{x})$ will degenerate to a Lévy process, and $\mathcal{J}_A(\cdot)$ will reduce to $\mathcal{J}(\cdot)$ defined in equation (3.3) of [77]. Furthermore, the condition of B being bounded away from $\mathbb{D}^{(k-1)}_A(\epsilon)$ (for small $\epsilon > 0$) will reduce to that B is bounded away from the set of step functions (i.e., piece-wise constant functions) in $\mathbb{D}$, vanishing at the origin, with at most $k-1$ jumps. This confirms that Theorems 2.5 and 2.6 are proper generalizations of the heavy-tailed large deviations for Lévy processes and random walks in [77].

We provide the proof of Theorem 2.6 in Section 3.3. Here, we give a high-level description of the proof strategy for Theorems 2.5 and 2.6.

- We first establish the asymptotic equivalence between $\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x})$ and an ODE perturbed by the top-k "largest" noises in $(\boldsymbol{Z}_j)_{j\leq T/\eta}$ in terms of $\mathbb{M}$-convergence. The key technical tools are the concentration inequalities in Lemma 3.1 that tightly control the fluctuations in $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ between any two "large" $\boldsymbol{Z}_j$'s.
- Then, to complete the proof of Theorem 2.5, it suffices to study the $\mathbb{M}$-convergence of this perturbed ODE. The foundation of this analysis is the asymptotic law of the top-k largest noises in $(\boldsymbol{Z}_j)_{j\leq T/\eta}$ studied in Lemma 3.2.
- For b sufficiently large, $\boldsymbol{X}^{\eta}_j(x)$ would coincide with $\boldsymbol{X}^{\eta|b}_j(x)$ for the entire period of $j \leq T/\eta$, unless we have a large $\boldsymbol{Z}_j$ during this period. By sending $b \to \infty$ and analyzing the limits involved, we obtain the sample path large deviations for $\boldsymbol{X}^{\eta}_j(\boldsymbol{x})$ and prove Theorem 2.6.

See Section 3.3 for the detailed proof and the rigorous definitions of the concepts involved.

2.2.2 Catastrophe Principle

Perhaps the most important implication of the large deviations bounds is the identification of conditional distributions of the stochastic processes given the rare events of interest. This section precisely identifies the distributional limits of the conditional laws of $\boldsymbol{X}^{\eta}_{[0,T]}(\boldsymbol{x})$ and $\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x})$. In fact, the conditional limit theorem below follows immediately from the sample-path large deviations established above, i.e., (2.20) and (2.17), and Portmanteau Theorem. While all the results in Section 2.2.2 can be easily extended to $\mathbb{D}[0,T]$ with arbitrary $T \in (0,\infty)$, we focus on $\mathbb{D} = \mathbb{D}\big([0,1],\mathbb{R}^m\big)$ for the sake of clarity of the presentation.

Corollary 2.7. *Let Assumptions 1 and 2 hold.*

(i) Given $b > 0$, $k \in \mathbb{N}$, $\boldsymbol{x} \in \mathbb{R}^m$, and measurable $B \subseteq \mathbb{D}$, suppose that B is bounded away from $\mathbb{D}^{(k-1)|b}_{\{\boldsymbol{x}\}}(\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough, and $\mathbf{C}^{(k)|b}(B^\circ;\boldsymbol{x}) = \mathbf{C}^{(k)|b}(B^-;\boldsymbol{x}) > 0$. Then

$$\mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \in \cdot \,|\, \boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \in B\big) \Rightarrow \frac{\mathbf{C}^{(k)|b}(\,\cdot \cap B;\boldsymbol{x})}{\mathbf{C}^{(k)|b}(B;\boldsymbol{x})} \qquad \text{as } \eta \downarrow 0.$$

(ii) Furthermore, suppose that Assumption 3 holds. Given $k \in \mathbb{N}$, $\boldsymbol{x} \in \mathbb{R}^m$, and measurable $B \subseteq \mathbb{D}$, suppose that B is bounded away from $\mathbb{D}^{(k-1)}_{\{\boldsymbol{x}\}}(\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough, and $\mathbf{C}^{(k)}(B^\circ;\boldsymbol{x}) = \mathbf{C}^{(k)}(B^-;\boldsymbol{x}) > 0$. Then

$$\mathbf{P}\big(\boldsymbol{X}^{\eta}_{[0,1]}(\boldsymbol{x}) \in \cdot \,\big|\, \boldsymbol{X}^{\eta}_{[0,1]}(\boldsymbol{x}) \in B\big) \Rightarrow \frac{\mathbf{C}^{(k)}(\cdot \cap B;\boldsymbol{x})}{\mathbf{C}^{(k)}(B;\boldsymbol{x})} \qquad \text{as } \eta \downarrow 0.$$

Remark 4. *Note that Corollary 2.7 is a sharp characterization of* catastrophe principle *for $\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x})$ and $\boldsymbol{X}^{\eta}_{[0,1]}(\boldsymbol{x})$. By definition of $\mathbf{C}^{(k)|b}$ in (2.15), its support belongs to the set of paths of the form*

$$h^{(k)|b}\big(\boldsymbol{x},(\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k),(t_1,\cdots,t_k)\big),$$

where the mapping $h^{(k)|b}$ is defined in (2.10)–(2.12), and the norms $\|\boldsymbol{w}_j\|$'s are bounded from below; see, for instance, Lemma 3.3 and 3.4. This is a clear manifestation of the catastrophe principle: whenever the rare event arises, the conditional distribution resembles the nominal path (i.e., the solution of the associated ODE) perturbed by precisely k jumps. In fact, the definition of $\mathbf{C}^{(k)|b}$ also implies that the the jump sizes are Pareto (modulated by $\boldsymbol{\sigma}(\cdot)$) and the jump times are uniform, conditional on the perturbed path belonging to B. Similar interpretation applies to $\boldsymbol{X}^{\eta}_{[0,1]}(\boldsymbol{x})$ in part (ii) of Corollary 2.7.

2.3 Metastability Analysis

This section analyzes the metastability of $\boldsymbol{X}^{\eta}_j(\boldsymbol{x})$ and $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$. Section 2.3.1 establishes the scaling limits of their exit times. Section 2.3.2 introduces a framework that facilitates such analysis for general Markov chains. Again, the results for stochastic differential equations and/or under more general scaling regimes are collected in the Appendix.

2.3.1 First Exit Times and Locations

In this section, we analyze the first exit times and locations of $\boldsymbol{X}^{\eta}_j(\boldsymbol{x})$ and $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ from an attraction field of some potential with a unique local minimum at the origin. Specifically, throughout Section 2.3.1, we fix an open set $I \subset \mathbb{R}^m$ that is bounded and contains the origin, i.e., $\sup_{\boldsymbol{x}\in I}\|\boldsymbol{x}\| < \infty$ and $\mathbf{0} \in I$. Let $\boldsymbol{y}_t(\boldsymbol{x})$ be the solution of ODE

$$\boldsymbol{y}_0(\boldsymbol{x}) = \boldsymbol{x}, \qquad \frac{d\boldsymbol{y}_t(\boldsymbol{x})}{dt} = \boldsymbol{a}\big(\boldsymbol{y}_t(\boldsymbol{x})\big) \quad \forall t \geq 0. \tag{2.21}$$

We impose the following assumption on the gradient field $\boldsymbol{a}: \mathbb{R}^m \to \mathbb{R}^m$.

Assumption 4. $\boldsymbol{a}(\mathbf{0}) = \mathbf{0}$. *The open set $I \subset \mathbb{R}^m$ contains the origin and is bounded, i.e., $\sup_{\boldsymbol{x}\in I}\|\boldsymbol{x}\| < \infty$ and $\mathbf{0} \in I$. For all $\boldsymbol{x} \in I \setminus \{\mathbf{0}\}$,*

$$\boldsymbol{y}_t(\boldsymbol{x}) \in I \quad \forall t \geq 0, \qquad \lim_{t\to\infty} \boldsymbol{y}_t(\boldsymbol{x}) = \mathbf{0}.$$

Besides, it holds for all $\epsilon > 0$ small enough that $\boldsymbol{a}(\boldsymbol{x})\boldsymbol{x} < 0$ $\forall \boldsymbol{x} \in \bar{B}_\epsilon(\mathbf{0}) \setminus \{\mathbf{0}\}$.

An immediate consequence of the condition $\lim_{t\to\infty}\boldsymbol{y}_t(\boldsymbol{x}) = \mathbf{0}$ $\forall \boldsymbol{x} \in I \setminus \{\mathbf{0}\}$ is that $\boldsymbol{a}(\boldsymbol{x}) \neq \mathbf{0}$ for all $\boldsymbol{x} \in I \setminus \{\mathbf{0}\}$. Of particular interest is the case where $\boldsymbol{a}(\cdot) = -\nabla U(\cdot)$ for some potential $U \in \mathcal{C}^1(\mathbb{R}^m)$ that has a unique local minimum at $\boldsymbol{x} = 0$ over the domain I. In particular, Assumption 4 holds if U is also locally $\mathcal{C}^2$ around the origin, and the Hessian of $U(\cdot)$ at the origin $\boldsymbol{x} = \mathbf{0}$ is positive definite. We note that Assumption 4 is a standard one in existing literature; see e.g. [72, 50].

Define

$$\tau^{\eta}(\boldsymbol{x}) \triangleq \min\big\{j \geq 0 :\ \boldsymbol{X}^{\eta}_j(\boldsymbol{x}) \notin I\big\}, \qquad \tau^{\eta|b}(\boldsymbol{x}) \triangleq \min\big\{j \geq 0 :\ \boldsymbol{X}^{\eta|b}_j(\boldsymbol{x}) \notin I\big\}, \tag{2.22}$$

as the first exit time of $\boldsymbol{X}^{\eta}_j(\boldsymbol{x})$ and $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ from I, respectively. To facilitate the presentation of the main results, we introduce a few concepts. Define the mapping $\bar{g}^{(k)|b} : \mathbb{R}^m \times \mathbb{R}^{d\times k} \times \mathbb{R}^{m\times k} \times (0,\infty)^{k\uparrow} \to \mathbb{R}^m$ as the location of the (perturbed) ODE with k jumps at the last jump time:

$$\bar{g}^{(k)|b}\big(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, (t_1, \cdots, t_k)\big) \triangleq \bar{h}^{(k)|b}_{[0,t_k+1]}\Big(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, (t_1, \cdots, t_k)\Big)(t_k), \tag{2.23}$$

where $\bar{h}^{(k)|b}_{[0,T]}$ is the perturbed ODE mapping defined in (2.10)–(2.12). Note that the definition remains the same if, in (2.23), we use mapping $\bar{h}^{(k)|b}_{[0,T]}$ with any $T \in [t_k, \infty)$ instead of $\bar{h}^{(k)|b}_{[0,t_k+1]}$. We include a $+1$ offset only to extend the time range of the mapping and simplify some arguments in our proofs. Besides, define $\breve{g}^{(k)|b} : \mathbb{R}^m \times \mathbb{R}^{d\times k} \times (0,\infty)^{k\uparrow} \to \mathbb{R}^m$ by

$$\breve{g}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \boldsymbol{t}) \triangleq \bar{g}^{(k)|b}\big(\boldsymbol{x}, \mathbf{W}, (\mathbf{0}, \cdots, \mathbf{0}), \boldsymbol{t}\big) = h^{(k)|b}_{[0,t_k+1]}(\boldsymbol{x}, \mathbf{W}, \boldsymbol{t})(t_k), \tag{2.24}$$

where $\boldsymbol{t} = (t_1, \ldots, t_k) \in (0,\infty)^{k\uparrow}$, and the mapping $h^{(k)|b}_{[0,T]}$ is defined in (2.13). For $k = 0$, we adopt the convention that $\bar{g}^{(0)|b}(\boldsymbol{x}) = \boldsymbol{x}$. With mappings $\bar{g}^{(k)|b}$ defined, we are able to introduce (for any $k \geq 1$, $b > 0$, and $\epsilon \geq 0$)

$$\mathcal{G}^{(k)|b}(\epsilon) \triangleq \bigg\{ \bar{g}^{(k-1)|b}\Big(\boldsymbol{v}_1 + \varphi_b\big(\boldsymbol{\sigma}(\boldsymbol{v}_1)\boldsymbol{w}_1\big), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_k), (\boldsymbol{v}_2, \cdots, \boldsymbol{v}_k), \boldsymbol{t}\Big) : \\ \mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}, \mathbf{V} = (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_k) \in \Big(\bar{B}_\epsilon(\mathbf{0})\Big)^k, \boldsymbol{t} \in (0,\infty)^{k-1\uparrow} \bigg\} \tag{2.25}$$

as the set covered by the k^{th} jump of along ODE path initialized at the origin, with each jump modulated by $\boldsymbol{\sigma}(\cdot)$ and truncated under b (and an ϵ perturbation right before each jump). Here, the truncation operator φ_b is defined in (2.4), and $\bar{B}_r(\mathbf{0})$ is the closed ball with radius r centered at the origin. Under $\epsilon = 0$, we write

$$\mathcal{G}^{(k)|b} \triangleq \mathcal{G}^{(k)|b}(0) = \bigg\{ \breve{g}^{(k-1)|b}\Big(\varphi_b\big(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1\big), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_k), \boldsymbol{t}\Big) : \ \mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}, \boldsymbol{t} \in (0,\infty)^{k-1\uparrow} \bigg\}.$$

Furthermore, as a convention for the case with $k = 0$, we set

$$\mathcal{G}^{(0)|b}(\epsilon) \triangleq \bar{B}_\epsilon(\mathbf{0}). \tag{2.26}$$

We note that $\mathcal{G}^{(k)|b}(\epsilon)$ is monotone in ϵ, k, and b, in the sense that $\mathcal{G}^{(k)|b}(\epsilon) \subseteq \mathcal{G}^{(k)|b}(\epsilon')$ for all $0 \leq \epsilon \leq \epsilon'$, $\mathcal{G}^{(k)|b}(\epsilon) \subseteq \mathcal{G}^{(k+1)|b}(\epsilon)$, and $\mathcal{G}^{(k)|b}(\epsilon) \subseteq \mathcal{G}^{(k)|b'}(\epsilon)$ for all $0 < b \leq b'$.

The intuition behind our metastability analysis (in particular, Theorem 2.8) is as follows. The characterization of the k-jump-coverage sets of form $\mathcal{G}^{(k)|b}$ reveals that, due to the truncation of $\varphi_b(\cdot)$, the space reachable by ODE paths would expand as more jumps are added to the ODE path. This leads to an intriguing phase transition for the law of the first exit times $\tau^{\eta|b}(\boldsymbol{x})$ (as $\eta \downarrow 0$) in terms of the minimum number of jumps required for exit. More precisely, let

$$\mathcal{J}^I_b \triangleq \min\big\{k \geq 1 : \ \mathcal{G}^{(k)|b} \cap I^c \neq \emptyset\big\} \tag{2.27}$$

be the smallest k such that, under truncation at level b, the k-jump-coverage sets can reach outside the attraction field I. Theorem 2.8 reveals a discrete hierarchy that the order of the first exit time $\tau^{\eta|b}(\boldsymbol{x})$ and the limiting law of the exit location $\boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})$ are dictated by this "discretized width" metric $\mathcal{J}^I_b$ of the domain I, relative to the truncation threshold b. Here, the limiting law is characterized by measures

$$\breve{\mathbf{C}}^{(k)|b}(\ \cdot\ ) \triangleq \int \mathbb{I}\bigg\{\breve{g}^{(k-1)|b}\Big(\varphi_b\big(\boldsymbol{\sigma}(\boldsymbol{x})\boldsymbol{w}_1\big), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_k), \boldsymbol{t}\Big) \in \ \cdot\ \bigg\}\big((\nu_\alpha \times \mathbf{S})\circ\Phi\big)^k(d\mathbf{W}) \times \mathcal{L}^{k-1\uparrow}_\infty(d\boldsymbol{t}), \tag{2.28}$$

where $\alpha > 1$ is the heavy-tail index in Assumption 1, $\mathbf{W} = (\boldsymbol{w}_1, \boldsymbol{w}_2, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}$, $\big((\nu_\alpha \times \mathbf{S})\circ\Phi\big)^k$ is the k-fold of $(\nu_\alpha \times \mathbf{S})\circ\Phi$ defined in (2.16), and $\mathcal{L}^{k\uparrow}_\infty$ is the Lebesgue measure restricted on $\{(t_1, \cdots, t_k) \in (0,\infty)^k : \ 0 < t_1 < t_2 < \cdots < t_k\}$. Section D collects useful properties of the mapping $\breve{g}^{(k)|b}$ and the measure $\breve{\mathbf{C}}^{(k)|b}$.

Recall that $H(\cdot) = \mathbf{P}(\|\boldsymbol{Z}_1\| > \cdot)$, $\lambda(\eta) = \eta^{-1}H(\eta^{-1})$, and for any $k \geq 1$ we write $\lambda^k(\eta) = \big(\lambda(\eta)\big)^k$. Recall that $I_\epsilon = \{\boldsymbol{y} : \ \|\boldsymbol{x} - \boldsymbol{y}\| < \epsilon \implies \boldsymbol{x} \in I\}$ is the ϵ-shrinkage of I. As the main result of this section, Theorem 2.8 provides sharp asymptotics for the joint law of first exit times and exit locations of $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ and $\boldsymbol{X}^{\eta}_j(\boldsymbol{x})$. The proof of Theorem 2.8 is based on a general framework developed in Section 2.3.2, and we detail the proof in Section 4.2.

Theorem 2.8. ***(First Exit Times and Locations: Truncated Case)*** *Let Assumptions 1, 2, and 4 hold. Let $b > 0$. Suppose that $\mathcal{J}^I_b < \infty$, I^c is bounded away from $\mathcal{G}^{(\mathcal{J}^I_b - 1)|b}(\epsilon)$ for some (and* *hence all) $\epsilon > 0$ small enough, and $\check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(\partial I) = 0$. Then $C_b^I \triangleq \check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(I^c) < \infty$. Furthermore, if $C_b^I \in (0, \infty)$, then for any $\epsilon > 0$, $t \geq 0$, and measurable set $B \subseteq I^c$,*

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(C_b^I \eta \cdot \lambda^{\mathcal{J}_b^I}(\eta) \tau^{\eta|b}(\boldsymbol{x}) > t;\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x}) \in B \bigg) \leq \frac{\check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B^-)}{C_b^I} \cdot \exp(-t),$$

$$\liminf_{\eta \downarrow 0} \inf_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(C_b^I \eta \cdot \lambda^{\mathcal{J}_b^I}(\eta) \tau^{\eta|b}(\boldsymbol{x}) > t;\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x}) \in B \bigg) \geq \frac{\check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B^\circ)}{C_b^I} \cdot \exp(-t).$$

Otherwise, we have $C_b^I = 0$, and

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(\eta \cdot \lambda^{\mathcal{J}_b^I}(\eta) \tau^{\eta|b}(\boldsymbol{x}) \leq t \bigg) = 0 \qquad \forall \epsilon > 0,\ t \geq 0.$$

Remark 5. *Regarding the regularity conditions in Theorem 2.8, conditions of form $\check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(\partial I) = 0$ are standard even for metastability analyses of untruncated dynamics; see e.g. [43, 46]. Besides, we note that theses conditions hold almost automatically in the non-degenerate one-dimensional settings: suppose that $m = d = 1$ (so $\boldsymbol{Z}_j$'s and $\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})$'s are random variables in $\mathbb{R}^1$) and for the diffusion coefficient $\sigma : \mathbb{R} \to \mathbb{R}$ we have $\inf_{x \in I} \sigma(x) > 0$; then for (Lebesgue) almost every $b \in (0, \infty)$, I^c is bounded away from $\mathcal{G}^{(\mathcal{J}_b^I - 1)|b}(\epsilon)$ (for small $\epsilon > 0$), $\check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(\partial I) = 0$, and $C_b^I \in (0, \infty)$ with $\mathcal{J}_b^I = \inf_{x \notin I} \lceil |x|/b \rceil$. See Lemmas D.4 and D.5 in the Appendix.*

Remark 6. *As noted in Section 1.1 and will be confirmed in Corollary 2.9 below, $\mathcal{J}_b^I = 1$ when $b = \infty$, regardless of the geometry of $\boldsymbol{a}(\cdot)$. In this case, Theorem 2.8 reduces to the manifestation of the principle of a single big jump. For $b \neq \infty$ and a contractive drift—i.e., $a(\boldsymbol{x}) \cdot \boldsymbol{x} \leq 0$ for all $\boldsymbol{x} \in I$—note that $\mathcal{J}_b^I = \lceil r/b \rceil$, where $r \triangleq \inf\{\|\boldsymbol{x} - \mathbf{0}\| : \boldsymbol{x} \in I^c\}$. This is because gradient flow will not bring $\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})$ closer to I^c, and hence, the most efficient way to escape from I is through $\lceil r/b \rceil$ consecutive jumps in the direction where I^c is closest. In the general case, however, $\mathcal{J}_b^I$ is determined as the solution to the discrete optimization problem in (2.27), where the geometry of $\boldsymbol{a}(\cdot)$—in particular, gradient flows and their distances from I^c—plays a more sophisticated role.*

We conclude this section by noting that the first exit analysis for untruncated process $\boldsymbol{X}_j^\eta(\boldsymbol{x})$ (see e.g. [47, 49, 48] for analogous results for continuous processes) follows directly from Theorem 2.8. Let

$$\check{\mathbf{C}}(\ \cdot\ ) \triangleq \int \mathbb{I}\Big\{ \boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w} \in\ \cdot\ \Big\} \big((\nu_\alpha \times \mathbf{S}) \circ \Phi \big)(d\boldsymbol{w}). \tag{2.29}$$

The asymptotic analysis for exit times and locations of the untruncated dynamics $\boldsymbol{X}_j^\eta(\boldsymbol{x})$ follows from the result for $\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})$ by sending b to ∞, and the limiting laws of the exit location $\boldsymbol{X}^\eta_{\tau^\eta(\boldsymbol{x})}(\boldsymbol{x})$ is characterized by $\check{\mathbf{C}}(\ \cdot\ )$, as presented in Corollary 2.9. The proof is straightforward and we collect it in Section D for the sake of completeness.

Corollary 2.9. ***(First Exit Times and Locations: Untruncated Case)*** *Let Assumptions 1, 2, and 4 hold. Suppose that $\check{\mathbf{C}}(\partial I) = 0$ and $\|\boldsymbol{\sigma}(\mathbf{0})\| > 0$. Then $C_\infty^I \triangleq \check{\mathbf{C}}(I^c) < \infty$. Furthermore, if $C_\infty^I > 0$, then for any $t \geq 0$, $\epsilon > 0$, and measurable set $B \subseteq I^c$,*

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(C_\infty^I H(\eta^{-1}) \tau^\eta(\boldsymbol{x}) > t;\ \boldsymbol{X}^\eta_{\tau^\eta(\boldsymbol{x})}(\boldsymbol{x}) \in B \bigg) \leq \frac{\check{\mathbf{C}}(B^-)}{C_\infty^I} \cdot \exp(-t),$$

$$\liminf_{\eta \downarrow 0} \inf_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(C_\infty^I H(\eta^{-1}) \tau^\eta(\boldsymbol{x}) > t;\ \boldsymbol{X}^\eta_{\tau^\eta(\boldsymbol{x})}(\boldsymbol{x}) \in B \bigg) \geq \frac{\check{\mathbf{C}}(B^\circ)}{C_\infty^I} \cdot \exp(-t).$$

Otherwise, we have $C_\infty^I = 0$, and

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(H(\eta^{-1}) \tau^\eta(\boldsymbol{x}) \leq t \bigg) = 0 \qquad \forall \epsilon > 0,\ t \geq 0.$$

2.3.2 General Framework: Asymptotic Atoms

This section proposes a general framework that enables sharp characterization of exit times and exit locations of Markov chains. The new heavy-tailed large deviations formulation introduced in Section 2.2 is conducive to this framework.

Consider a general metric space $(\mathbb{S}, \boldsymbol{d})$ and a family of $\mathbb{S}$-valued Markov chains $\big\{\{V_j^\eta(x) : j \geq 0\} : \eta > 0\big\}$ parameterized by η, where $x \in \mathbb{S}$ denotes the initial state and j denotes the time index. We use $\boldsymbol{V}^\eta_{[0,T]}(x) \triangleq \{V^\eta_{\lfloor t/\eta \rfloor}(x) : t \in [0,T]\}$ to denote the scaled version of $\{V_j^\eta(x) : j \geq 0\}$ as a $\mathbb{D}[0,T]$-valued random element. For a given set E, let $\tau^\eta_E(x) \triangleq \min\{j \geq 0 : V_j^\eta(x) \in E\}$ denote $\{V_j^\eta(s) : j \geq 0\}$'s first hitting time of E. We consider an asymptotic domain of attraction $I \subseteq \mathbb{S}$, within which $\boldsymbol{V}^\eta_{[0,T]}(x)$ typically (i.e., as $\eta \downarrow 0$) stays within I throughout any fixed time horizon $[0,T]$ as far as the initial state x is in I. However, if one considers an infinite time horizon, $V_\cdot^\eta(x)$ is typically bound to escape I eventually due to the stochasticity. The goal of this section is to establish an asymptotic limit of the joint distribution of the exit time $\tau^\eta_{I^c}(x)$ and the exit location $V^\eta_{\tau^\eta_{I^c}(x)}(x)$. Throughout this section, we will denote $V^\eta_{\tau^\eta_{I(\epsilon)^c}(x)}(x)$ and $V^\eta_{\tau^\eta_{I^c}(x)}(x)$ with $V^\eta_{\tau_\epsilon}(x)$ and $V^\eta_\tau(x)$, respectively, for notation simplicity.

We introduce the notion of asymptotic atoms to facilitate the analyses. Let $\{I(\epsilon) \subseteq I : \epsilon > 0\}$ and $\{A(\epsilon) \subseteq \mathbb{S} : \epsilon > 0\}$ be collections of subsets of I such that $\bigcup_{\epsilon > 0} I(\epsilon) = I$ and $\bigcap_{\epsilon>0} A(\epsilon) \neq \emptyset$. Let $C(\cdot)$ is a Borel measure on $\mathbb{S} \setminus I$ satisfying $C(\partial I) = 0$ that characterizes the (asymptotics limit of the) exit location of $V_\cdot^\eta(x)$. Specifically, we consider two different cases for the location measure $C(\cdot)$:

- *(i)* $C(I^c) \in (0, \infty)$: by incorporating the normalizing constant $C(I^c)$ into the scale function $\gamma(\eta)$, we can assume w.l.o.g. that $C(\cdot)$ **is a probability measure**, and $C(B)$ dictates the limiting probability that $\mathbf{P}(V^\eta_\tau(x) \in B)$ as shown in Theorem 2.11;
- *(ii)* $C(I^c) = 0$: as a result, $C(B) = 0$ for any Borel set $B \subseteq I^c$, and it is equivalent to stating that $C(\cdot)$ **is trivially zero**.

Definition 2.10. $\big\{\{V_j^\eta(x) : j \geq 0\} : \eta > 0\big\}$ *possesses an asymptotic atom* $\{A(\epsilon) \subseteq \mathbb{S} : \epsilon > 0\}$ *associated with the domain* I*, location measure* $C(\cdot)$*, scale* $\gamma : (0,\infty) \to (0,\infty)$*, and covering* $\{I(\epsilon) \subseteq I : \epsilon > 0\}$ *if the following holds: For each measurable set* $B \subseteq \mathbb{S}$*, there exist* $\delta_B : (0,\infty) \times (0,\infty) \to (0,\infty)$*,* $\epsilon_B > 0$*, and* $T_B : (0,\infty) \to (0,\infty)$ *such that*

$$C(B^\circ) - \delta_B(\epsilon, T) \leq \liminf_{\eta \downarrow 0} \frac{\inf_{x \in A(\epsilon)} \mathbf{P}\big(\tau^\eta_{I(\epsilon)^c}(x) \leq T/\eta;\ V^\eta_{\tau_\epsilon}(x) \in B\big)}{\gamma(\eta) T/\eta} \tag{2.30}$$

$$\leq \limsup_{\eta \downarrow 0} \frac{\sup_{x \in A(\epsilon)} \mathbf{P}\big(\tau^\eta_{I(\epsilon)^c}(x) \leq T/\eta;\ V^\eta_{\tau_\epsilon}(x) \in B\big)}{\gamma(\eta) T/\eta} \leq C(B^-) + \delta_B(\epsilon, T) \tag{2.31}$$

$$\limsup_{\eta \downarrow 0} \frac{\sup_{x \in I(\epsilon)} \mathbf{P}\big(\tau^\eta_{(I(\epsilon) \setminus A(\epsilon))^c}(x) > T/\eta\big)}{\gamma(\eta) T/\eta} = 0 \tag{2.32}$$

$$\liminf_{\eta \downarrow 0} \inf_{x \in I(\epsilon)} \mathbf{P}\big(\tau^\eta_{A(\epsilon)}(x) \leq T/\eta\big) = 1 \tag{2.33}$$

for any $\epsilon \leq \epsilon_B$ *and* $T \geq T_B(\epsilon)$*, where* $\gamma(\eta)/\eta \to 0$ *as* $\eta \downarrow 0$ *and* δ_B*'s are such that*

$$\lim_{\epsilon \downarrow 0} \lim_{T \to \infty} \delta_B(\epsilon, T) = 0.$$

To see how Definition 2.10 asymptotically characterize the atoms in $V_\cdot^\eta(x)$ for the first exit analysis from domain I, note that the condition (2.33) requires the process to efficiently return to the asymptotic atoms $A(\epsilon)$. The conditions (2.30) and (2.31) then state that, upon hitting the asymptotic atoms $A(\epsilon)$, the process almost regenerates in terms of the law of the exit time $\tau^\eta_{I(\epsilon)^c}(x)$ and exit locations $V^\eta_{\tau_\epsilon}(x)$. Furthermore, the condition (2.32) prevents the process $V_\cdot^\eta(x)$ from spending a long time without either returning to the asymptotic atoms $A(\epsilon)$ or exiting from $I(\epsilon)$, which covers the domain I as ϵ tends to 0.

The existence of an asymptotic atom is a sufficient condition for characterization of exit time and location asymptotics as in Theorem 2.8. To minimize repetition, we refer to the existence of an asymptotic atom—with specific domain, location measure, scale, and covering—Condition 1 throughout the paper.

Condition 1. *A family* $\big\{\{V_j^\eta(x) : j \geq 0\} : \eta > 0\big\}$ *of Markov chains possesses an asymptotic atom* $\{A(\epsilon) \subseteq \mathbb{S} : \epsilon > 0\}$ *associated with the domain* I*, location measure* $C(\cdot)$*, scale* $\gamma : (0,\infty) \to (0,\infty)$*, and covering* $\{I(\epsilon) \subseteq I : \epsilon > 0\}$*.*

Recall that, right before Definition 2.10, we state that for the location measure $C(\cdot)$ we consider two cases that (i) $C(I^c) = 1$ (more generally, $C(\cdot)$ is a finite measure), and (ii) $C(I^c) = 0$. The following theorem is the key result of this section. See Section 4.1 for the proof of the theorem.

Theorem 2.11. *If Condition 1 holds, then the first exit time* $\tau^\eta_{I^c}(x)$ *scales as* $1/\gamma(\eta)$*, and the distribution of the location* $V^\eta_\tau(x)$ *at the first exit time converges to* $C(\cdot)$*. Moreover, the convergence is uniform over* $I(\epsilon)$ *for any* $\epsilon > 0$*. That is,*

(i) If $C(I^c) = 1$*, then for each* $\epsilon > 0$*, measurable* $B \subseteq I^c$*, and* $t \geq 0$*,*

$$\begin{aligned} C(B^\circ) \cdot e^{-t} &\leq \liminf_{\eta\downarrow 0} \inf_{x \in I(\epsilon)} \mathbf{P}\big(\gamma(\eta)\tau^\eta_{I^c}(x) > t,\, V^\eta_\tau(x) \in B\big) \\ &\leq \limsup_{\eta\downarrow 0} \sup_{x \in I(\epsilon)} \mathbf{P}\big(\gamma(\eta)\tau^\eta_{I^c}(x) > t,\, V^\eta_\tau(x) \in B\big) \leq C(B^-) \cdot e^{-t}; \end{aligned}$$

(ii) If $C(I^c) = 0$*, then for each* $\epsilon, t > 0$*,*

$$\lim_{\eta\downarrow 0} \sup_{x \in I(\epsilon)} \mathbf{P}\big(\gamma(\eta)\tau^\eta_{I^c}(x) \leq t\big) = 0.$$

2.4 Numerical Examples

In this section, we provide the details for numerical samples illustrated in Figures 1.1 and 1.2.

Large Deviations and the Catastrophe Principle. We consider iterates in $\mathbb{R}^1$:

$$\boldsymbol{X}_0^{\eta|b}(\boldsymbol{x}) = \boldsymbol{x}, \qquad \boldsymbol{X}_j^{\eta|b}(\boldsymbol{x}) = \boldsymbol{X}_{j-1}^{\eta|b}(\boldsymbol{x}) + \varphi_b\big(-\eta U'\big(\boldsymbol{X}_{j-1}^{\eta|b}(\boldsymbol{x})\big) + \eta \boldsymbol{Z}_j\big) \quad \forall j \geq 1, \tag{2.34}$$

with the potential function defined as

$$U(\boldsymbol{x}) = \frac{1}{10}\boldsymbol{x}^4 - \boldsymbol{x}^2. \tag{2.35}$$

The potential $U(\cdot)$ possess two local minima $m_\pm = \pm\sqrt{5} \approx \pm 2.24$. Here, $(\boldsymbol{Z}_j)_{j\geq 1}$ is an iid sequence of law

$$c_{\text{pareto}} \cdot W_\alpha + c_{\text{normal}} \cdot N(0,1) \tag{2.36}$$

where $N(0,1)$ is a standard normal RV, $\mathbf{P}(W_\alpha > w) = \mathbf{P}(-W_\alpha > w) = \frac{0.5}{(1+w)^\alpha}$ for $w > 0$, .i.e., a Lomax (Pareto Type-II) RV with index α and a random sign, and W and $N(0,1)$ are independent.

Recall that we denote the (time-scaled) sample path by $\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) = \{\boldsymbol{X}^{\eta|b}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) :\ t \in [0,1]\}$, Let $B \subseteq \mathbb{D}\big([0,1],\mathbb{R}\big)$ be defined as in (1.7). First, we are interested in the probabilities $\mathbf{P}(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in B)$. Specifically, we fix the initial value at $\boldsymbol{x}_{\text{init}} = 2.5$, and consider a heavy-tailed setting where $c_{\text{pareto}} = 0.2$, $c_{\text{sigma}} = 5$, and $\alpha = 1.5$ in (2.36). By *truncated case*, we mean that the truncation

Table 2.1: Monte-Carlo estimation for $\mathbf{P}(\boldsymbol{X}^{\eta|b}_{[0,1]} \in B)$ using 32 positive samples.

η	1/200	1/400	1/600	1/800	1/1000
(Untruncated) $b = \infty$	1.1×10^{-3}	6.74×10^{-4}	5.78×10^{-4}	4.73×10^{-4}	4.25×10^{-4}
(Truncated) $b = 1.5$	5.25×10^{-6}	1.67×10^{-6}	1.15×10^{-6}	9.53×10^{-7}	6.61×10^{-7}

threshold b is set as 1.5 in (2.34). In this case, we have $\mathbb{D}^{(2)|b}_{\{\boldsymbol{x}_{\text{init}}\}}[0,1] \cap B \neq \emptyset$ (see (2.14)) and that B is bounded away from $\mathbb{D}^{(1)|b}_{\{\boldsymbol{x}_{\text{init}}\}}[0,1](\epsilon)$ for small ϵ. In particular, for any $\epsilon > 0$ small enough and any $\xi \in \mathbb{D}^{(1)|b}_{\{\boldsymbol{x}_{\text{init}}\}}[0,1](\epsilon)$, we have $\inf_{t\in[0,1]} \xi_t \geq m_+ - (b+\epsilon) > 0$. Applying Theorem 2.5, we have $\mathbf{P}(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in B)$ is roughly of order $\eta^{2*(1.5-1)} = \eta$ as $\eta \downarrow 0$. By *untruncated case* we mean that b is set as ∞, so the projection operator φ_b in (2.34) is superfluous and the iterates reduces to the stochastic difference equation in (2.18). In this case, we have $\mathbb{D}^{(1)}_{\{\boldsymbol{x}_{\text{init}}\}}[0,1] \cap B \neq \emptyset$ (see (2.14)) and B is bounded away from $\mathbb{D}^{(0)}_{\{\boldsymbol{x}_{\text{init}}\}}[0,1](\epsilon)$, which (regardless of the value of ϵ) only contains the gradient flow $d\boldsymbol{y}_t(\boldsymbol{x}_{\text{init}})/dt = -U'\big(\boldsymbol{y}_t(\boldsymbol{x}_{\text{init}})\big)$. We thus yield that $\mathbf{P}(\boldsymbol{X}^{\eta}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in B)$ is roughly of order $\eta^{1.5-1} = \eta^{0.5}$ as $\eta \downarrow 0$. We confirm these asymptotics through Monte-Carlo simulation. The results are obtained by collecting 32 positive samples (i.e., draw independent samples of $\mathbb{I}\{\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in B\}$ until the event occurs 32 times), and are presented in Table 2.1 and the log-log scale plot in Figure 1.1 (a, Right). As shown in the plot, the estimates confirm the asymptotics indicated by the sample path large deviations we developed in Section 2.2.

Next, we inspect the conditional law $\mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in \cdot \;\big|\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in B\big)$, which reveals the most likely behavior of $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ given the rare event. We are also interested in comparing the heavy-tailed and light-tailed cases. In the *light-tailed case*, we set $c_{\text{pareto}} = 0$ and $c_{\text{sigma}} = 10$ in (2.36). The parameters are so chosen that, under $\eta = 1/200$, the probability of the rare event is of an order comparable to its heavy-tailed counterpart (that is, around 10^{-6}), which prevents the experiment from running too long. We present in Figure 1.1 (b)–(e) the samples from the conditional law, which we obtained by running Monte-Carlo simulation for $\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}})$ and keeping the samples when the event $\{\boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}_{\text{init}}) \in B\}$ occurs. Part (c) and (d) confirm the catastrophe principle for heavy-tailed dynamics established in Corollary 2.7: the rare event arises due to k catastrophically large components, and the index k is the minimum number of perturbations required for the nominal path to enter the target set. From part (d) and (e) of the figure, we also observe the sharp contrast between the catastrophe principle of heavy-tailed systems and the conspiracy principle of light-tailed systems.

Metastability. Consider the one-dimensional iterates in (2.34) under the potential function

$$\begin{aligned} U(x) &= (x+1.6)(x+1.3)^2(x-0.2)^2(x-0.7)^2(x-1.6)\big(0.05|1.65-x|\big)^{0.6} \\ &\quad \cdot \Big(1 + \frac{1}{0.01+4(x-0.5)^2}\Big)\Big(1 + \frac{1}{0.1+4(x+1.5)^2}\Big)\Big(1 - \frac{1}{4}\exp(-5(x+0.8)(x+0.8))\Big). \end{aligned} \tag{2.37}$$

See Fig 1.2 (i) for an illustration. Specifically, we consider the case where the law of $(Z_j)_{j\geq 1}$ is of form (2.36) with $c_{\text{pareto}} = 0.1$, $c_{\text{normal}} = 0$, and $\alpha = 1.2$, and focus on the local minimum $m = -0.66$ and its attraction field $I = (-1.3, 0.2)$. We initialize the process at $\boldsymbol{x} = m$ and are interested in first exit times $\tau^{\eta|b}(\boldsymbol{x})$ from I; see (2.22). In this case, the index $\mathcal{J}^I_b$ defined in (2.27) reduces to $\mathcal{J}^I_b = \lceil 0.64/b \rceil$ for any $b \in (0,\infty)$, and the regularity conditions in Theorem 2.8 hold for (Lebesgue) almost all $b > 0$; see Remark 5. Therefore, for Lebesgue almost all $b > 0$, the stopping times $\tau^{\eta|b}(\boldsymbol{x})$ is roughly of order $1/\eta^{1+\mathcal{J}^I_b(\alpha-1)} = 1/\eta^{1+\mathcal{J}^I_b*0.2}$ as $\eta \downarrow 0$. This characterizes the phase transitions in the order of first exit times depending on the (discretized) relative width $\mathcal{J}^I_b$. In case that $b = \infty$, we apply Corollary 2.9 and obtain that the exit times $\tau^{\eta}(\boldsymbol{x})$ in the untrucated case (see (2.22)) is roughly of order $1/\eta^{\alpha} = 1/\eta^{1.2}$ for small η.

We confirm these asymptotics through Monte-Carlo simulation and present the results in Fig 1.2 (ii). This is a log-log scale plot, where each dot represents an average of 20 samples, and the dashed lines indicate the asymptotics provided by our metastability analysis. To prevent the experiment from running too long, a stopping criterion of 5×10^7 steps is employed. This stopping criterion was reached only in the case where $b = 0.28$ and $\eta = 0.001$, which is indicated in the plot by the only non-solid dot, highlighting that it is an underestimation. The plot confirms the asymptotic law of first exit times established in our metastability analysis, as well as the phase transition in first exit times w.r.t. $\mathcal{J}_b^I$. Furthermore, this dependency on the relative width $\mathcal{J}_b^I$ leads to the intriguing global dynamics shown in Fig 1.2 (iii) and (iv), where we run $\boldsymbol{X}_t^{\eta|b}(\boldsymbol{x})$ under the choice of $\eta = 1/1000$ and $x = 0.3$. In the light-tailed cases, we set $c_{\text{pareto}} = 0$ and $c_{\text{normal}} = 1$. As we can see from Fig 1.2 (iii) and (iv), driven by untruncated heavy-tailed perturbations, $\boldsymbol{X}_j^{\eta}(\boldsymbol{x})$ frequently traverses all local minima of U; In contrast, under truncated heavy tails, $\boldsymbol{X}_j^{\eta}(\boldsymbol{x})$ almost completely avoids the sharp minima of U. This phenomenon is formally characterized in a companion paper [85], where we show that, as $\eta \downarrow 0$, the (time-scaled) sample path of $\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})$ converges in distribution to a Markov chain that **only visits the widest minima** (in terms of the relative width $\mathcal{J}_b^I$) of the potential U, and we discuss its connection to the generalization performance of deep neural networks trained with heavy tailed noises.

3 Uniform $\mathbb{M}$-Convergence and Sample Path Large Deviations

Here, we collect the proofs for Sections 2.1 and 2.2. Specifically, Section 3.1 provides the proof of Theorem 2.2 (i.e., the Portmanteau theorem for the uniform $\mathbb{M}(\mathbb{S} \setminus \mathbb{C})$-convergence) and Lemma 2.4. Section 3.2 further develops a set of technical tools, which will then be applied to establish the sample-path large deviations results (i.e., Theorems 2.5 and 2.6) in Section 3.3.

3.1 Proof of Theorem 2.2 and Lemma 2.4

Proof of Theorem 2.2. **Proof of** $(i) \Rightarrow (ii)$. It follows directly from Definition 2.1.

Proof of $(ii) \Rightarrow (iii)$. We consider a proof by contradiction. Suppose that the upper bound $\limsup_{\eta \downarrow 0} \sup_{\theta \in \Theta} \mu_\theta^\eta(F) - \mu_\theta(F^\epsilon) \leq 0$ does not hold for some closed F bounded away from $\mathbb{C}$ and some $\epsilon > 0$. Then there exist a sequence $\eta_n \downarrow 0$, a sequence $\theta_n \in \Theta$, and some $\delta > 0$ such that $\mu_{\theta_n}^{\eta_n}(F) - \mu_{\theta_n}(F^\epsilon) > \delta \ \forall n \geq 1$. Now, we make two observations. First, using Urysohn's lemma (see, e.g., lemma 2.3 of [60]), one can identify some $f \in \mathcal{C}(\mathbb{S} \setminus \mathbb{C})$, which is also uniformly continuous on $\mathbb{S}$, such that $\mathbb{I}_F \leq f \leq \mathbb{I}_{F^\epsilon}$. This leads to the bound $\mu_{\theta_n}^{\eta_n}(F) - \mu_{\theta_n}(F^\epsilon) \leq \mu_{\theta_n}^{\eta_n}(f) - \mu_{\theta_n}(f)$ for each n. Secondly, from statement (ii) we get $\lim_{n\to\infty} \left|\mu_{\theta_n}^{\eta_n}(f) - \mu_{\theta_n}(f)\right| = 0$. In summary, we yield the contradiction

$$\limsup_{n\to\infty} \mu_{\theta_n}^{\eta_n}(F) - \mu_{\theta_n}(F^\epsilon) \leq \limsup_{n\to\infty} \mu_{\theta_n}^{\eta_n}(f) - \mu_{\theta_n}(f) \leq \lim_{n\to\infty} \left|\mu_{\theta_n}^{\eta_n}(f) - \mu_{\theta_n}(f)\right| = 0.$$

Analogously, if the claim $\liminf_{\eta\downarrow 0} \inf_{\theta\in\Theta} \mu_\theta^\eta(G) - \mu_\theta(G^\epsilon) \geq 0$, supposedly, does not hold for some open G bounded away from $\mathbb{C}$ and some $\epsilon > 0$, then we can yield a similar contradiction by applying Urysohn's lemma and constructing some uniformly continuous $g \in \mathcal{C}(\mathbb{S} \setminus \mathbb{C})$ such that $\mathbb{I}_{G_\epsilon} \leq g \leq \mathbb{I}_G$. This concludes the proof of $(ii) \Rightarrow (iii)$.

Proof of $(iii) \Rightarrow (i)$**.** Again, we proceed with a proof by contradiction. Suppose that the claim $\lim_{\eta\downarrow 0} \sup_{\theta\in\Theta} \left|\mu_\theta^\eta(g) - \mu_\theta(g)\right| = 0$ does not hold for some $g \in \mathcal{C}(\mathbb{S} \setminus \mathbb{C})$. Then, there exist some sequences $\eta_n \downarrow 0$, $\theta_n \in \Theta$ and some $\delta > 0$ such that

$$|\mu_{\theta_n}^{\eta_n}(g) - \mu_{\theta_n}(g)| > \delta \qquad \forall n \geq 1. \tag{3.1}$$

To proceed, we arbitrarily pick some closed $F \subseteq \mathbb{S}$ that is bounded away from $\mathbb{C}$ and some open $G \subseteq \mathbb{S}$ that is bounded away from $\mathbb{C}$. First, using claims in (iii), we get $\limsup_{n\to\infty} \mu_{\theta_n}^{\eta_n}(F) - \mu_{\theta_n}(F^\epsilon) \leq 0$

and $\liminf_{n\to\infty}\mu^{\eta_n}_{\theta_n}(G)-\mu_{\theta_n}(G_\epsilon)\geq 0$ for any $\epsilon>0$. Next, due to condition (2.1), by picking a sub-sequence of θ_n if necessary we can find some μ_{θ^*} such that $\lim_{n\to\infty}\big|\mu_{\theta_n}(f)-\mu_{\theta^*}(f)\big|=0$ for all $f\in\mathcal{C}(\mathbb{S}\setminus\mathbb{C})$. By Portmanteau theorem for standard $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-convergence (see theorem 2.1 of [60]), we yield $\limsup_{n\to\infty}\mu_{\theta_n}(F^\epsilon)\leq\mu_{\theta^*}(F^\epsilon)$ and $\liminf_{n\to\infty}\mu_{\theta_n}(G_\epsilon)\geq\mu_{\theta^*}(G_\epsilon)$. In summary, for any $\epsilon>0$,

$$\begin{aligned}\limsup_{n\to\infty}\mu^{\eta_n}_{\theta_n}(F)&\leq\limsup_{n\to\infty}\mu_{\theta_n}(F^\epsilon)+\limsup_{n\to\infty}\mu^{\eta_n}_{\theta_n}(F)-\mu_{\theta_n}(F^\epsilon)\leq\mu_{\theta^*}(F^\epsilon),\\ \liminf_{n\to\infty}\mu^{\eta_n}_{\theta_n}(G)&\geq\liminf_{n\to\infty}\mu_{\theta_n}(G_\epsilon)+\liminf_{n\to\infty}\mu^{\eta_n}_{\theta_n}(G)-\mu_{\theta_n}(G_\epsilon)\geq\mu_{\theta^*}(G_\epsilon).\end{aligned}$$

Lastly, note that $\lim_{\epsilon\downarrow 0}\mu_{\theta^*}(F^\epsilon)=\mu_{\theta^*}(F)$ and $\lim_{\epsilon\downarrow 0}\mu_{\theta^*}(G_\epsilon)=\mu_{\theta^*}(G)$ due to continuity of measures and $\bigcap_{\epsilon>0}F^\epsilon=F$, $\bigcup_{\epsilon>0}G_\epsilon=G$. This allows us to apply Portmanteau theorem for standard $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-convergence again and obtain $\lim_{n\to\infty}\big|\mu^{\eta_n}_{\theta_n}(g)-\mu_{\theta^*}(g)\big|=0$ for the $g\in\mathcal{C}(\mathbb{S}\setminus\mathbb{C})$ fixed in (3.1). However, recall that we have already obtained $\lim_{n\to\infty}\big|\mu_{\theta_n}(g)-\mu_{\theta^*}(g)\big|=0$ using assumption (2.1). We now arrive at the contradiction

$$\lim_{n\to\infty}\big|\mu^{\eta_n}_{\theta_n}(g)-\mu_{\theta_n}(g)\big|\leq\lim_{n\to\infty}\big|\mu^{\eta_n}_{\theta_n}(g)-\mu_{\theta^*}(g)\big|+\lim_{n\to\infty}\big|\mu_{\theta^*}(g)-\mu_{\theta_n}(g)\big|=0$$

and conclude the proof of $(iv)\Rightarrow(i)$.

Proof of $(i)\Rightarrow(iv)$. Due to the equivalence of (i), (ii), and (iii), it only remains to show that $(i)\Rightarrow(iv)$. Suppose, for the sake of contradiction, that the claim $\limsup_{\eta\downarrow 0}\sup_{\theta\in\Theta}\mu^\eta_\theta(F)\leq\sup_{\theta\in\Theta}\mu_\theta(F)$ in (iv) does not hold for some closed F bounded away from $\mathbb{C}$. Then we can find sequences $\eta_n\downarrow 0$, $\theta_n\in\Theta$ and some $\delta>0$ such that $\mu^{\eta_n}_{\theta_n}(F)>\sup_{\theta\in\Theta}\mu_\theta(F)+\delta\ \forall n\geq 1$. Next, due to the assumption (2.1), by picking a sub-sequence of θ_n if necessary we can find some μ_{θ^*} such that $\lim_{n\to\infty}\big|\mu_{\theta_n}(f)-\mu_{\theta^*}(f)\big|=0$ for all $f\in\mathcal{C}(\mathbb{S}\setminus\mathbb{C})$. Meanwhile, (i) implies that $\lim_{n\to\infty}\big|\mu^{\eta_n}_{\theta_n}(f)-\mu_{\theta_n}(f)\big|=0$ for all $f\in\mathcal{C}(\mathbb{S}\setminus\mathbb{C})$. Therefore,

$$\lim_{n\to\infty}\big|\mu^{\eta_n}_{\theta_n}(f)-\mu_{\theta^*}(f)\big|\leq\lim_{n\to\infty}\big|\mu^{\eta_n}_{\theta_n}(f)-\mu_{\theta_n}(f)\big|+\lim_{n\to\infty}\big|\mu_{\theta_n}(f)-\mu_{\theta^*}(f)\big|=0$$

for all $f\in\mathcal{C}(\mathbb{S}\setminus\mathbb{C})$. By Portmanteau theorem for standard $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-convergence, we yield the contradiction $\limsup_{n\to\infty}\mu^{\eta_n}_{\theta_n}(F)\leq\mu_{\theta^*}(F)\leq\sup_{\theta\in\Theta}\mu_\theta(F)$. In summary, we have established the claim $\limsup_{\eta\downarrow 0}\sup_{\theta\in\Theta}\mu^\eta_\theta(F)\leq\sup_{\theta\in\Theta}\mu_\theta(F)$ for all closed F bounded away from $\mathbb{C}$. The same approach can also be applied to show $\liminf_{\eta\downarrow 0}\inf_{\theta\in\Theta}\mu^\eta_\theta(G)\geq\inf_{\theta\in\Theta}\mu_\theta(G)$ for all open G bounded away from $\mathbb{C}$. This concludes the proof. □

Proof of Lemma 2.4. We arbitrarily pick some Borel measurable $B\subseteq\mathbb{S}$ that is bounded away from $\mathbb{C}$. Henceforth in this proof, we only consider $\Delta>0$ small enough that $\boldsymbol{d}(B,\mathbb{C})>\Delta$, and hence B^Δ is still bounded away from $\mathbb{C}$. Observe that

$$\begin{aligned}\mathbf{P}(X_n\in B)&\leq\mathbf{P}\big(X_n\in B;\ \boldsymbol{d}(X_n,Y^\delta_n)\leq\Delta\big)+\mathbf{P}\big(X_n\in B;\ \boldsymbol{d}(X_n,Y^\delta_n)>\Delta\big)\\ &\leq\mathbf{P}\big(Y^\delta_n\in B^\Delta\big)+\mathbf{P}\big(X_n\in B\text{ or }Y^\delta_n\in B;\ \boldsymbol{d}(X_n,Y^\delta_n)>\Delta\big).\end{aligned}$$

As a result,

$$\begin{aligned}&\limsup_{n\to\infty}\epsilon_n^{-1}\mathbf{P}(X_n\in B)\\ &\leq\limsup_{\delta\downarrow 0}\limsup_{n\to\infty}\epsilon_n^{-1}\mathbf{P}\big(Y^\delta_n\in B^\Delta\big)+\limsup_{\delta\downarrow 0}\limsup_{n\to\infty}\epsilon_n^{-1}\mathbf{P}\Big(\boldsymbol{d}\big(X_n,Y^\delta_n\big)\mathbb{I}\big(X_n\in B\text{ or }Y^\delta_n\in B\big)>\Delta\Big)\\ &\leq\mu(B^\Delta)\qquad\text{by conditions (i) and (ii) of Lemma 2.4.}\end{aligned}\tag{3.2}$$

Analogously, observe the lower bound

$$\mathbf{P}(X_n\in B)\geq\mathbf{P}\big(X_n\in B;\ \boldsymbol{d}(X_n,Y^\delta_n)\leq\Delta\big)$$

$$\geq \mathbf{P}\big(Y_n^\delta \in B_\Delta;\ \boldsymbol{d}(X_n, Y_n^\delta) \leq \Delta\big)$$
$$\geq \mathbf{P}(Y_n^\delta \in B_\Delta) - \mathbf{P}\big(Y_n^\delta \in B_\Delta;\ \boldsymbol{d}(X_n, Y_n^\delta) > \Delta\big)$$
$$\geq \mathbf{P}(Y_n^\delta \in B_\Delta) - \mathbf{P}\big(Y_n^\delta \in B \text{ or } X_n \in B;\ \boldsymbol{d}(X_n, Y_n^\delta) > \Delta\big),$$

and hence

$$\begin{aligned}
&\liminf_{n\to\infty} \epsilon_n^{-1}\mathbf{P}(X_n \in B) \\
&\geq \liminf_{\delta\downarrow 0}\liminf_{n\to\infty} \epsilon_n^{-1}\mathbf{P}(Y_n^\delta \in B_\Delta) - \limsup_{\delta\downarrow 0}\limsup_{n\to\infty} \epsilon_n^{-1}\mathbf{P}\Big(\boldsymbol{d}\big(X_n, Y_n^\delta\big)\mathbb{I}\big(X_n \in B \text{ or } Y_n^\delta \in B\big) > \Delta\Big) \\
&\geq \mu(B_\Delta) \qquad \text{by conditions (i) and (ii) of Lemma 2.4.}
\end{aligned} \tag{3.3}$$

Since $\mu \in \mathbb{M}(\mathbb{S}\setminus\mathbb{C})$ and B^Δ is bounded away from $\mathbb{C}$, we have $\mu(B^\Delta) < \infty$. By sending $\Delta \downarrow 0$ in (3.2) and (3.3), it then follows from the continuity of measure μ that

$$\mu(B^\circ) \leq \liminf_{n\to\infty} \epsilon_n^{-1}\mathbf{P}(X_n \in B) \leq \limsup_{n\to\infty} \epsilon_n^{-1}\mathbf{P}(X_n \in B) \leq \mu(B^-).$$

Due to the arbitrariness of our choice of B, we conclude the proof using Theorem 2.1 of [60], which is the Portmanteau theorem for the standard $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$-convergence and, essentially, a special case of Theorem 2.2. □

3.2 Technical Lemmas for Theorems 2.5 and 2.6

Our analysis hinges on the separation of *large noises* among $(\boldsymbol{Z}_j)_{j\geq 1}$ from the rest, and we pay special attention to $\boldsymbol{Z}_j$'s with norm large enough such that $\eta\,\|\boldsymbol{Z}_j\|$ exceed some prefixed threshold level $\delta > 0$. To be more concrete, for any $i \geq 1$ and $\eta, \delta > 0$, define the i^{th} arrival time of "large noises" and its size as

$$\tau_i^{>\delta}(\eta) \triangleq \min\{n > \tau_{i-1}^{>\delta}(\eta) :\ \eta\,\|\boldsymbol{Z}_j\| > \delta\}, \quad \tau_0^{>\delta}(\eta) = 0 \tag{3.4}$$
$$\boldsymbol{W}_i^{>\delta}(\eta) \triangleq \boldsymbol{Z}_{\tau_i^{>\delta}(\eta)}. \tag{3.5}$$

For any $\delta > 0$ and $k = 1, 2, \cdots$, note that

$$\begin{aligned}
\mathbf{P}\Big(\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta\rfloor\Big) &\leq \mathbf{P}\Big(\tau_j^{>\delta}(\eta) - \tau_{j-1}^{>\delta}(\eta) \leq \lfloor 1/\eta\rfloor \ \ \forall j \in [k]\Big) \\
&= \Big[\sum_{i=1}^{\lfloor 1/\eta\rfloor}\big(1 - H(\delta/\eta)\big)^{i-1}H(\delta/\eta)\Big]^k \leq \Big[\sum_{i=1}^{\lfloor 1/\eta\rfloor} H(\delta/\eta)\Big]^k \\
&\leq \Big[1/\eta\cdot H(\delta/\eta)\Big]^k.
\end{aligned} \tag{3.6}$$

Recall the definition of filtration $\mathbb{F} = (\mathcal{F}_j)_{j\geq 0}$ where $\mathcal{F}_j$ is the σ-algebra generated by $\boldsymbol{Z}_1, \boldsymbol{Z}_2, \cdots, \boldsymbol{Z}_j$ and $\mathcal{F}_0 = \{\emptyset, \Omega\}$. In the next lemma, we establish a uniform asymptotic concentration bound for the weighted sum of Z_i's where the weights are adapted to the filtration $\mathbb{F}$. For any $M \in (0, \infty)$, let $\boldsymbol{\Gamma}_M$ denote the collection of families of random matrices $\mathbf{V}_j = (V_{j;p,q})_{p\in[m], q\ \in[d]}$ taking values in $\mathbb{R}^{m\times d}$, over which we will prove the uniform asymptotics:

$$\boldsymbol{\Gamma}_M \triangleq \Big\{(\mathbf{V}_j)_{j\geq 0} \text{ is adapted to } \mathbb{F} :\ \|\mathbf{V}_j\| \leq M\ \forall j \geq 0 \text{ almost surely}\Big\}. \tag{3.7}$$

Lemma 3.1. *Let Assumption 1 hold.*

(a) *Given any $M > 0$, $N > 0$, $t > 0$, and $\epsilon > 0$, there exists $\delta_0 = \delta_0(\epsilon, M, N, t) > 0$ such that*

$$\lim_{\eta \downarrow 0} \eta^{-N} \sup_{(\boldsymbol{V}_i)_{i \geq 0} \in \boldsymbol{\Gamma}_M} \mathbf{P}\bigg(\max_{j \leq \lfloor t/\eta \rfloor \wedge \big(\tau_1^{>\delta}(\eta) - 1\big)} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \boldsymbol{Z}_i \bigg\| > \epsilon \bigg) = 0 \qquad \forall \delta \in (0, \delta_0).$$

(b) *Furthermore, let Assumption 3 hold. For each $i \geq 1$, let*

$$A_i(\eta, b, \epsilon, \delta, \boldsymbol{x}) \triangleq \Bigg\{ \max_{j \in I_i(\eta, \delta)} \eta \Bigg\| \sum_{n = \tau_{i-1}^{>\delta}(\eta) + 1}^{j} \boldsymbol{\sigma}\big(\boldsymbol{X}_{n-1}^{\eta|b}(\boldsymbol{x})\big) \boldsymbol{Z}_n \Bigg\| \leq \epsilon \Bigg\}; \tag{3.8}$$

$$I_i(\eta, \delta) \triangleq \Big\{ j \in \mathbb{N} : \ \tau_{i-1}^{>\delta}(\eta) + 1 \leq j \leq \big(\tau_i^{>\delta}(\eta) - 1\big) \wedge \lfloor 1/\eta \rfloor \Big\}. \tag{3.9}$$

Here we adopt the convention that (under $b = \infty$)

$$A_i(\eta, \infty, \epsilon, \delta, x) \triangleq \Bigg\{ \max_{j \in I_i(\eta, \delta)} \eta \Bigg\| \sum_{n = \tau_{i-1}^{>\delta}(\eta) + 1}^{j} \boldsymbol{\sigma}\big(\boldsymbol{X}_{n-1}^{\eta}(\boldsymbol{x})\big) \boldsymbol{Z}_n \Bigg\| \leq \epsilon \Bigg\}.$$

For any $k \geq 0$, $N > 0$, $\epsilon > 0$ and $b \in (0, \infty]$, there exists $\delta_0 = \delta_0(\epsilon, N) > 0$ such that

$$\lim_{\eta \downarrow 0} \eta^{-N} \sup_{\boldsymbol{x} \in \mathbb{R}^m} \mathbf{P}\bigg(\Big(\bigcap_{i=1}^{k} A_i(\eta, b, \epsilon, \delta, \boldsymbol{x}) \Big)^c \bigg) = 0 \qquad \forall \delta \in (0, \delta_0).$$

Proof. (a) Choose some β such that $\frac{1}{2 \wedge \alpha} < \beta < 1$. Let

$$\boldsymbol{Z}_i^{(1)} \triangleq \boldsymbol{Z}_i \mathbb{I}\Big\{ \|\boldsymbol{Z}_i\| \leq \frac{1}{\eta^\beta} \Big\}, \qquad \hat{\boldsymbol{Z}}_i^{(1)} \triangleq \boldsymbol{Z}_i^{(1)} - \mathbf{E}\boldsymbol{Z}_i^{(1)}, \qquad \boldsymbol{Z}_i^{(2)} \triangleq \boldsymbol{Z}_i \mathbb{I}\Big\{ \|\boldsymbol{Z}_i\| \in (\frac{1}{\eta^\beta}, \frac{\delta}{\eta}] \Big\}.$$

Note that $\sum_{i=1}^{j} \boldsymbol{V}_{i-1} \boldsymbol{Z}_i = \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \boldsymbol{Z}_i^{(1)} + \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \boldsymbol{Z}_i^{(2)}$ on $j < \tau_1^{>\delta}(\eta)$, and hence,

$$\begin{aligned}
& \max_{j \leq \lfloor t/\eta \rfloor \wedge \big(\tau_1^{>\delta}(\eta) - 1\big)} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \boldsymbol{Z}_i \bigg\| \\
& \leq \max_{j \leq \lfloor t/\eta \rfloor} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \boldsymbol{Z}_i^{(1)} \bigg\| + \max_{j \leq \lfloor t/\eta \rfloor} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \boldsymbol{Z}_i^{(2)} \bigg\| \\
& \leq \max_{j \leq \lfloor t/\eta \rfloor} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \mathbf{E}\boldsymbol{Z}_i^{(1)} \bigg\| + \max_{j \leq \lfloor t/\eta \rfloor} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \widehat{\boldsymbol{Z}}_i^{(1)} \bigg\| + \max_{j \leq \lfloor t/\eta \rfloor} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \boldsymbol{Z}_i^{(2)} \bigg\|.
\end{aligned}$$

Therefore, it suffices to show the existence of δ_0 such that for any $\delta \in (0, \delta_0)$,

$$\limsup_{\eta \downarrow 0} \sup_{(\boldsymbol{V}_i)_{i \geq 0} \in \boldsymbol{\Gamma}_M} \max_{j \leq \lfloor t/\eta \rfloor} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \mathbf{E}\boldsymbol{Z}_i^{(1)} \bigg\| < \frac{\epsilon}{3}, \tag{3.10}$$

$$\lim_{\eta \downarrow 0} \eta^{-N} \sup_{(\boldsymbol{V}_i)_{i \geq 0} \in \boldsymbol{\Gamma}_M} \mathbf{P}\bigg(\max_{j \leq \lfloor t/\eta \rfloor} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \widehat{\boldsymbol{Z}}_i^{(1)} \bigg\| > \frac{\epsilon}{3} \bigg) = 0, \tag{3.11}$$

$$\lim_{\eta \downarrow 0} \eta^{-N} \sup_{(\boldsymbol{V}_i)_{i \geq 0} \in \boldsymbol{\Gamma}_M} \mathbf{P}\bigg(\max_{j \leq \lfloor t/\eta \rfloor} \eta \bigg\| \sum_{i=1}^{j} \boldsymbol{V}_{i-1} \boldsymbol{Z}_i^{(2)} \bigg\| > \frac{\epsilon}{3} \bigg) = 0. \tag{3.12}$$

For (3.10), first observe that

$$\left\|\mathbf{E}\boldsymbol{Z}_i^{(1)}\right\| = \left\|\mathbf{E}\boldsymbol{Z}_i\mathbb{I}\{\|\boldsymbol{Z}_i\| > 1/\eta^\beta\}\right\| \qquad \text{due to } \mathbf{E}\boldsymbol{Z}_i = \mathbf{0}$$
$$\leq \mathbf{E}\Big[\,\|\boldsymbol{Z}_i\|\,\mathbb{I}\{\|\boldsymbol{Z}_i\| > 1/\eta^\beta\}\Big]$$
$$= \mathbf{E}\Big[(\|\boldsymbol{Z}_i\| - 1/\eta^\beta)\mathbb{I}\{\|\boldsymbol{Z}_i\| - 1/\eta^\beta > 0\}\Big] + 1/\eta^\beta \cdot \mathbf{P}(\|\boldsymbol{Z}_i\| > 1/\eta^\beta).$$

Since $(\|\boldsymbol{Z}_i\| - 1/\eta^\beta)\mathbb{I}\{\|\boldsymbol{Z}_i\| - 1/\eta^\beta > 0\}$ is non-negative,

$$\mathbf{E}(\|\boldsymbol{Z}_i\| - 1/\eta^\beta)\mathbb{I}\{\|\boldsymbol{Z}_i\| - 1/\eta^\beta > 0\} = \int_0^\infty \mathbf{P}\big((\|\boldsymbol{Z}_i\| - 1/\eta^\beta)\mathbb{I}\{\|\boldsymbol{Z}_i\| - 1/\eta^\beta\} > x\big)dx$$
$$= \int_0^\infty \mathbf{P}(\|\boldsymbol{Z}_i\| - 1/\eta^\beta > x)dx = \int_{1/\eta^\beta}^\infty \mathbf{P}(\|\boldsymbol{Z}\| > x)dx.$$

Recall that $H(x) = \mathbf{P}(\|\boldsymbol{Z}\| > x) \in \mathcal{RV}_{-\alpha}(x)$ as $x \to \infty$. Therefore, from Karamata's theorem,

$$\left\|\mathbf{E}\boldsymbol{Z}_i^{(1)}\right\| \leq \int_{1/\eta^\beta}^\infty \mathbf{P}(\|\boldsymbol{Z}\| > x)dx + 1/\eta^\beta \cdot \mathbf{P}(\|\boldsymbol{Z}\| > 1/\eta^\beta) \in \mathcal{RV}_{(\alpha-1)\beta}(\eta) \tag{3.13}$$

as $\eta \downarrow 0$. Therefore, there exists some $\eta_0 = \eta_0(t, M, \epsilon) > 0$ such that for any $\eta \in (0, \eta_0)$, we have $t \cdot M \cdot \left\|\mathbf{E}\boldsymbol{Z}_i^{(1)}\right\| < \epsilon/3$, and hence for any $(\boldsymbol{V}_i)_{i \geq 0} \in \boldsymbol{\Gamma}_M$ and $\eta \in (0, \eta_0)$,

$$\max_{j \leq \lfloor t/\eta \rfloor} \eta \left\|\sum_{i=1}^j \boldsymbol{V}_{i-1}\mathbf{E}\boldsymbol{Z}_i^{(1)}\right\| \leq \lfloor t/\eta \rfloor \cdot M \cdot \eta \left\|\mathbf{E}\boldsymbol{Z}_i^{(1)}\right\| < \epsilon/3,$$

from which we immediately get (3.10).

Next, for (3.11), recall our convention that vectors in Euclidean spaces are understood as row vectors (unless specified otherwise), and write $\boldsymbol{V}_t = (V_{t;l,k})_{l \in [m], k \in [d]}$, $\widehat{\boldsymbol{Z}}_t = (\widehat{Z}_{t;1}, \cdots, \widehat{Z}_{t;d})^T$. Since

$$\left\|\sum_{i=1}^j \boldsymbol{V}_{i-1}\widehat{\boldsymbol{Z}}_i\right\| = \sqrt{\sum_{l=1}^m \bigg(\sum_{i=1}^j \sum_{k=1}^d V_{i-1;l,k}\hat{Z}_{i,k}\bigg)^2},$$

to prove (3.11), it suffices to show that

$$\lim_{\eta \downarrow 0} \eta^{-N} \sup_{(\boldsymbol{V}_i)_{i \geq 0} \in \boldsymbol{\Gamma}_M} \mathbf{P}\left(\max_{j \leq \lfloor t/\eta \rfloor} \eta |Y_{l,k}(j; \boldsymbol{V})| > \frac{\epsilon}{3\sqrt{md^2}}\right) = 0 \qquad \forall l \in [m],\ k \in [d], \tag{3.14}$$

where

$$Y_{l,k}(j; \boldsymbol{V}) \triangleq \sum_{i=1}^j V_{i-1;l,k}\hat{Z}_{i,k}.$$

To proceed, we fix a sufficiently large p satisfying

$$p \geq 1, \quad p > \frac{2N}{\beta}, \quad p > \frac{2N}{1-\beta}, \quad p > \frac{2N}{(\alpha-1)\beta} > \frac{2N}{(2\alpha-1)\beta}, \tag{3.15}$$

and some $l \in [m]$, $k \in [d]$. Note that for $(\boldsymbol{V}_i)_{i \geq 0} \in \boldsymbol{\Gamma}_M$ and $\eta > 0$, $\{V_{i-1;l,k}\widehat{Z}_{i;k}^{(1)} : i \geq 1\}$ is a martingale difference sequence. Therefore, $\big(Y_{l,k}(j; \boldsymbol{V})\big)_{j \geq 0}$ is a martingale, and

$$\mathbf{E}\left[\left(\max_{j \leq \lfloor t/\eta \rfloor} \eta \Big|Y_{l,k}(j; \boldsymbol{V})\Big|\right)^p\right]$$

$$
\begin{aligned}
&\le c_1\mathbf{E}\left[\left(\sum_{i=1}^{\lfloor t/\eta\rfloor}\left(\eta V_{i-1;l,k}\widehat{Z}^{(1)}_{i;k}\right)^2\right)^{p/2}\right]\\
&\le c_1 M^p\mathbf{E}\left[\left(\sum_{i=1}^{\lfloor t/\eta\rfloor}\left(\eta\widehat{Z}^{(1)}_{i;k}\right)^2\right)^{p/2}\right] \qquad \text{due to } \|\boldsymbol{V}_s\|\le M \text{ for all } s\ge 0\\
&\le c_1c_2M^p\mathbf{E}\left[\left(\max_{j\le\lfloor t/\eta\rfloor}\Big|\sum_{i=1}^{j}\eta\widehat{Z}^{(1)}_{i;k}\Big|\right)^p\right]\le\underbrace{c_1c_2\left(\frac{p}{p-1}\right)^p}_{\triangleq c'}M^p\mathbf{E}\left[\left|\sum_{i=1}^{\lfloor t/\eta\rfloor}\eta\widehat{Z}^{(1)}_{i;k}\right|^p\right]
\end{aligned}\tag{3.16}
$$

for some $c_1, c_2 > 0$ that only depend on p and won't vary with $(\boldsymbol{V}_i)_{i\ge 0}$ and η. The first and third inequalities are from the uppper and lower bounds of Burkholder-Davis-Gundy inequality (Theorem 48, Chapter IV of [73]), respectively, and the fourth inequality is from Doob's maximal inequality. It then follows from Bernstein's inequality that for any $\eta > 0$ and any $s\in[0,t], y\ge 1$

$$
\begin{aligned}
\mathbf{P}\left(\Big|\sum_{j=1}^{\lfloor s/\eta\rfloor}\eta\widehat{Z}^{(1)}_{j;l,k}\Big|^p>\eta^{2N}y\right)&=\mathbf{P}\left(\Big|\sum_{j=1}^{\lfloor s/\eta\rfloor}\eta\widehat{Z}^{(1)}_{j;l,k}\Big|>\eta^{\frac{2N}{p}}y^{1/p}\right)\\
&\le 2\exp\left(-\frac{\frac{1}{2}\eta^{\frac{4N}{p}}\sqrt[p]{y^2}}{\frac{1}{3}\eta^{1-\beta+\frac{2N}{p}}\sqrt[p]{y}+\frac{t}{\eta}\cdot\eta^2\cdot\mathbf{E}\big[(\widehat{Z}^{(1)}_{1;k})^2\big]}\right).
\end{aligned}\tag{3.17}
$$

Our next goal is to show that $\frac{t}{\eta}\cdot\eta^2\cdot\mathbf{E}\big[(\widehat{Z}^{(1)}_{1;k})^2\big]<\frac{1}{3}\eta^{1-\beta+\frac{2N}{p}}$ for any $\eta>0$ small enough. First, due to $(a+b)^2\le 2a^2+2b^2$,

$$
\mathbf{E}\big[(\widehat{Z}^{(1)}_{1;k})^2\big]=\mathbf{E}\big[\big(Z^{(1)}_{1;k}-\mathbf{E}Z^{(1)}_{1;k}\big)^2\big]\le 2\mathbf{E}\big[\big(Z^{(1)}_{1;k}\big)^2\big]+2\big[\mathbf{E}Z^{(1)}_{1;k}\big]^2\le 2\mathbf{E}\left[\left\|\boldsymbol{Z}^{(1)}_1\right\|^2\right]+2\left[\mathbf{E}\left\|\boldsymbol{Z}^{(1)}_1\right\|\right]^2.
$$

Also, it has been shown earlier that $\mathbf{E}\left\|\boldsymbol{Z}^{(1)}_1\right\|\in\mathcal{RV}_{(\alpha-1)\beta}(\eta)$, and hence $\left[\mathbf{E}\left\|\boldsymbol{Z}^{(1)}_1\right\|\right]^2\in\mathcal{RV}_{2(\alpha-1)\beta}(\eta)$. From our choice of $p>\frac{2N}{(2\alpha-1)\beta}$ in (3.15), we have $1+2(\alpha-1)\beta>1-\beta+\frac{2N}{p}$, thus implying

$$
\frac{t}{\eta}\cdot\eta^2\cdot 2\left[\mathbf{E}\left\|\boldsymbol{Z}^{(1)}_1\right\|\right]^2<\frac{1}{6}\eta^{1-\beta+\frac{2N}{p}}
$$

for any $\eta>0$ sufficiently small. Next, $\mathbf{E}\big[\left\|\boldsymbol{Z}^{(1)}_1\right\|^2\big]=\int_0^\infty 2x\mathbf{P}(\left\|\boldsymbol{Z}^{(1)}_1\right\|>x)dx=\int_0^{1/\eta^\beta}2x\mathbf{P}(\|\boldsymbol{Z}_1\|>x)dx$. If $\alpha\in(1,2]$, then Karamata's theorem implies $\int_0^{1/\eta^\beta}2x\mathbf{P}(\|\boldsymbol{Z}_1\|>x)dx\in\mathcal{RV}_{-(2-\alpha)\beta}(\eta)$ as $\eta\downarrow 0$. Given our choice of p in (3.15), one can see that $1-(2-\alpha)\beta>1-\beta+\frac{2N}{p}$. As a result, for any $\eta>0$ small enough we have $\frac{t}{\eta}\cdot\eta^2\cdot 2\mathbf{E}\big[\left\|\boldsymbol{Z}^{(1)}_1\right\|^2\big]<\frac{1}{6}\eta^{1-\beta+\frac{2N}{p}}$. If $\alpha>2$, then $\lim_{\eta\downarrow 0}\int_0^{1/\eta^\beta}2x\mathbf{P}(\|\boldsymbol{Z}_1\|>x)dx=\int_0^\infty 2x\mathbf{P}(\|\boldsymbol{Z}_1\|>x)dx<\infty$. Also, (3.15) implies that $1-\beta+\frac{2N}{p}<1$. As a result, for any $\eta>0$ small enough we have $\frac{t}{\eta}\cdot\eta^2\cdot 2\mathbf{E}\big[\left\|\boldsymbol{Z}^{(1)}_1\right\|^2\big]<\frac{1}{6}\eta^{1-\beta+\frac{2N}{p}}$. In summary,

$$
\frac{t}{\eta}\cdot\eta^2\cdot\mathbf{E}\big[(\widehat{Z}^{(1)}_{1;k})^2\big]<\frac{1}{3}\eta^{1-\beta+\frac{2N}{p}}\tag{3.18}
$$

holds for any $\eta>0$ small enough. Along with (3.17), we yield that for any $\eta>0$ small enough,

$$
\mathbf{P}\left(\Big|\sum_{j=1}^{\lfloor s/\eta\rfloor}\eta\widehat{Z}^{(1)}_{j;l,k}\Big|^p>\eta^{2N}y\right)\le 2\exp\left(\frac{-\frac{1}{2}y^{1/p}}{\frac{2}{3}\eta^{1-\beta-\frac{2N}{p}}}\right)\le 2\exp\Big(-\frac{3}{4}y^{1/p}\Big)\qquad\forall y\ge 1,
$$

where the last inequality is due to our choice of p in (3.15) that $1-\beta-\frac{2N}{p}>0$. Moreover, since $\int_0^\infty \exp\big(-\frac{3}{4}y^{1/p}\big)dy<\infty$, one can see the existence of some $C^{(1)}_p<\infty$ such that $\mathbf{E}\Big|\sum_{j=1}^{\lfloor t/\eta\rfloor}\eta\widehat{Z}^{(1)}_{j;l,k}\Big|^p\Big/\eta^{2N}<C^{(1)}_p$ for all $\eta>0$ small enough. Combining this bound, (3.16), and Markov inequality, for all $\eta>0$ small enough,

$$\mathbf{P}\bigg(\max_{j\leq\lfloor t/\eta\rfloor}\eta|Y_{l,k}(j;\boldsymbol{V})|>\frac{\epsilon}{3\sqrt{md^2}}\bigg)\leq\frac{\mathbf{E}\Big[\max_{j\leq\lfloor t/\eta\rfloor}\Big|\sum_{i=1}^{j}\eta Y_{l,k}(j,\boldsymbol{V})\Big|^p\Big]}{\epsilon^p/(3\sqrt{md^2})^p}$$
$$\leq\frac{c'M^p\mathbf{E}\Big|\sum_{j=1}^{\lfloor t/\eta\rfloor}\eta\widehat{Z}^{(1)}_{i;k}\Big|^p}{\epsilon^p/(3\sqrt{md^2})^p}\leq\frac{c'M^p\cdot C^{(1)}_p}{\epsilon^p/(3\sqrt{md^2})^p}\cdot\eta^{2N}$$

holds uniformly for all $(\boldsymbol{V}_i)_{i\geq0}\in\boldsymbol{\Gamma}_M$. This proves (3.14) and hence (3.11).

Finally, for (3.12), recall that we have chosen β in such a way that $\alpha\beta-1>0$. Fix a constant $J=\lceil\frac{N}{\alpha\beta-1}\rceil+1$, and define $I(\eta)\triangleq\#\big\{i\leq\lfloor t/\eta\rfloor:\ \boldsymbol{Z}^{(2)}_i\neq0\big\}$. Besides, fix $\delta_0=\frac{\epsilon}{3MJ}$. For any $\delta\in(0,\delta_0)$ and $(\boldsymbol{V}_i)_{i\geq0}\in\boldsymbol{\Gamma}_M$, note that on event $\{I(\eta)<J\}$, we must have $\max_{j\leq\lfloor t/\eta\rfloor}\eta\Big\|\sum_{i=1}^{j}\boldsymbol{V}_{i-1}\boldsymbol{Z}^{(2)}_i\Big\|<\eta\cdot M\cdot J\cdot\delta_0/\eta<MJ\delta_0<\epsilon/3$. On the other hand,

$$\mathbf{P}\big(I(\eta)\geq J\big)\leq\binom{\lfloor t/\eta\rfloor}{J}\cdot\Big(H\big(1/\eta^\beta\big)\Big)^J\leq(t/\eta)^J\cdot\Big(H\big(1/\eta^\beta\big)\Big)^J\in\mathcal{RV}_{J(\alpha\beta-1)}(\eta)\text{ as }\eta\downarrow0.$$

Lastly, the choice of $J=\lceil\frac{N}{\alpha\beta-1}\rceil+1$ guarantees that $J(\alpha\beta-1)>N$, and hence,

$$\lim_{\eta\downarrow0}\sup_{(V_i)_{i\geq0}\in\boldsymbol{\Gamma}_M}\mathbf{P}\bigg(\max_{j\leq\lfloor t/\eta\rfloor}\eta\bigg\|\sum_{i=1}^{j}\boldsymbol{V}_{i-1}\boldsymbol{Z}^{(2)}_i\bigg\|>\frac{\epsilon}{3}\bigg)\Big/\eta^N\leq\lim_{\eta\downarrow0}\sup_{(V_i)_{i\geq0}\in\boldsymbol{\Gamma}_M}\mathbf{P}\big(I(\eta)\geq J\big)\Big/\eta^N=0.$$

This concludes the proof of part (a).

(b) To ease notations, in this proof we write $\boldsymbol{X}^\eta=\boldsymbol{X}^{\eta|\infty}$ for the cases where $b=\infty$. Due to Assumption 3, it holds for any $\boldsymbol{x}\in\mathbb{R}^m$ and any $\eta>0,n\geq0$ that $\Big\|\boldsymbol{\sigma}\big(\boldsymbol{X}^{\eta|b}_n(\boldsymbol{x})\big)\Big\|\leq C$, so $\{\boldsymbol{\sigma}(\boldsymbol{X}^{\eta|b}_i(\boldsymbol{x}))\}_{i\geq0}\in\boldsymbol{\Gamma}_C$. By strong Markov property at stopping times $\big(\tau^{>\delta}_j(\eta)\big)_{j\geq1}$,

$$\sup_{\boldsymbol{x}\in\mathbb{R}^m}\mathbf{P}\bigg(\Big(\bigcap_{i=1}^{k}A_i(\eta,b,\epsilon,\delta,\boldsymbol{x})\Big)^c\bigg)\leq\sum_{i=1}^{k}\sup_{\boldsymbol{x}\in\mathbb{R}^m}\mathbf{P}\bigg(\Big(A_i(\eta,b,\epsilon,\delta,\boldsymbol{x})\Big)^c\bigg)$$
$$\leq k\cdot\sup_{(\boldsymbol{V}_i)_{i\geq0}\in\boldsymbol{\Gamma}_C}\mathbf{P}\bigg(\max_{j\leq\lfloor1/\eta\rfloor\wedge\big(\tau^{>\delta}_1(\eta)-1\big)}\eta\bigg\|\sum_{i=1}^{j}\boldsymbol{V}_{i-1}\boldsymbol{Z}_i\bigg\|>\epsilon\bigg)$$

where $C<\infty$ is the constant in Assumption 3 and the set $\boldsymbol{\Gamma}_C$ is defined in (3.7). Thanks to part (a), one can find some $\delta_0=\delta_0(\epsilon,C,N)\in(0,\bar{\delta})$ such that

$$\sup_{(\boldsymbol{V}_i)_{i\geq0}\in\boldsymbol{\Gamma}_C}\mathbf{P}\bigg(\max_{j\leq\lfloor1/\eta\rfloor\wedge\big(\tau^{>\delta}_1(\eta)-1\big)}\eta\bigg\|\sum_{i=1}^{j}\boldsymbol{V}_{i-1}\boldsymbol{Z}_i\bigg\|>\epsilon\bigg)=\boldsymbol{o}(\eta^N)$$

(as $\eta\downarrow0$) for any $\delta\in(0,\delta_0)$, which concludes the proof of part (b). $\square$

Next, for any $c>\delta>0$, we study the law of $\big(\tau^{>\delta}_j(\eta)\big)_{j\geq1}$ and $\big(\boldsymbol{W}^{>\delta}_j(\eta)\big)_{j\geq1}$ conditioned on event

$$E^\delta_{c,k}(\eta)\triangleq\Big\{\tau^{>\delta}_k(\eta)\leq\lfloor1/\eta\rfloor<\tau^{>\delta}_{k+1}(\eta);\ \eta\big\|\boldsymbol{W}^{>\delta}_j(\eta)\big\|>c\ \ \forall j\in[k]\Big\}.\tag{3.19}$$

The intuition is that, on event $E^{\delta}_{c,k}(\eta)$, among the first $\lfloor 1/\eta \rfloor$ steps there are exactly k "large" jumps, all of which has size larger than c/η. Next, for each $c > 0$, we consider a random vector $\boldsymbol{W}^*(c)$ in $\mathbb{R}^d$ with $\|\boldsymbol{W}^*(c)\| > c$ almost surely, whose polar coordinates $\big(R^*(c), \boldsymbol{\Theta}^*(c)\big) \triangleq \Big(\|\boldsymbol{W}^*(c)\|, \frac{\boldsymbol{W}^*(c)}{\|\boldsymbol{W}^*(c)\|}\Big)$ admit the law

$$\mathbf{P}\bigg(\Big(R^*(c), \boldsymbol{\Theta}^*(c)\Big) \in \ \cdot\ \bigg) = \big(\bar{\nu}_\alpha|_{(c,\infty)} \times \mathbf{S}\big)(\cdot). \tag{3.20}$$

Here, recall the definition of the measure ν_α in (2.6) and the measure $\mathbf{S}$ in Assumption 1, and note that $\alpha > 1$ is the heavy-tail index in Assumption 1. For any $c > 0$, we set

$$\bar{\nu}_\alpha|_{(c,\infty)}(\,\cdot\,) \triangleq c^\alpha \cdot \nu_\alpha\Big(\ \cdot\ \cap (c,\infty)\Big).$$

to be the restricted and normalized (as a probability measure) version of ν_α over (c,∞). Let $\big(\boldsymbol{W}^*_j(c)\big)_{j\geq 1}$ be a sequence of iid copies of $\boldsymbol{W}^*(c)$. Also, for $(U_j)_{j\geq 1}$, a sequence of iid copies of $\mathrm{Unif}(0,1)$ that is also independent of $\big(\boldsymbol{W}^*_j(c)\big)_{j\geq 1}$, let $U_{(1;k)} \leq U_{(2;k)} \leq \cdots \leq U_{(k;k)}$ be the order statistics of $(U_j)_{j=1}^k$. For any random element X and any Borel measureable set A, let $\mathscr{L}(X)$ be the law of X, and $\mathscr{L}(X|A)$ be the conditional law of X given event A.

Lemma 3.2. *Let Assumption 1 hold. For any $\delta > 0, c \geq \delta$ and $k \in \mathbb{Z}^+$,*

$$\lim_{\eta \downarrow 0} \frac{\mathbf{P}\big(E^\delta_{c,k}(\eta)\big)}{\lambda^k(\eta)} = \frac{1/c^{\alpha k}}{k!}, \tag{3.21}$$

and

$$\begin{aligned}
&\mathscr{L}\Big(\eta \boldsymbol{W}^{>\delta}_1(\eta), \eta \boldsymbol{W}^{>\delta}_2(\eta), \cdots, \eta \boldsymbol{W}^{>\delta}_k(\eta), \eta\tau^{>\delta}_1(\eta), \eta\tau^{>\delta}_2(\eta), \cdots, \eta\tau^{>\delta}_k(\eta) \Big| E^\delta_{c,k}(\eta)\Big) \\
\to &\mathscr{L}\Big(\boldsymbol{W}^*_1(c), \boldsymbol{W}^*_2(c), \cdots, \boldsymbol{W}^*_k(c), U_{(1;k)}, U_{(2;k)}, \cdots, U_{(k;k)}\Big) \ \text{as } \eta \downarrow 0.
\end{aligned}$$

Proof. Note that $\big(\tau^{>\delta}_i(\eta)\big)_{i\geq 1}$ is independent of $\big(\boldsymbol{W}^{>\delta}_i(\eta)\big)_{i\geq 1}$. Therefore, $\mathbf{P}\big(E^\delta_{c,k}(\eta)\big) = \mathbf{P}\big(\tau^{>\delta}_k(\eta) \leq \lfloor 1/\eta \rfloor < \tau^{>\delta}_{k+1}(\eta)\big) \cdot \Big(\mathbf{P}\big(\eta \|\boldsymbol{W}^{>\delta}_1(\eta)\| > c\big)\Big)^k$. Recall that $H(x) = \mathbf{P}(\|\boldsymbol{Z}\| > x)$. Observe that

$$\begin{aligned}
\mathbf{P}\Big(\tau^{>\delta}_k(\eta) \leq \lfloor 1/\eta \rfloor < \tau^{>\delta}_{k+1}(\eta)\Big) &= \mathbf{P}\Big(\#\big\{j \leq \lfloor 1/\eta \rfloor :\ \eta |Z_j| > \delta\big\} = k\Big) \\
&= \underbrace{\binom{\lfloor 1/\eta \rfloor}{k}}_{\triangleq q_1(\eta)} \underbrace{\Big(1 - H(\delta/\eta)\Big)^{\lfloor 1/\eta \rfloor - k}}_{\triangleq q_2(\eta)} \underbrace{\big(H(\delta/\eta)\big)^k}_{\triangleq q_3(\eta)}.
\end{aligned} \tag{3.22}$$

For $q_1(\eta)$, note that

$$\lim_{\eta\downarrow 0} \frac{q_1(\eta)}{1/\eta^k} = \frac{\big(\lfloor 1/\eta \rfloor\big)\big(\lfloor 1/\eta \rfloor - 1\big)\cdots\big(\lfloor 1/\eta \rfloor - k + 1\big)/k!}{1/\eta^k} = \frac{1}{k!}. \tag{3.23}$$

Also, since $(\lfloor 1/\eta \rfloor - k)\cdot H(\delta/\eta) = \boldsymbol{o}(1)$ as $\eta \downarrow 0$, we have that $\lim_{\eta\downarrow 0} q_2(\eta) = 1$. Lastly, note that

$$\mathbf{P}\big(\eta \|\boldsymbol{W}^{>\delta}_1(\eta)\| > c\big) = H(c/\eta)\Big/H(\delta/\eta),$$

and hence,

$$\lim_{\eta\downarrow 0} \frac{q_3(\eta)\cdot\Big(\mathbf{P}\big(\eta\|\boldsymbol{W}^{>\delta}_1(\eta)\| > c\big)\Big)^k}{\big(H(1/\eta)\big)^k} = \lim_{\eta\downarrow 0} \frac{\big(H(\delta/\eta)\big)^k\cdot\Big(H(c/\eta)\Big/H(\delta/\eta)\Big)^k}{\big(H(1/\eta)\big)^k} = \lim_{\eta\downarrow 0}\frac{\big(H(c/\eta)\big)^k}{\big(H(1/\eta)\big)^k} = 1/c^{\alpha k} \tag{3.24}$$

Plugging (3.23) and (3.24) into (3.22), we obtain (3.21).

Next, we move onto the proof of the weak convergence. We use $\big(R_1^{>\delta}(\eta), \mathbf{\Theta}_1^{>\delta}(\eta)\big) \triangleq \Big(\big\|\boldsymbol{W}_1^{>\delta}(\eta)\big\|, \frac{\boldsymbol{W}_1^{>\delta}(\eta)}{\|\boldsymbol{W}_1^{>\delta}(\eta)\|}\Big)$ to denote the polar coordinates of $\boldsymbol{W}_1^{>\delta}(\eta)$. Observe the following weak convergence:

$$\begin{aligned}
&\mathbf{P}\Big(\Big(\eta R_1^{>\delta}(\eta), \mathbf{\Theta}_1^{>\delta}(\eta)\Big) \in \ \cdot\ \Big|\ \eta R_1^{>\delta}(\eta) > c\Big) \\
&= \frac{\mathbf{P}\Big(\big(\eta R_1^{>\delta}(\eta), \mathbf{\Theta}_1^{>\delta}(\eta)\big) \in \ \cdot\ \cap \big((c,\infty)\cap \mathfrak{N}_d\big)\Big)}{\mathbf{P}\big(\eta\,\big\|\boldsymbol{W}_1^{>\delta}(\eta)\big\| > c\big)} \\
&= \frac{\mathbf{P}\Big(\big(\eta R, \mathbf{\Theta}\big) \in \ \cdot\ \cap \big((c,\infty)\cap \mathfrak{N}_d\big)\Big)\Big/\mathbf{P}(\eta\,\|\boldsymbol{Z}\| > \delta)}{\mathbf{P}(\eta\,\|\boldsymbol{Z}\| > c)/\mathbf{P}(\eta\,\|\boldsymbol{Z}\| > \delta)} \qquad \text{with } (R,\mathbf{\Theta}) = (\|\boldsymbol{Z}\|, \frac{\boldsymbol{Z}}{\|\boldsymbol{Z}\|}) \\
&= \frac{\mathbf{P}\Big(\big(\eta R, \mathbf{\Theta}\big) \in \ \cdot\ \cap \big((c,\infty)\cap \mathfrak{N}_d\big)\Big)}{\mathbf{P}(\eta\,\|\boldsymbol{Z}\| > 1)} \cdot \frac{\mathbf{P}(\eta\,\|\boldsymbol{Z}\| > 1)}{\mathbf{P}(\eta\,\|\boldsymbol{Z}\| > c)} = \frac{\mathbf{P}\Big(\big(\eta R, \mathbf{\Theta}\big) \in \ \cdot\ \cap \big((c,\infty)\cap \mathfrak{N}_d\big)\Big)}{H(\eta^{-1})} \cdot \frac{H(\eta^{-1})}{H(c\cdot\eta^{-1})} \\
&\Rightarrow (\bar{\nu}_\alpha|_{(c,\infty)} \times \mathbf{S})(\cdot) \qquad \text{as } \eta \downarrow 0 \text{ by Assumption 1.}
\end{aligned}$$

As a result, we must have $\mathscr{L}\Big(\eta\boldsymbol{W}_1^{>\delta}(\eta), \eta\boldsymbol{W}_2^{>\delta}(\eta), \cdots, \eta\boldsymbol{W}_k^{>\delta}(\eta)\Big|E_{c,k}^{\delta}(\eta)\Big) \to \mathscr{L}\Big(\boldsymbol{W}_1^*(c), \cdots, \boldsymbol{W}_k^*(c)\Big)$. Moreover, one can easily see that, conditioned on the event $E_{c,k}^{\delta}(\eta)$, the sequences $\eta\boldsymbol{W}_1^{>\delta}(\eta), \cdots, \eta\boldsymbol{W}_k^{>\delta}(\eta)$ and $\eta\tau_1^{>\delta}(\eta), \cdots, \eta\tau_k^{>\delta}(\eta)$ are conditionally independent. Therefore, as $\eta \downarrow 0$, the limit of the conditional law $\mathscr{L}\Big(\eta\boldsymbol{W}_1^{>\delta}(\eta), \cdots, \eta\boldsymbol{W}_k^{>\delta}(\eta)\Big|E_{c,k}^{\delta}(\eta)\Big)$ is also independent from that of $\mathscr{L}\Big(\eta\tau_1^{>\delta}(\eta), \cdots, \eta\tau_k^{>\delta}(\eta)\Big|E_{c,k}^{\delta}(\eta)\Big)$, and it only remains to show that

$$\mathscr{L}\Big(\eta\tau_1^{>\delta}(\eta), \eta\tau_2^{>\delta}(\eta), \cdots, \eta\tau_k^{>\delta}(\eta)\Big|E_{c,k}^{\delta}(\eta)\Big) \to \mathscr{L}\Big(U_{(1;k)}, \cdots, U_{(k;k)}\Big).$$

Note that since both $\{\eta\tau_i^{>\delta}(\eta) : i = 1, \ldots, k\}$ and $\{U_{(i):k} : i = 1, \ldots, k\}$ are sorted in an ascending order, the joint CDFs are completely characterized by $\{t_i : i = 1, \ldots, k\}$'s such that $0 \le t_1 \le t_2 \le \cdots \le t_k \le 1$. For any such $(t_1, \cdots, t_k) \in [0,t]^k$, note that

$$\begin{aligned}
&\mathbf{P}\Big(\eta\tau_1^{>\delta}(\eta) > t_1,\ \eta\tau_2^{>\delta}(\eta) > t_2,\ \cdots, \eta\tau_k^{>\delta}(\eta) > t_k\ \Big|\ E_{c,k}^{\delta}(\eta)\Big) \\
&= \mathbf{P}\Big(\eta\tau_1^{>\delta}(\eta) > t_1,\ \eta\tau_2^{>\delta}(\eta) > t_2,\ \cdots, \eta\tau_k^{>\delta}(\eta) > t_k\ \Big|\ \tau_k^{>\delta}(\eta) < \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta)\Big) \\
&= \frac{\mathbf{P}\Big(\eta\tau_1^{>\delta}(\eta) > t_1,\ \eta\tau_2^{>\delta}(\eta) > t_2,\ \cdots, \eta\tau_k^{>\delta}(\eta) > t_k;\ \tau_k^{>\delta}(\eta) < \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta)\Big)}{\mathbf{P}\Big(\tau_k^{>\delta}(\eta) < \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta)\Big)}
\end{aligned}$$

and observe that

$$\begin{aligned}
&\frac{\mathbf{P}\Big(\eta\tau_1^{>\delta}(\eta) > t_1,\ \eta\tau_2^{>\delta}(\eta) > t_2,\ \cdots, \eta\tau_k^{>\delta}(\eta) > t_k;\ \tau_k^{>\delta}(\eta) < \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta)\Big)}{\mathbf{P}\Big(\tau_k^{>\delta}(\eta) < \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta)\Big)} \\
&= \frac{\big|\boldsymbol{E}^\eta\big| \cdot q_2(\eta)q_3(\eta)}{q_1(\eta)q_2(\eta)q_3(\eta)} = \big|\boldsymbol{E}^\eta\big|\Big/q_1(\eta)
\end{aligned}$$

where $\boldsymbol{E}^\eta \triangleq \Big\{(s_1, \cdots, s_k) \in \{1, 2, \cdots, \lfloor 1/\eta \rfloor - 1\}^k :\ \eta s_j > t_j\ \forall j \in [k];\ s_1 < s_2 < \cdots < s_k\Big\}$. Note that

$$|\boldsymbol{E}^\eta| = \sum_{s_k = \lfloor \frac{t_k}{\eta} \rfloor + 1}^{\lfloor 1/\eta \rfloor - 1}\ \sum_{s_{k-1} = \lfloor \frac{t_{k-1}}{\eta} \rfloor + 1}^{s_k - 1}\ \sum_{s_{k-2} = \lfloor \frac{t_{k-2}}{\eta} \rfloor + 1}^{s_{k-1} - 1} \cdots \sum_{s_2 = \lfloor \frac{t_2}{\eta} \rfloor + 1}^{s_3 - 1}\ \sum_{s_1 = \lfloor \frac{t_1}{\eta} \rfloor + 1}^{s_2 - 1} 1.$$

Together with (3.23), we obtain

$$\lim_{\eta\downarrow 0} \left|\boldsymbol{E}^\eta\right| \Big/ q_1(\eta) = (k!)\cdot \lim_{\eta\downarrow 0} \frac{\left|\boldsymbol{E}^\eta\right|}{(1/\eta)^k} = (k!)\int_{t_k}^{1}\int_{t_{k-1}}^{s_k}\int_{t_{k-2}}^{s_{k-1}}\cdots\int_{t_2}^{s_3}\int_{t_1}^{s_2} ds_1 ds_2\cdots ds_k$$
$$= \mathbf{P}\big(U_{(i;k)} > t_i\ \forall i\in[j]\big)$$

and conclude the proof. $\square$

Next, we present useful results about mappings $h^{(k)}_{[0,T]}$ and $h^{(k)|b}_{[0,T]}$ defined in (2.10)–(2.13). These results will serve as crucial tools when establishing Theorems 2.5 and 2.6. First, recall the definitions of the sets $\mathbb{D}^{(k)}_A(r)$ and $\mathbb{D}^{(k)|b}_A(r)$ in (2.14), respectively. The first two results reveal useful properties of $\mathbb{D}^{(k)}_A(r)$ and $\mathbb{D}^{(k)|b}_A(r)$ when Assumptions 2 and 3 hold. As their proofs mostly rely on arguments and calculations independent of those in the other sections of our analyses, we collect the proofs of Lemmas 3.3 and 3.4 in Section C.

Lemma 3.3. *Let Assumptions 2 and 3 hold. Given some compact $A\subseteq\mathbb{R}^m$, some $B\in\mathscr{S}_{\mathbb{D}}$, and some $k\in\mathbb{N}$, $r>0$, if B is bounded away from $\mathbb{D}^{(k-1)}_A(r)$, then there exist $\bar\epsilon>0$ and $\bar\delta>0$ such that the following claims hold:*

(a) For any $\boldsymbol{x}\in A$,

$$h^{(k)}\big(\boldsymbol{x},(\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k),\boldsymbol{t}\big)\in B^{\bar\epsilon}\qquad\Longrightarrow\qquad \|\boldsymbol{w}_j\|>\bar\delta\ \forall j\in[k];$$

(b) $\boldsymbol{d}_{J_1}\big(B^{\bar\epsilon},\mathbb{D}^{(k-1)}_A(r)\big)>0$.

Lemma 3.4. *Let Assumptions 2 and 3 hold. Given some compact $A\subseteq\mathbb{R}^m$, some $B\in\mathscr{S}_{\mathbb{D}}$, and some $k\in\mathbb{N}$, $b,r>0$, if B is bounded away from $\mathbb{D}^{(k-1)|b}_A(r)$, then there exist $\bar\epsilon>0$ and $\bar\delta>0$ such that the following claims hold:*

(a) for any $\boldsymbol{x}\in A$, $b>0$, and any $(\boldsymbol{v}_1,\cdots,\boldsymbol{v}_k)\in\mathbb{R}^{m\times k}$ with $\max_{j\in[k]}\|\boldsymbol{v}_j\|\leq\bar\epsilon$,

$$\bar h^{(k)|b}\big(\boldsymbol{x},(\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k),(\boldsymbol{v}_1,\cdots,\boldsymbol{v}_k),\boldsymbol{t}\big)\in B^{\bar\epsilon}\qquad\Longrightarrow\qquad \|\boldsymbol{w}_j\|>\bar\delta\ \forall j\in[k];$$

(b) $\boldsymbol{d}_{J_1}\big(B^{\bar\epsilon},\mathbb{D}^{(k-1)|b}_A(r)\big)>0$.

The next lemma establishes a convergence result from $\mathbf{C}^{(k)|b}$ to $\mathbf{C}^{(k)}$. Again, we collect the proof in Section C.

Lemma 3.5. *Let Assumptions 2 and 3 hold. Let $k\in\mathbb{N}$, $r>0$, and $A\subseteq\mathbb{R}^m$ be compact. For any $g\in\mathcal{C}\big(\mathbb{D}\setminus\mathbb{D}^{(k-1)}_A(r)\big)$ and $\boldsymbol{x}\in A$,*

$$\lim_{b\to\infty}\mathbf{C}^{(k)|b}(g;\boldsymbol{x})=\mathbf{C}^{(k)}(g;\boldsymbol{x}).$$

In Lemma 3.6, we show that the image of $h^{(1)}$ (resp. $h^{(1)|b}$) provides good approximations of the sample path of $\boldsymbol{X}^\eta_j(\boldsymbol{x})$ (resp. $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$) up until $\tau^{>\delta}_1(\eta)$, i.e. the arrival time of the first "large noise"; see (3.4),(3.5) for the definition of $\tau^{>\delta}_i(\eta),\boldsymbol{W}^{>\delta}_i(\eta)$.

Lemma 3.6. *Let Assumptions 2 and 3 hold. Let $D,C\in[1,\infty)$ be the constants in Assumptions 2 and 3, respectively, and let $\rho\triangleq\exp(D)$.*

(a) *For any $\epsilon, \delta, \eta > 0$ and any $\boldsymbol{x}, \boldsymbol{y} \in \mathbb{R}^m$, it holds on the event*

$$\left\{ \max_{i \leq \lfloor 1/\eta \rfloor \wedge \left(\tau_1^{>\delta}(\eta) - 1\right)} \eta \left\| \sum_{j=1}^{i} \boldsymbol{\sigma}\big(\boldsymbol{X}^{\eta}_{j-1}(\boldsymbol{x})\big) \boldsymbol{Z}_j \right\| \leq \epsilon \right\}$$

that

$$\sup_{t \in [0,1]:\ t < \eta \tau_1^{>\delta}(\eta)} \left\| \xi_t - \boldsymbol{X}^{\eta}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) \right\| \leq \rho \cdot \big(\epsilon + \|\boldsymbol{x} - \boldsymbol{y}\| + \eta C\big), \tag{3.25}$$

where

$$\xi = \begin{cases} h^{(1)}\big(\boldsymbol{y}, \eta \boldsymbol{W}_1^{>\delta}(\eta), \eta \tau_1^{>\delta}(\eta)\big) & \text{if } \eta \tau_1^{>\delta}(\eta) \leq 1, \\ h^{(0)}(\boldsymbol{y}) & \text{if } \eta \tau_1^{>\delta}(\eta) > 1. \end{cases}$$

(b) *For any $\gamma, b > 0$, $\epsilon \in (0,1)$, $\delta \in (0, \frac{b}{2C})$, $\eta \in (0, \frac{b \wedge 1}{2C})$, and $\boldsymbol{x}, \boldsymbol{y} \in \mathbb{R}^m$, it holds on the event*

$$\left\{ \max_{i \leq \lfloor 1/\eta \rfloor \wedge \left(\tau_1^{>\delta}(\eta) - 1\right)} \eta \left\| \sum_{j=1}^{i} \boldsymbol{\sigma}\big(\boldsymbol{X}^{\eta|b}_{j-1}(\boldsymbol{x})\big) \boldsymbol{Z}_j \right\| \leq \epsilon \right\} \cap \left\{ \eta \left\| \boldsymbol{W}_1^{>\delta}(\eta) \right\| \leq 1/\epsilon^{\gamma} \right\}$$

that

$$\sup_{t \in [0,1]:\ t < \eta \tau_1^{>\delta}(\eta)} \left\| \xi_t - \boldsymbol{X}^{\eta|b}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) \right\| \leq \rho \cdot \big(\epsilon + \|\boldsymbol{x} - \boldsymbol{y}\| + \eta C\big), \tag{3.26}$$

$$\sup_{t \in [0,1]:\ t \leq \eta \tau_1^{>\delta}(\eta)} \left\| \xi_t - \boldsymbol{X}^{\eta|b}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) \right\| \leq \rho D \cdot \big(\epsilon + \|\boldsymbol{x} - \boldsymbol{y}\| + 2\eta C\big) \cdot \epsilon^{-\gamma} \tag{3.27}$$

where

$$\xi = \begin{cases} h^{(1)|b}\big(\boldsymbol{y}, \eta \boldsymbol{W}_1^{>\delta}(\eta), \eta \tau_1^{>\delta}(\eta)\big) & \text{if } \eta \tau_1^{>\delta}(\eta) \leq 1, \\ h^{(0)|b}(\boldsymbol{y}) & \text{if } \eta \tau_1^{>\delta}(\eta) > 1. \end{cases}$$

Proof. (a) Recall that $\boldsymbol{y}_t(\boldsymbol{x})$ defined in (2.21) is the solution to ODE $d\boldsymbol{y}_t(\boldsymbol{x})/dt = \boldsymbol{a}\big(\boldsymbol{y}_t(\boldsymbol{x})\big)$ under initial condition $\boldsymbol{y}_0(\boldsymbol{x}) = \boldsymbol{x}$. By definition of ξ, we have $\xi_t = \boldsymbol{y}_t(\boldsymbol{y})$ for any $t \in [0,1]$ with $t < \eta \tau_1^{>\delta}(\eta)$. Also, since $\tau_1^{>\delta}(\eta)$ only takes integer values, we know that $\eta \tau_1^{>\delta}(\eta) \leq 1 \iff \tau_1^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor$ and $\eta \tau_1^{>\delta}(\eta) > 1 \iff \tau_1^{>\delta}(\eta) > \lfloor 1/\eta \rfloor$.

Let $A \triangleq \left\{ \max_{i \leq \lfloor 1/\eta \rfloor \wedge \left(\tau_1^{>\delta}(\eta) - 1\right)} \eta \left\| \sum_{j=1}^{i} \boldsymbol{\sigma}\big(\boldsymbol{X}^{\eta}_{j-1}(\boldsymbol{x})\big) \boldsymbol{Z}_j \right\| \leq \epsilon \right\}$. Let $\boldsymbol{x}^{\eta}_{\cdot}(\cdot)$ be the deterministic process defined in (C.13). Applying discrete version of Gronwall's inequality (see, for example, Lemma A.3 of [56]) we know that on event A,

$$\left\| \boldsymbol{x}^{\eta}_j(\boldsymbol{x}) - \boldsymbol{X}^{\eta}_j(\boldsymbol{x}) \right\| \leq \epsilon \cdot \exp(\eta D \cdot \lfloor 1/\eta \rfloor) \leq \rho \epsilon \qquad \forall j \leq \lfloor 1/\eta \rfloor \wedge \big(\tau_1^{>\delta}(\eta) - 1\big). \tag{3.28}$$

On the other hand, since $\xi_t = \boldsymbol{y}_t(\boldsymbol{y})$ for all $t < \eta \tau_1^{>\delta}(\eta)$, by applying Lemma C.5 we get

$$\sup_{t \in [0,1]:\ t < \eta \tau_1^{>\delta}(\eta)} \left\| \xi_t - \boldsymbol{x}^{\eta}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) \right\| \leq \big(\eta C + \|\boldsymbol{x} - \boldsymbol{y}\|\,\big) \cdot \rho. \tag{3.29}$$

Combining (3.28) and (3.29), we get

$$\sup_{t \in [0,1]: t < \eta \tau_1^{>\delta}(\eta)} \left\| \xi_t - \boldsymbol{X}^{\eta}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) \right\| \leq \rho \cdot \Big(\epsilon + \|\boldsymbol{x} - \boldsymbol{y}\| + \eta C\Big). \tag{3.30}$$

(b) Note that for any $\boldsymbol{x} \in \mathbb{R}^m$ and any $t \in [0,1]$ with $t < \eta\tau_1^{>\delta}(\eta)$,

$$h^{(0)|b}(\boldsymbol{x})(t) = h^{(0)}(\boldsymbol{x})(t) = h^{(1)|b}\big(\boldsymbol{x}, \eta\boldsymbol{W}_1^{>\delta}(\eta), \eta\tau_1^{>\delta}(\eta)\big)(t) = h^{(1)}\big(\boldsymbol{x}, \eta\boldsymbol{W}_1^{>\delta}(\eta), \eta\tau_1^{>\delta}(\eta)\big)(t) = \boldsymbol{y}_t(\boldsymbol{x}).$$

Also, for any $\boldsymbol{w} \in \mathbb{R}^d$ with $\|\boldsymbol{w}\| \leq \delta < \frac{b}{2C}$ and any $\boldsymbol{x} \in \mathbb{R}^m$ note that $\varphi_b\Big(\eta\boldsymbol{a}(\boldsymbol{x}) + \boldsymbol{\sigma}(\boldsymbol{x})\boldsymbol{w}\Big) = \eta\boldsymbol{a}(\boldsymbol{x}) + \boldsymbol{\sigma}(\boldsymbol{x})\boldsymbol{w}$ due to $\eta\|\boldsymbol{a}(\boldsymbol{x})\| \leq \eta C < \frac{b}{2}$ and $\|\boldsymbol{\sigma}(\boldsymbol{x})\|\|\boldsymbol{w}\| \leq C\delta < b/2$ (recall our choice of $\eta C < \frac{b}{2} \wedge 1$ and $\delta < \frac{b}{2C}$). As a result, $\boldsymbol{X}_j^{\eta}(\boldsymbol{x}) = \boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})$ for all $\boldsymbol{x} \in \mathbb{R}^m$ and $j < \tau_1^{>\delta}(\eta)$. It then follows directly from (3.30) that on event $\Big\{\max_{i \leq \lfloor 1/\eta \rfloor \wedge \big(\tau_1^{>\delta}(\eta)-1\big)} \eta \Big\|\sum_{j=1}^{i}\boldsymbol{\sigma}\big(\boldsymbol{X}_{j-1}^{\eta|b}(\boldsymbol{x})\big)\boldsymbol{Z}_j\Big\| \leq \epsilon\Big\}$, we have

$$\sup_{t\in[0,1]:\,t<\eta\tau_1^{>\delta}(\eta)} \Big\|\xi_t - \boldsymbol{X}_{\lfloor t/\eta \rfloor}^{\eta|b}(\boldsymbol{x})\Big\| \leq \rho\cdot\big(\epsilon + \|\boldsymbol{x}-\boldsymbol{y}\| + \eta C\big).$$

A direct consequence is (we write $\boldsymbol{y}(u;\boldsymbol{x}) = \boldsymbol{y}_u(\boldsymbol{x})$, $\boldsymbol{y}(s-;\boldsymbol{x}) = \lim_{u\uparrow s}\boldsymbol{y}_u(\boldsymbol{x})$, and $\xi(t) = \xi_t$ in this proof)

$$\Big\|\boldsymbol{y}(\eta\tau_1^{>\delta}(\eta)-;\boldsymbol{y}) - \boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big\| \leq \rho\cdot\big(\epsilon + \|\boldsymbol{x}-\boldsymbol{y}\| + \eta C\big). \tag{3.31}$$

Therefore,

$$\begin{aligned}
&\Big\|\xi\big(\eta\tau_1^{>\delta}(\eta)\big) - \boldsymbol{X}_{\tau_1^{>\delta}(\eta)}^{\eta|b}(\boldsymbol{x})\Big\| \\
&= \Bigg\|\boldsymbol{y}(\eta\tau_1^{>\delta}(\eta)-;\boldsymbol{y}) + \varphi_b\bigg(\eta\boldsymbol{\sigma}\Big(\boldsymbol{y}(\eta\tau_1^{>\delta}(\eta)-;\boldsymbol{y})\Big)\boldsymbol{W}_1^{>\delta}(\eta)\bigg) \\
&\qquad - \bigg[\boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x}) + \varphi_b\bigg(\eta\boldsymbol{a}\Big(\boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big) + \eta\boldsymbol{\sigma}\Big(\boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big)\boldsymbol{W}_1^{>\delta}(\eta)\bigg)\bigg]\Bigg\| \\
&\leq \Big\|\boldsymbol{y}(\eta\tau_1^{>\delta}(\eta)-;\boldsymbol{y}) - \boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big\| \\
&\qquad + \underbrace{\bigg\|\varphi_b\bigg(\eta\boldsymbol{\sigma}\Big(\boldsymbol{y}(\eta\tau_1^{>\delta}(\eta)-;\boldsymbol{y})\Big)\boldsymbol{W}_1^{>\delta}(\eta)\bigg) - \varphi_b\bigg(\eta\boldsymbol{\sigma}\Big(\boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big)\boldsymbol{W}_1^{>\delta}(\eta)\bigg)\bigg\|}_{\triangleq I_1} \\
&\qquad + \underbrace{\bigg\|\varphi_b\bigg(\eta\boldsymbol{\sigma}\Big(\boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big)\boldsymbol{W}_1^{>\delta}(\eta)\bigg) - \varphi_b\bigg(\eta\boldsymbol{a}\Big(\boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big) + \eta\boldsymbol{\sigma}\Big(\boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big)\boldsymbol{W}_1^{>\delta}(\eta)\bigg)\bigg\|}_{\triangleq I_2}.
\end{aligned}$$

First, due to $\|\varphi_b(\boldsymbol{x}) - \varphi_b(\boldsymbol{y})\| \leq \|\boldsymbol{x}-\boldsymbol{y}\|$,

$$\begin{aligned}
I_1 &\leq \eta\left\|\boldsymbol{W}_1^{>\delta}(\eta)\right\|\cdot\Big\|\boldsymbol{\sigma}\Big(\boldsymbol{y}(\eta\tau_1^{>\delta}(\eta)-;\boldsymbol{y})\Big) - \boldsymbol{\sigma}\Big(\boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big)\Big\| \\
&\leq \eta\left\|\boldsymbol{W}_1^{>\delta}(\eta)\right\|\cdot D\cdot\Big\|\boldsymbol{y}(\eta\tau_1^{>\delta}(\eta)-;\boldsymbol{y}) - \boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big\| \qquad \text{by Assumption 2} \\
&\leq \rho D\big(\epsilon + \|\boldsymbol{x}-\boldsymbol{y}\| + \eta C\big)\cdot\eta\left\|\boldsymbol{W}_1^{>\delta}(\eta)\right\| \qquad \text{by (3.31)} \\
&\leq \rho D\big(\epsilon + \|\boldsymbol{x}-\boldsymbol{y}\| + \eta C\big)\cdot\epsilon^{-\gamma} \qquad \text{on event } \Big\{\eta\left\|\boldsymbol{W}_1^{>\delta}(\eta)\right\| \leq 1/\epsilon^{\gamma}\Big\}.
\end{aligned}$$

Similarly, we can get $I_2 \leq \Big\|\eta\boldsymbol{a}\Big(\boldsymbol{X}_{\tau_1^{>\delta}(\eta)-1}^{\eta|b}(\boldsymbol{x})\Big)\Big\| \leq \eta C$. In summary, on event $\Big\{\eta\left\|\boldsymbol{W}_1^{>\delta}(\eta)\right\| \leq 1/\epsilon^{\gamma}\Big\}$,

$$\begin{aligned}
\sup_{t\in[0,1]:\ t\leq\eta\tau_1^{>\delta}(\eta)} \Big\|\xi_t - \boldsymbol{X}_{\lfloor t/\eta \rfloor}^{\eta|b}(\boldsymbol{x})\Big\| &\leq \rho D\big(\epsilon + \|\boldsymbol{x}-\boldsymbol{y}\| + \eta C\big)\cdot\epsilon^{-\gamma} + \eta C \\
&\leq \rho D\big(\epsilon + \|\boldsymbol{x}-\boldsymbol{y}\| + 2\eta C\big)\cdot\epsilon^{-\gamma}.
\end{aligned}$$

This concludes the proof of part (b). $\square$

By applying Lemma 3.6 inductively, the next result establishes the conditions under which the image of the mapping $h^{(k)|b}$ approximates the path of $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$.

Lemma 3.7. *Let Assumptions 2 and 3 hold. Let $A_i(\eta,b,\epsilon,\delta,\boldsymbol{x})$ be defined as in (3.8). For any $k\in\mathbb{N}$, $\boldsymbol{x}\in\mathbb{R}^m$, $b>0$, $\epsilon\in(0,1)$, $\delta\in(0,\frac{b}{2C})$, and $\eta\in(0,\frac{b\wedge\epsilon}{2C})$, it holds on event*

$$\bigg(\bigcap_{i=1}^{k+1}A_i(\eta,b,\epsilon,\delta,\boldsymbol{x})\bigg)\cap\Big\{\tau^{>\delta}_k(\eta)\leq\lfloor 1/\eta\rfloor<\tau^{>\delta}_{k+1}(\eta)\Big\}\cap\Big\{\eta\left\|\boldsymbol{W}^{>\delta}_i(\eta)\right\|\leq 1/\epsilon^{\frac{1}{2k}}\ \forall i\in[k]\Big\}$$

that

$$\sup_{t\in[0,1]}\left\|\xi_t-\boldsymbol{X}^{\eta|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x})\right\|<(2\rho D)^{k+1}\sqrt{\epsilon},$$

where

$$\xi\triangleq h^{(k)|b}\Big(\boldsymbol{x},\big(\eta\boldsymbol{W}^{>\delta}_1(\eta),\cdots,\eta\boldsymbol{W}^{>\delta}_k(\eta)\big),\big(\eta\tau^{>\delta}_1(\eta),\cdots,\eta\tau^{>\delta}_k(\eta)\big)\Big),$$

$\rho=\exp(D)\geq 1$, $D\in[1,\infty)$ is the Lipschitz coefficient in Assumption 2, and $C\geq 1$ is the constant in Assumption 3.

Proof. It is straightforward to see the claim is an immeidate corollary of (3.27) in Lemma 3.6 when applied inductively (in particular, with $\gamma=\frac{1}{2k}$, and note that due to our choice of η, we have $2\eta C<\epsilon$). To avoid repetition, we omit the details. e ☐

To conclude, Lemma 3.8 provides tools for verifying the sequential compactness condition (2.1) for measures $\mathbf{C}^{(k)}(\,\cdot\,;\boldsymbol{x})$ and $\mathbf{C}^{(k)|b}(\,\cdot\,;\boldsymbol{x})$ when we restrict $\boldsymbol{x}$ over a compact set A.

Lemma 3.8. *Let Assumptions 2 and 3 hold. Let $T,r>0$ and $k\geq 1$. Let $A\subseteq\mathbb{R}^m$ be compact.*

(a) For any $\boldsymbol{x}_n\in A$ and $\boldsymbol{x}^*\in A$ such that $\lim_{n\to\infty}\boldsymbol{x}_n=\boldsymbol{x}^*$,

$$\lim_{n\to\infty}\mathbf{C}^{(k)}(f;\boldsymbol{x}_n)=\mathbf{C}^{(k)}(f;\boldsymbol{x}^*)\qquad\forall f\in\mathcal{C}\big(\mathbb{D}[0,T]\setminus\mathbb{D}^{(k-1)}_A[0,T](r)\big).$$

(b) Let $b>0$. For any $\boldsymbol{x}_n\in A$ and $\boldsymbol{x}^*\in A$ such that $\lim_{n\to\infty}\boldsymbol{x}_n=\boldsymbol{x}^*$,

$$\lim_{n\to\infty}\mathbf{C}^{(k)|b}(f;\boldsymbol{x}_n)=\mathbf{C}^{(k)|b}(f;\boldsymbol{x}^*)\qquad\forall f\in\mathcal{C}\big(\mathbb{D}[0,T]\setminus\mathbb{D}^{(k-1)|b}_A[0,T](r)\big).$$

Proof. For convenience we consider the case $T=1$, but the proof can easily extend for arbitrary $T>0$.
(a) Pick some $f\in\mathcal{C}\big(\mathbb{D}\setminus\mathbb{D}^{(k-1)}_A(r)\big)$, and let $\phi(\boldsymbol{x})\triangleq\mathbf{C}^{(k)}(f;\boldsymbol{x})$. We argue that $\phi(\cdot)$ is a continuous function using Dominated Convergence theorem. First, from the continuity of f and $h^{(k)}$ (see Lemma C.4), for any sequence $\boldsymbol{y}_n\in\mathbb{R}^m$ with $\lim_{n\to\infty}\boldsymbol{y}_n=\boldsymbol{y}\in\mathbb{R}^m$, we have

$$\lim_{m\to\infty}f\Big(h^{(k)}(\boldsymbol{y}_m,\mathbf{W},\boldsymbol{t})\Big)=f\Big(h^{(k)}(\boldsymbol{y},\mathbf{W},\boldsymbol{t})\Big)\qquad\forall\mathbf{W}\in\mathbb{R}^{d\times k},\ \boldsymbol{t}\in(0,1)^{k\uparrow}.$$

Next, by applying Lemma 3.3 onto $B=\text{supp}(f)$, which is bounded away from $\mathbb{D}^{(k-1)}_A(r)$, we find $\bar{\delta}>0$ such that $h^{(k)}\big(\boldsymbol{x},(\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k),\boldsymbol{t}\big)\in B\Longrightarrow\|\boldsymbol{w}_j\|>\bar{\delta}\ \forall j\in[k]$. As a result,

$$\left|f\Big(h^{(k)}\big(\boldsymbol{x},(\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k),\boldsymbol{t}\big)\Big)\right|\leq\|f\|\cdot\mathbb{I}\big\{\,\|\boldsymbol{w}_j\|>\bar{\delta}\ \forall j\in[k]\big\}.$$

Also, note that $\int\mathbb{I}\big\{\,\|\boldsymbol{w}_j\|>\bar{\delta}\ \forall j\in[k]\big\}\big((\nu_\alpha\times\mathbf{S})\circ\Phi\big)^k(d\mathbf{W})\times\mathcal{L}^{k\uparrow}_1(d\boldsymbol{t})\leq 1/\bar{\delta}^{k\alpha}<\infty$. This allows us to apply Dominated Convergence theorem and obtain

$$\lim_{n\to\infty}\phi(\boldsymbol{x}_n)=\lim_{n\to\infty}\mathbf{C}^{(k)}(f;\boldsymbol{x}_n)=\mathbf{C}^{(k)}(f;\boldsymbol{x}^*)=\phi(\boldsymbol{x}^*),$$

which the proof of part (a).

(b) The proof is almost identical. The only differences are that we apply Lemma C.3 (resp. Lemma 3.4) instead of Lemma C.4 (resp. Lemma 3.3) so we omit the details. ☐

3.3 Proofs of Theorems 2.5 and 2.6

In the proofs of Theorems 2.5 and 2.6 below, without loss of generality we focus on the case where $T = 1$. But we note that the proof for the cases with arbitrary $T > 0$ is nearly identical. Recall that, to simplify notations, we write $\boldsymbol{X}^{\eta}(\boldsymbol{x}) = \boldsymbol{X}^{\eta}_{[0,1]}(\boldsymbol{x}) = \{\boldsymbol{X}^{\eta}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) :\ t \in [0,1]\}$, and $\boldsymbol{X}^{\eta|b}(\boldsymbol{x}) = \boldsymbol{X}^{\eta|b}_{[0,1]}(\boldsymbol{x}) = \{\boldsymbol{X}^{\eta|b}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}) :\ t \in [0,1]\}$.

3.3.1 Proof of Theorem 2.6

Recall the notion of uniform $\mathbb{M}$-convergence introduced in Definition 2.1. At first glance, the uniform version of $\mathbb{M}$-convergence stated in Theorem 2.5 and 2.6 is stronger than the standard $\mathbb{M}$-convergence introduced in [60]. Nevertheless, under the conditions stated in Theorem 2.6 or 2.5 regarding the initial values of $\boldsymbol{X}^{\eta}$ or $\boldsymbol{X}^{\eta|b}$, we can show that it suffices to prove the standard notion of $\mathbb{M}$-convergence. In particular, the proofs to Theorem 2.5 and 2.6 hinge on the following key proposition for $\boldsymbol{X}^{\eta|b}$.

Proposition 3.9. *Let η_n be a sequence of strictly positive real numbers with $\lim_{n\to\infty} \eta_n = 0$. Let compact set $A \subseteq \mathbb{R}^m$ and $\boldsymbol{x}_n, \boldsymbol{x}^* \in A$ be such that $\lim_{n\to\infty} \boldsymbol{x}_n = \boldsymbol{x}^*$. Under Assumptions 1 and 2, it holds for all $k \in \mathbb{N}$ and $b, r > 0$ that*

$$\mathbf{P}\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n) \in\ \cdot\ \big)\big/\lambda^k(\eta_n) \to \mathbf{C}^{(k)|b}\big(\ \cdot\ ; \boldsymbol{x}^*\big) \text{ in } \mathbb{M}\big(\mathbb{D} \setminus \mathbb{D}^{(k-1)|b}_A(r)\big) \text{ as } n \to \infty.$$

As the first application of Proposition 3.9, in Section 3.3.1 we prepare a similar result for the unclipped dynamics $\boldsymbol{X}^{\eta}$ defined in (2.18) and (2.19), which will be the key tool in our proof of Theorem 2.6.

Proposition 3.10. *Let η_n be a sequence of strictly positive real numbers with $\lim_{n\to\infty} \eta_n = 0$. Let compact set $A \subseteq \mathbb{R}^m$ and $\boldsymbol{x}_n, \boldsymbol{x}^* \in A$ be such that $\lim_{n\to\infty} \boldsymbol{x}_n = \boldsymbol{x}^*$. Under Assumptions 1, 2, and 3, it holds for all $k \in \mathbb{N}$ and $r > 0$ that*

$$\mathbf{P}\big(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) \in\ \cdot\ \big)\big/\lambda^k(\eta_n) \to \mathbf{C}^{(k)}\big(\ \cdot\ ; \boldsymbol{x}^*\big) \text{ in } \mathbb{M}\big(\mathbb{D} \setminus \mathbb{D}^{(k-1)}_A(r)\big) \text{ as } n \to \infty.$$

Proof. Fix some $k = 0, 1, 2, \cdots$, $r > 0$, and some $g \in \mathcal{C}\big(\mathbb{D} \setminus \mathbb{D}^{(k-1)}_A(r)\big)$. By virtue of the Portmanteau theorem for $\mathbb{M}$-convergence (see theorem 2.1 of [60]), it suffices to show that

$$\lim_{n\to\infty} \mathbf{E}\big[g\big(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n)\big)\big]\big/\lambda^k(\eta_n) = \mathbf{C}^{(k)}(g; \boldsymbol{x}^*).$$

To this end, we let $B \triangleq \text{supp}(g)$ and observe that for any $n \geq 1$ and any $\delta, b > 0$,

$$\begin{aligned}
&\mathbf{E}\Big[g\big(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n)\big)\Big] \\
&= \mathbf{E}\Big[g(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n))\mathbb{I}\Big\{\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) \in B\Big\}\Big] \\
&= \mathbf{E}\Big[g(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n))\mathbb{I}\big\{\tau^{>\delta}_{k+1}(\eta_n) < \lfloor 1/\eta_n \rfloor;\ \boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) \in B\big\}\Big] \\
&\quad + \mathbf{E}\Big[g(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n))\mathbb{I}\Big\{\tau^{>\delta}_{k}(\eta_n) > \lfloor 1/\eta_n \rfloor;\ \boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) \in B\Big\}\Big] \\
&\quad + \mathbf{E}\bigg[g(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n))\mathbb{I}\bigg\{\tau^{>\delta}_{k}(\eta_n) \leq \lfloor 1/\eta_n \rfloor < \tau^{>\delta}_{k+1}(\eta_n);\ \eta_n \big\|\boldsymbol{W}^{>\delta}_j(\eta_n)\big\| > \frac{b}{2C} \text{ for some } j \in [k];\ \boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) \in B\bigg\}\bigg] \\
&\quad + \mathbf{E}\bigg[\underbrace{g(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n))\mathbb{I}\bigg\{\tau^{>\delta}_{k}(\eta_n) \leq \lfloor 1/\eta_n \rfloor < \tau^{>\delta}_{k+1}(\eta_n);\ \eta_n \big\|\boldsymbol{W}^{>\delta}_j(\eta_n)\big\| \leq \frac{b}{2C}\ \forall j \in [k];\ \boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) \in B\bigg\}}_{\triangleq I_*(n,b,\delta)}\bigg],
\end{aligned}$$

where $C \geq 1$ is the constant in Assumption 3 such that $\|\boldsymbol{a}(\boldsymbol{x})\| \vee \|\boldsymbol{\sigma}(\boldsymbol{x})\| \leq C$ for any $\boldsymbol{x}$, and $\tau^{>\delta}_j(\eta)$'s, $\boldsymbol{W}^{>\delta}_j(\eta)$'s are defined in (3.4) and (3.5). Now, we focus on the term $I_*(n, b, \delta)$. For any n large enough, we have $\eta_n \cdot \sup_{\boldsymbol{x}\in\mathbb{R}^m} \|\boldsymbol{a}(\boldsymbol{x})\| \leq \eta_n C \leq b/2$. As a result,for such n and any $\delta \in (0, \frac{b}{2C})$, on the event

$$\widetilde{A}(n,b,\delta) \triangleq \Big\{ \tau^{>\delta}_k(\eta_n) \leq \lfloor 1/\eta_n \rfloor < \tau^{>\delta}_{k+1}(\eta_n);\ \eta_n \big\| \boldsymbol{W}^{>\delta}_j(\eta_n) \big\| \leq \frac{b}{2C}\ \forall j \in [k];\ \boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) \in B \Big\},$$

the norm of the step-size (before truncation) $\eta \boldsymbol{a}\big(\boldsymbol{X}^{\eta|b}_{j-1}(\boldsymbol{x})\big) + \eta \boldsymbol{\sigma}\big(\boldsymbol{X}^{\eta|b}_{j-1}(\boldsymbol{x})\big)\boldsymbol{Z}_j$ of $\boldsymbol{X}^{\eta|b}_j$ is less than b for each $j \leq \lfloor 1/\eta_n \rfloor$, and hence $\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) = \boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)$. This observation leads to the following upper bound: Given any $b > 0$ and $\delta \in (0, \frac{b}{2C})$, it holds for any n large enough that

$$\begin{aligned}
\mathbf{E}\Big[g\big(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n)\big)\Big] \leq{}& \|g\| \underbrace{\mathbf{P}\big(\tau^{>\delta}_{k+1}(\eta_n) \leq \lfloor 1/\eta_n \rfloor\big)}_{\triangleq p_1(n,\delta)} \\
&+ \|g\| \underbrace{\mathbf{P}\big(\tau^{>\delta}_{k}(\eta_n) > \lfloor 1/\eta_n \rfloor;\ \boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) \in B\big)}_{\triangleq p_2(n,\delta)} \\
&+ \|g\| \underbrace{\mathbf{P}\bigg(\tau^{>\delta}_k(\eta_n) \leq \lfloor 1/\eta_n \rfloor < \tau^{>\delta}_{k+1}(\eta_n);\ \eta_n \big\| \boldsymbol{W}^{>\delta}_j(\eta_n) \big\| > \frac{b}{2C} \text{ for some } j \in [k]\bigg)}_{\triangleq p_3(n,b,\delta)} \\
&+ \mathbf{E}\Big[g\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\big)\Big].
\end{aligned}$$

Similarly, given any n large enough, any $b > 0$ and any $\delta \in (0, \frac{b}{2C})$, we have the lower bound

$$\begin{aligned}
\mathbf{E}\Big[g\big(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n)\big)\Big] &\geq \mathbf{E}\big[I_*(n,b,\delta)\big] \\
&= \mathbf{E}\Big[g\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\big)\mathbb{I}\Big(\widetilde{A}(n,b,\delta)\Big)\Big] \qquad \text{due to } \boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) = \boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n) \text{ on } \widetilde{A}(n,b,\delta) \\
&\geq \mathbf{E}\Big[g\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\big)\Big] - \|g\|\, \mathbf{P}\Big(\big(\widetilde{A}(n,b,\delta)\big)^c\Big) \\
&\geq \mathbf{E}\Big[g\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\big)\Big] - \|g\| \cdot \big[p_1(n,\delta) + p_2(n,\delta) + p_3(n,b,\delta)\big].
\end{aligned}$$

We claim that there exists some $\delta > 0$ such that

$$\lim_{n\to\infty} p_1(n,\delta)/\lambda^k(\eta_n) = 0, \tag{3.32}$$

$$\lim_{n\to\infty} p_2(n,\delta)/\lambda^k(\eta_n) = 0. \tag{3.33}$$

Furthermore, we claim that for any $b > 0$,

$$\limsup_{n\to\infty} p_3(n,b,\delta)/\lambda^k(\eta_n) \leq \psi_\delta(b) \triangleq \frac{k}{\delta^{\alpha k}} \cdot \big(\frac{\delta}{2C}\big)^\alpha \cdot \frac{1}{b^\alpha}. \tag{3.34}$$

Note that $\lim_{b\to\infty} \psi_\delta(b) = 0$. Lastly, by Lemma 3.5,

$$\lim_{b\to\infty} \mathbf{C}^{(k)|b}(g;\boldsymbol{x}^*) = \mathbf{C}^{(k)}(g;\boldsymbol{x}^*). \tag{3.35}$$

Then by combining (3.32)–(3.34) with the upper and lower bounds above for $\mathbf{E}\big[g(\boldsymbol{X}^{\eta_n}(x_n))\big]$, we see that for any b large enough (such that $\frac{b}{2C} > \delta$),

$$\begin{aligned}
&\lim_{n\to\infty} \frac{\mathbf{E}\big[g(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n))\big]}{\lambda^k(\eta_n)} - \|g\|\,\psi_\delta(b) \leq \lim_{n\to\infty} \frac{\mathbf{E}\big[g(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n))\big]}{\lambda^k(\eta_n)} \leq \lim_{n\to\infty} \frac{\mathbf{E}\big[g(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n))\big]}{\lambda^k(\eta_n)} + \|g\|\,\psi_\delta(b), \\
\Longrightarrow{}& -\|g\|\,\psi_\delta(b) + \mathbf{C}^{(k)|b}(g;\boldsymbol{x}^*) \leq \lim_{n\to\infty} \frac{\mathbf{E}\big[g(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n))\big]}{\lambda^k(\eta_n)} \leq \|g\|\,\psi_\delta(b) + \mathbf{C}^{(k)|b}(g;\boldsymbol{x}^*).
\end{aligned}$$

In the last line of the display, we applied Proposition 3.9. Letting b tend to ∞ and applying the limit (3.35), we conclude the proof. Now, it only remains to prove (3.32) (3.33) (3.34).

Proof of Claim (3.32):

We show that this claim holds for any $\delta > 0$. Applying (3.6), we see that $p_1(n,\delta) \le \big(H(\frac{\delta}{\eta_n})/\eta_n\big)^{k+1}$ holds for any $\delta > 0$ and any $n \ge 1$. Due to the regularly varying nature of $H(\cdot)$, we then yield $\limsup_{n\to\infty} \frac{p_1(n,\delta)}{\lambda^{k+1}(\eta_n)} \le 1/\delta^{\alpha(k+1)} < \infty$. Therefore,

$$\limsup_{n\to\infty} \frac{p_1(n,\delta)}{\lambda^k(\eta_n)} \le \limsup_{n\to\infty} \frac{p_1(n,\delta)}{\lambda^{k+1}(\eta_n)} \cdot \lim_{n\to\infty} \lambda(\eta_n) \le \frac{1}{\delta^{\alpha(k+1)}} \cdot \lim_{n\to\infty} \frac{H(1/\eta_n)}{\eta_n} = 0$$

due to $\frac{H(1/\eta)}{\eta} = \lambda(\eta) \in \mathcal{RV}_{\alpha-1}(\eta)$ as $\eta \downarrow 0$ and $\alpha > 1$.

Proof of Claim (3.33):

We claim the existence of some $\epsilon > 0$ such that

$$\Big\{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor;\ \boldsymbol{X}^\eta(\boldsymbol{x}) \in B\Big\} \cap \Big(\bigcap_{i=1}^{k+1} A_i(\eta,\infty,\epsilon,\delta,\boldsymbol{x})\Big) = \emptyset \quad \forall \boldsymbol{x} \in A,\ \delta > 0,\ \eta \in (0, \frac{\epsilon}{C\rho}) \tag{3.36}$$

where $D, C \in [1,\infty)$ are the constants in Assumptions 2 and 3 respectively, $\rho \triangleq \exp(D)$, and event $A_i(\eta,b,\epsilon,\delta,\boldsymbol{x})$ is defined in (3.8). Then for any $\delta > 0$,

$$\limsup_{n\to\infty} p_2(n,\delta)\big/\lambda^k(\eta_n) \le \limsup_{n\to\infty} \sup_{x\in A} \mathbf{P}\bigg(\Big(\bigcap_{i=1}^{k+1} A_i(\eta_n,\infty,\epsilon,\delta,\boldsymbol{x})\Big)^c\bigg)\Big/\lambda^k(\eta_n).$$

Applying Lemma 3.1 (b) with $N > k(\alpha-1)$, we conclude that claim (3.33) holds for all $\delta > 0$ small enough. Now, it only remains to find $\epsilon > 0$ that satisfies condition (3.36). To this end, we first recall that the set $B = \text{supp}(g)$ is bounded away from $\mathbb{D}_A^{(k-1)}(r)$. By Lemma 3.3, there is $\bar\epsilon > 0$ such that $\boldsymbol{d}_{J_1}\big(B^{\bar\epsilon}, \mathbb{D}_A^{(k-1)}(r)\big) > \bar\epsilon$. W.l.o.g. we pick $\bar\epsilon$ small enough such that $\bar\epsilon \in (0,r)$. Next, we show that (3.36) holds for any $\epsilon > 0$ small enough with $(\rho+1)\epsilon < \bar\epsilon$. To see why, we fix some $\boldsymbol{x} \in A$, $\delta > 0$ and $\eta \in (0, \frac{\epsilon}{C\rho})$. Define a process $\breve{\boldsymbol{X}}^{\eta,\delta}(\boldsymbol{x}) \triangleq \big\{\breve{\boldsymbol{X}}_t^{\eta,\delta}(\boldsymbol{x}) :\ t \in [0,1]\big\}$ as the solution to (under initial condition $\breve{\boldsymbol{X}}_0^{\eta,\delta}(\boldsymbol{x}) = \boldsymbol{x}$)

$$\begin{aligned}
\frac{d\breve{\boldsymbol{X}}_t^{\eta,\delta}(\boldsymbol{x})}{dt} &= \boldsymbol{a}\big(\breve{\boldsymbol{X}}_t^{\eta,\delta}(\boldsymbol{x})\big) \qquad \forall t \ge 0,\ t \notin \{\eta\tau_j^{>\delta}(\eta) :\ j \ge 1\}, \\
\breve{\boldsymbol{X}}^{\eta,\delta}_{\eta\tau_i^{>\delta}(\eta)}(\boldsymbol{x}) &= \boldsymbol{X}^\eta_{\tau_i^{>\delta}(\eta)}(\boldsymbol{x}) \qquad \forall j \ge 1.
\end{aligned}$$

On event $\big(\cap_{i=1}^{k+1} A_i(\eta,\infty,\epsilon,\delta,\boldsymbol{.}x)\big) \cap \{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}$, observe that

$$\begin{aligned}
&\boldsymbol{d}_{J_1}\Big(\breve{\boldsymbol{X}}^{\eta,\delta}(\boldsymbol{x}), \boldsymbol{X}^\eta(\boldsymbol{x})\Big) \\
&\le \sup_{t\in\left[0,\eta\tau_1^{>\delta}(\eta)\right)\cup\left[\eta\tau_1^{>\delta}(\eta),\eta\tau_2^{>\delta}(\eta)\right)\cup\cdots\cup\left[\eta\tau_k^{>\delta}(\eta),\eta\tau_{k+1}^{>\delta}(\eta)\right)} \Big\|\breve{\boldsymbol{X}}_t^{\eta,\delta}(\boldsymbol{x}) - \boldsymbol{X}^\eta_{\lfloor t/\eta \rfloor}(\boldsymbol{x})\Big\| \\
&\le \rho\cdot\big(\epsilon + \eta C\big) \le \rho\epsilon + \epsilon < \bar\epsilon \qquad \text{because of (3.25) of Lemma 3.6.}
\end{aligned}$$

In the last line of the display above, we applied $\eta < \frac{\epsilon}{C\rho}$ and our choice of $(\rho+1)\epsilon < \bar\epsilon$. However, from the display above, we also learned that on $\{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}$, we have $\breve{\boldsymbol{X}}^{\eta,\delta}(x) \in \mathbb{D}_A^{(k-1)}(\bar\epsilon) \subseteq \mathbb{D}_A^{(k-1)}(r)$; recall that we picked $\bar\epsilon \in (0,r)$. As a result, on event $\big(\cap_{i=1}^{k+1} A_i(\eta,\infty,\epsilon,\delta,\boldsymbol{x})\big) \cap \{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}$ we must have $\boldsymbol{d}_{J_1}\big(\mathbb{D}_A^{(k-1)}(r), \boldsymbol{X}^\eta(\boldsymbol{x})\big) < \bar\epsilon$, and hence $\boldsymbol{X}^\eta(\boldsymbol{x}) \notin B$ due to the fact that $\boldsymbol{d}_{J_1}\big(B^{\bar\epsilon}, \mathbb{D}_A^{(k-1)}(r)\big) > \bar\epsilon$. This verifies (3.36).

Proof of Claim (3.34):

Due to the independence between $\big(\tau_i^{>\delta}(\eta) - \tau_{j-1}^{\eta}(\delta)\big)_{j\geq 1}$ and $\big(\boldsymbol{W}_i^{>\delta}(\eta)\big)_{j\geq 1}$,

$$
\begin{aligned}
p_3(n,b,\delta) &= \mathbf{P}\Big(\tau_k^{>\delta}(\eta_n) < \lfloor 1/\eta_n \rfloor < \tau_{k+1}^{>\delta}(\eta_n)\Big) \cdot \mathbf{P}\Big(\eta_n \left\|\boldsymbol{W}_j^{>\delta}(\eta_n)\right\| > \frac{b}{2C} \text{ for some } j \in [k]\Big) \\
&\leq \mathbf{P}\Big(\tau_k^{>\delta}(\eta_n) \leq \lfloor 1/\eta_n \rfloor\Big) \cdot \sum_{j=1}^{k} \mathbf{P}\Big(\eta_n \left\|\boldsymbol{W}_j^{>\delta}(\eta_n)\right\| > \frac{b}{2C}\Big) \\
&\leq \Big(\frac{H(\delta/\eta_n)}{\eta_n}\Big)^k \cdot k \cdot \frac{H\big(\frac{b}{2C}\cdot\frac{1}{\eta_n}\big)}{H\big(\delta\cdot\frac{1}{\eta_n}\big)}.
\end{aligned}
$$

Due to $H(x) \in \mathcal{RV}_{-\alpha}(x)$ as $x \to \infty$ (see Assumption 1), we conclude that $\limsup_{n\to\infty} \frac{p_4(n,b,\delta)}{\lambda^k(\eta_n)} \leq \frac{k}{\delta^{\alpha k}} \cdot \big(\frac{\delta}{2C}\big)^\alpha \cdot \frac{1}{b^\alpha} = \psi_\delta(b)$.

□

With Proposition 3.10 in our arsenal, we prove Theorem 2.6.

Proof of Theorem 2.6. For simplicity of notations we focus on the case where $T = 1$, but the proof below can be easily generalized for arbitrary $T > 0$.

We first prove the uniform $\mathbb{M}$-convergence. Specifically, we proceed with a proof by contradiction. Fix some $r > 0$ and $k \in \mathbb{N}$, and suppose that there is some $f \in \mathcal{C}\big(\mathbb{D} \setminus \mathbb{D}_A^{(k-1)}(r)\big)$, some sequence $\eta_n > 0$ with limit $\lim_{n\to\infty}\eta_n = 0$, some sequence $\boldsymbol{x}_n \in A$, and $\epsilon > 0$ such that

$$
\left|\mu_n^{(k)}(f) - \mathbf{C}^{(k)}(f;\boldsymbol{x}_n)\right| > \epsilon \ \forall n \geq 1 \qquad \text{with } \mu_n^{(k)}(\cdot) \triangleq \mathbf{P}\big(\boldsymbol{X}^{\eta_n}(\boldsymbol{x}_n) \in \ \cdot\ \big)/\lambda^k(\eta_n).
$$

Since $A \subseteq \mathbb{R}^m$ is compact, by picking a proper subsequence we can assume w.l.o.g. that $\lim_{n\to\infty}\boldsymbol{x}_n = \boldsymbol{x}^*$ for some $\boldsymbol{x}^* \in A$. This allows us to apply Proposition 3.10 and yield $\lim_{n\to\infty}\left|\mu_n^{(k)}(f) - \mathbf{C}^{(k)}(f;\boldsymbol{x}^*)\right| = 0$. On the other hand, using part (a) of Lemma 3.8, we get $\lim_{n\to\infty}\left|\mathbf{C}^{(k)}(f;\boldsymbol{x}_n) - \mathbf{C}^{(k)}(f;\boldsymbol{x}^*)\right| = 0$. Therefore, we arrive at the contradiction

$$
\lim_{n\to\infty}\left|\mu_n^{(k)}(f) - \mathbf{C}^{(k)}(f;\boldsymbol{x}_n)\right| \leq \lim_{n\to\infty}\left|\mu_n^{(k)}(f) - \mathbf{C}^{(k)}(f;\boldsymbol{x}^*)\right| + \lim_{n\to\infty}\left|\mathbf{C}^{(k)}(f;\boldsymbol{x}^*) - \mathbf{C}^{(k)}(f;\boldsymbol{x}_n)\right| = 0
$$

and conclude the proof of the uniform $\mathbb{M}$-convergence claim.

Next, we prove the uniform sample-path large deviations stated in (2.20). Part (a) of Lemma 3.8 verifies the compactness condition (2.1) for the family of measures $\{\mathbf{C}^{(k)}(\ \cdot\ ;\boldsymbol{x}) :\ \boldsymbol{x} \in A\}$. In light of the Portmanteau theorem for uniform $\mathbb{M}$-convergence (i.e., Theorem 2.2), most claims follow directly from the uniform $\mathbb{M}$-convergence established above, and it only remains to verify that $\sup_{\boldsymbol{x}\in A}\mathbf{C}^{(k)}\big(B^-;\boldsymbol{x}\big) < \infty$. To do so, note that B^- is bounded away from $\mathbb{D}_A^{(k-1)}(r)$. This allows us to apply Lemma 3.3 and find $\bar{\epsilon} > 0$, $\bar{\delta} > 0$ such that, for any $\boldsymbol{x} \in A$ and $\boldsymbol{t} \in (0,1]^{k\uparrow}$,

$$
h^{(k)}\big(\boldsymbol{x},(\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k),\boldsymbol{t}\big) \in B^{\bar{\epsilon}} \Longrightarrow \|\boldsymbol{w}_j\| > \bar{\delta}\ \forall j \in [k].
$$

Then by the definition of $\mathbf{C}^{(k)} = \mathbf{C}^{(k)|\infty}$ in (2.15),

$$
\begin{aligned}
\sup_{\boldsymbol{x}\in A}\mathbf{C}^{(k)}(B^-;\boldsymbol{x}) &= \sup_{\boldsymbol{x}\in A}\int \mathbb{I}\Big\{h^{(k)}\big(\boldsymbol{x},(\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k),\boldsymbol{t}\big) \in B^-\Big\}\big((\nu_\alpha \times \mathbf{S})\circ\Phi\big)^k(d\mathbf{W}) \times \mathcal{L}_1^{k\uparrow}(d\boldsymbol{t}q \\
&\leq \int \mathbb{I}\Big\{\ \|\boldsymbol{w}_j\| > \bar{\delta}\ \forall j \in [k]\Big\}\big((\nu_\alpha \times \mathbf{S})\circ\Phi\big)^k(d\mathbf{W}) \times \mathcal{L}_1^{k\uparrow}(d\boldsymbol{t}) \leq 1/\bar{\delta}^{k\alpha} < \infty.
\end{aligned}
$$

This concludes the proof. □

3.3.2 Proof of Theorem 2.5

Aside from Proposition 3.9, another key tool in our proof of Theorem 2.5 is the following "truncated" version of the drift and diffusion coefficients $\boldsymbol{a}(\cdot), \boldsymbol{\sigma}(\cdot)$. Given any $M \geq 1$, let

$$\boldsymbol{a}_M(\boldsymbol{x}) \triangleq \begin{cases} \boldsymbol{a}\Big(M \cdot \frac{\boldsymbol{x}}{\|\boldsymbol{x}\|}\Big) & \text{if } \|\boldsymbol{x}\| > M, \\ \boldsymbol{a}(\boldsymbol{x}) & \text{otherwise.} \end{cases} \qquad \boldsymbol{\sigma}_M(\boldsymbol{x}) \triangleq \begin{cases} \boldsymbol{\sigma}\Big(M \cdot \frac{\boldsymbol{x}}{\|\boldsymbol{x}\|}\Big) & \text{if } \|\boldsymbol{x}\| > M, \\ \boldsymbol{\sigma}(\boldsymbol{x}) & \text{otherwise.} \end{cases} \tag{3.37}$$

That is, we project $\boldsymbol{x}$ onto the closed ball $\{\boldsymbol{x} \in \mathbb{R}^m : \ \|\boldsymbol{x}\| \leq M\}$. For any $\boldsymbol{a}(\cdot), \boldsymbol{\sigma}(\cdot)$ satisfying Assumption 2, one can see that $\boldsymbol{a}_M(\cdot), \boldsymbol{\sigma}_M(\cdot)$ will satisfy Assumptions 2 and 3. Similarly, recall the definition of the mapping $\bar{h}^{(k)|b}$ in (2.10)-(2.12). We also consider its "truncated" counterpart by defining the mapping $\bar{h}^{(k)|b}_{M\downarrow} : \mathbb{R}^m \times \mathbb{R}^{d\times k} \times \mathbb{R}^{m\times k} \times (0,1]^{k\uparrow} \to \mathbb{D}$ as follows. Given any $\boldsymbol{x} \in \mathbb{R}^m$, $\mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}$, $\mathbf{V} = (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_j) \in \mathbb{R}^{m\times k}$, $\boldsymbol{t} = (t_1, \cdots, t_k) \in (0,1]^{k\uparrow}$, let $\xi = \bar{h}^{(k)|b}_{M\downarrow}(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, \boldsymbol{t})$ be the solution to

$$\xi_0 = \boldsymbol{x}; \tag{3.38}$$

$$\frac{d\xi_t}{dt} = \boldsymbol{a}_M(\xi_t) \qquad \forall t \in [0,1], \ t \neq t_1, t_2, \cdots, t_k; \tag{3.39}$$

$$\xi_t = \xi_{t-} + \boldsymbol{v}_j + \varphi_b\big(\boldsymbol{\sigma}_M(\xi_{t-} + \boldsymbol{v}_j)\boldsymbol{w}_j\big) \qquad \text{if } t = t_j \text{ for some } j \in [k]. \tag{3.40}$$

Define mapping $h^{(k)|b}_{M\downarrow} : \mathbb{R}^m \times \mathbb{R}^{d\times k} \times (0,1]^{k\uparrow} \to \mathbb{D}$ by

$$h^{(k)|b}_{M\downarrow}\big(\boldsymbol{x}, (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k), \boldsymbol{t}\big) \triangleq \bar{h}^{(k)|b}_{M\downarrow}\big(\boldsymbol{x}, (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k), (\boldsymbol{0}, \cdots, \boldsymbol{0}), \boldsymbol{t}\big). \tag{3.41}$$

Also, recall that $\bar{B}_r(\boldsymbol{x})$ is the closed ball with radius r centered at $\boldsymbol{x}$, and set

$$\mathbb{D}^{(k)|b}_{A;M\downarrow}(r) \triangleq \bar{h}^{(k)|b}_{M\downarrow}\Big(A \times \mathbb{R}^{m\times k} \times \big(\bar{B}_r(\boldsymbol{0})\big)^k \times (0,1]^{k\uparrow}\Big). \tag{3.42}$$

In short, the difference between $\bar{h}^{(k)|b}_{M\downarrow}$ and $\bar{h}^{(k)|b}$ is that, when constructing $\bar{h}^{(k)|b}_{M\downarrow}$, we use the truncated drift and diffusion coefficients $\boldsymbol{a}_M(\cdot)$ and $\boldsymbol{\sigma}_M(\cdot)$.

The main idea for our proof of Theorem 2.5 is as follows. For large enough $M > 0$, one can show that it is very unlikely for the truncated dynamics $\boldsymbol{X}^{\eta|b}(\boldsymbol{x})$ to exit from the the ball $\bar{B}_r(\boldsymbol{0}) = \{\boldsymbol{y} : \|\boldsymbol{y}\| \leq M\}$. Therefore, it suffices to study the $\mathbb{M}$-convergence and large deviation limits of a modified version of $\boldsymbol{X}^{\eta|b}(\boldsymbol{x})$, where we use $\boldsymbol{a}_M$ and $\boldsymbol{\sigma}_M$ for the drift and diffusion coefficients, instead of $\boldsymbol{a}$ and $\boldsymbol{\sigma}$. Since $\boldsymbol{a}_M$ and $\boldsymbol{\sigma}_M$ automatically satisfy the boundedness condition in Assumption 3, we essentially reduce the problem to a simpler one, whose proof is almost identical to that of Theorem 2.6 and builds upon the technical tools developed in Section 3.2 again.

Proof of Theorem 2.5. First, we argue that the proof is almost identical to that of Theorem 2.6 if Assumption 3 also holds. In particular, the proof-by-contradiction approach in Theorem 2.6 can be applied here to establish the uniform $\mathbb{M}$-convergence. The only difference is that we apply Proposition 3.9 (resp., part (b) of Lemma 3.8) instead of Proposition 3.10 (resp., part (a) of Lemma 3.8). Similarly, the proof to the uniform sample-path large deviations stated in (2.17) is almost identical to that of (2.20) in Theorem 2.6. The only difference is that we apply part (b) of Lemma 3.8 (resp., Lemma 3.4) instead of part (a) of Lemma 3.8 (resp., Lemma 3.3). To avoid repetition we omit the details.

In the remainder of this proof, we discuss how to extend the proof and cover the case where Assumption 3 is dropped. To prove the uniform $\mathbb{M}$-convergence claim, we proceed again with a proof by contradiction. Fix some $b, r > 0, k \in \mathbb{N}$, and suppose that there are some $g \in \mathcal{C}\big(\mathbb{D} \setminus \mathbb{D}^{(k-1)}_A(r)\big)$, some sequence $\eta_n > 0$ with limit $\lim_{n\to\infty} \eta_n = 0$, some sequence $\boldsymbol{x}_n \in A$, and $\epsilon > 0$ such that

$$\big|\mu^{(k)}_n(g) - \mathbf{C}^{(k)|b}(g; \boldsymbol{x}_n)\big| > \epsilon \ \forall n \geq 1 \qquad \text{with } \mu^{(k)}_n(\cdot) \triangleq \mathbf{P}\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n) \in \ \cdot\ \big)/\lambda^k(\eta_n). \tag{3.43}$$

By the compactness of A, we can pick a sub-sequence if needed and w.l.o.g. assume that $\lim_{n\to\infty} \boldsymbol{x}_n = \boldsymbol{x}^*$ for some $\boldsymbol{x}^* \in A$. Next, let $B \triangleq \text{supp}(g)$ and note that B is bounded away from $\mathbb{D}_A^{(k-1)|b}(r)$. Applying Corollary C.2, we can fix some M_0 such that the following claim holds for any $M \geq M_0$: for any $\xi = \bar{h}_{M\downarrow}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, \boldsymbol{t})$ with $\boldsymbol{t} = (t_1, \cdots, t_k) \in (0,1]^{k\uparrow}$, $\mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}$, $\mathbf{V} = (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_k) \in \mathbb{R}^{m\times k}$ with $\max_{j\in[d]} \|\boldsymbol{v}_j\| \leq r$, and $\boldsymbol{x} \in A$,

$$\xi = \bar{h}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, \boldsymbol{t}) = \bar{h}_{M\downarrow}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, \boldsymbol{t}) \qquad \text{and} \qquad \sup_{t\in[0,1]} \|\xi_t\| \leq M_0. \tag{3.44}$$

Here, recall that the mappings $\bar{h}_{M\downarrow}^{(k)|b}$ and $h_{M\downarrow}^{(k)|b}$ are defined in (3.38)–(3.41). Now, we fix some $M \geq M_0 + 1$ and recall the definitions of $\boldsymbol{a}_M$, $\boldsymbol{\sigma}_M$ in (3.37). Define the stochastic processes $\widetilde{\boldsymbol{X}}^{\eta|b}(\boldsymbol{x}) \triangleq \big\{\widetilde{\boldsymbol{X}}^{\eta|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x}) :\ t \in [0,1]\big\}$ by

$$\widetilde{\boldsymbol{X}}^{\eta|b}_j(\boldsymbol{x}) = \widetilde{\boldsymbol{X}}^{\eta|b}_{j-1}(\boldsymbol{x}) + \varphi_b\Big(\eta\boldsymbol{a}_M\big(\widetilde{\boldsymbol{X}}^{\eta|b}_{j-1}(\boldsymbol{x})\big) + \eta\boldsymbol{\sigma}_M\big(\widetilde{\boldsymbol{X}}^{\eta|b}_{j-1}(\boldsymbol{x})\big)\boldsymbol{Z}_j\Big) \quad \forall j \geq 1 \tag{3.45}$$

under initial condition $\widetilde{\boldsymbol{X}}^{\eta|b}_0(\boldsymbol{x}) = \boldsymbol{x}$. In particular, by comparing the definition of $\widetilde{\boldsymbol{X}}^{\eta|b}_j(\boldsymbol{x})$ with that of $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ in (2.3), one can see that (for any $\boldsymbol{x} \in \mathbb{R}^m, \eta > 0$)

$$\sup_{t\in[0,1]} \Big\|\widetilde{\boldsymbol{X}}^{\eta|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x})\Big\| > M \iff \sup_{t\in[0,1]} \Big\|\boldsymbol{X}^{\eta|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x})\Big\| > M, \tag{3.46}$$

$$\sup_{t\in[0,1]} \Big\|\boldsymbol{X}^{\eta|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x})\Big\| \leq M \implies \boldsymbol{X}^{\eta|b}(\boldsymbol{x}) = \widetilde{\boldsymbol{X}}^{\eta|b}(\boldsymbol{x}). \tag{3.47}$$

Now, we observe a few facts. First, define measure

$$\widetilde{\mathbf{C}}^{(k)|b}(\ \cdot\ ; \boldsymbol{x}) \triangleq \int \mathbb{I}\Big\{h_{M\downarrow}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \boldsymbol{t}) \in\ \cdot\ \Big\}\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^k(d\mathbf{W}) \times \mathcal{L}_T^{k\uparrow}(d\boldsymbol{t}).$$

Due to (3.44), we must have

$$\widetilde{\mathbf{C}}^{(k)|b}(\ \cdot\ ; \boldsymbol{x}) = \mathbf{C}^{(k)|b}(\ \cdot\ ; \boldsymbol{x}) \qquad \forall \boldsymbol{x} \in A. \tag{3.48}$$

Next, recall that $\boldsymbol{a}_M$ and $\boldsymbol{\sigma}_M$ satisfy Assumption 3. Then as has been established at the beginning of the proof, we have the following uniform $\mathbb{M}$-convergence for $\widetilde{\boldsymbol{X}}^{\eta|b}(x)$:

$$\lambda^{-k}(\eta)\mathbf{P}\big(\widetilde{\boldsymbol{X}}^{\eta|b}(\boldsymbol{x}) \in\ \cdot\ \big) \to \widetilde{\mathbf{C}}^{(k)|b}(\ \cdot\ ; \boldsymbol{x}) = \mathbf{C}^{(k)|b}(\ \cdot\ ; \boldsymbol{x}) \quad \text{in } \mathbb{M}\Big(\mathbb{D} \setminus \mathbb{D}_A^{(k-1)|b}(r)\Big) \text{ uniformly in } \boldsymbol{x} \text{ on } A \tag{3.49}$$

as $\eta \downarrow 0$. By Definition 2.1, for the function $g \in \mathcal{C}\big(\mathbb{D} \setminus \mathbb{D}_A^{(k-1)}(r)\big)$ fixed above, we now have

$$\lim_{n\to\infty} \big|\tilde{\mu}_n^{(k)}(g) - \mathbf{C}^{(k)|b}(g; \boldsymbol{x}_n)\big| = 0 \qquad \text{with } \tilde{\mu}_n^{(k)}(\cdot) \triangleq \mathbf{P}\big(\widetilde{\boldsymbol{X}}^{\eta_n|b}(\boldsymbol{x}_n) \in\ \cdot\ \big)\big/\lambda^k(\eta_n). \tag{3.50}$$

On the other hand, for any $n \geq 1$ (recall that $B = \text{supp}(g)$)

$$\begin{aligned}\mathbf{E}\Big[g\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\big)\Big] &= \mathbf{E}\bigg[g\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\big)\mathbb{I}\Big\{\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n) \in B;\ \sup_{t\in[0,1]} \Big\|\boldsymbol{X}^{\eta_n|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x}_n)\Big\| \leq M\Big\}\bigg] \\ &\quad + \mathbf{E}\bigg[g\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\big)\mathbb{I}\Big\{\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n) \in B;\ \sup_{t\in[0,1]} \Big\|\boldsymbol{X}^{\eta_n|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x}_n)\Big\| > M\Big\}\bigg].\end{aligned} \tag{3.51}$$

The following bound then follows immediately from (3.46) and (3.47):

$$\bigg|\mathbf{E}\Big[g\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\big)\Big] - \mathbf{E}\Big[g\big(\widetilde{\boldsymbol{X}}^{\eta_n|b}(\boldsymbol{x}_n)\big)\Big]\bigg| \leq \|g\|\,\mathbf{P}\bigg(\sup_{t\in[0,1]} \Big\|\widetilde{\boldsymbol{X}}^{\eta_n|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x}_n)\Big\| > M\bigg). \tag{3.52}$$

Furthermore, we claim that

$$\lim_{n\to\infty} \lambda^{-k}(\eta_n)\mathbf{P}\left(\sup_{t\in[0,1]}\left\|\widetilde{\boldsymbol{X}}^{\eta_n|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x}_n)\right\| > M\right) = 0. \tag{3.53}$$

Then observe that

$$\begin{aligned}
&\limsup_{n\to\infty}\left|\mu_n^{(k)}(g) - \mathbf{C}^{(k)|b}(g;\boldsymbol{x}_n)\right| \\
&\leq \limsup_{n\to\infty}\left|\mu_n^{(k)}(g) - \tilde{\mu}_n^{(k)}(g)\right| + \limsup_{n\to\infty}\left|\tilde{\mu}_n^{(k)}(g) - \mathbf{C}^{(k)|b}(g;\boldsymbol{x}_n)\right| \\
&\leq \limsup_{n\to\infty}\lambda^{-k}(\eta_n)\mathbf{P}\left(\sup_{t\in[0,1]}\left\|\widetilde{\boldsymbol{X}}^{\eta_n|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x}_n)\right\| > M\right) + 0 \qquad \text{due to (3.52) and (3.50)} \\
&= 0 \qquad \text{due to (3.53).}
\end{aligned}$$

In summary, we end up with a clear contradiction to (3.43), thus allowing us to conclude the proof. Now, it only remains to prove claim (3.53).

Proof of Claim (3.53):

Let $E \triangleq \{\xi \in \mathbb{D} :\ \sup_{t\in[0,1]}\|\xi_t\| > M\}$. Suppose we can show that E is bounded away from $\mathbb{D}_A^{(k)|b}(r)$, then by applying the uniform $\mathbb{M}$-convergence established above in (3.49) for $\widetilde{\boldsymbol{X}}^{\eta|b}(\boldsymbol{x})$, we get $\limsup_{n\to\infty}\mathbf{P}\Big(\widetilde{\boldsymbol{X}}^{\eta_n|b}(\boldsymbol{x}_n)\in E\Big)\Big/\lambda^{k+1}(\eta_n) < \infty$, which then implies (3.53). To see why E is bounded away from $\mathbb{D}_A^{(k)|b}(r)$, note that by (3.44),

$$\xi \in \mathbb{D}_A^{(k)|b}(r) \Longrightarrow \sup_{t\in[0,1]}\|\xi_t\| \leq M_0 \leq M-1$$

due to our choice of $M \geq M_0+1$ at the beginning. Therefore, we yield $\boldsymbol{d}_{J_1}\big(\mathbb{D}_A^{(k)|b}(r), E\big) \geq 1$ and conclude the proof. □

3.3.3 Proof of Proposition 3.9

As has been demonstrated earlier, Proposition 3.9 lays the foundation for the sample path large deviations of heavy-tailed stochastic difference equations. In Section 3.3.3, we provide the proof of Proposition 3.9. Analogous to the proof of Theorem 2.5 above, we show that it suffices to prove the seemingly more restrictive results stated below in Proposition 3.11, where we impose the the boundedness condition in Assumption 3.

Proposition 3.11. *Let η_n be a sequence of strictly positive real numbers with $\lim_{n\to\infty}\eta_n = 0$. Let compact set $A \subseteq \mathbb{R}^m$ and $\boldsymbol{x}_n, \boldsymbol{x}^* \in A$ be such that $\lim_{n\to\infty}\boldsymbol{x}_n = \boldsymbol{x}^*$. Under Assumptions 1, 2, and 3, it holds for all $k\in\mathbb{N}$ and $b,r>0$ that*

$$\mathbf{P}\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\in\ \cdot\ \big)\big/\lambda^k(\eta_n) \to \mathbf{C}^{(k)|b}\big(\ \cdot\ ;\boldsymbol{x}^*\big)\ \textit{in}\ \mathbb{M}\big(\mathbb{D}\setminus\mathbb{D}_A^{(k-1)|b}(r)\big)\ \textit{as}\ n\to\infty.$$

Proof of Proposition 3.9. The proof is almost identical to the second half of the proof for Theorem 2.5. Specifically, we fix some $M \geq M_0+1$ with M_0 specified in (3.44), and we arbitrarily pick some $g \in \mathcal{C}\big(\mathbb{D}\setminus\mathbb{D}_A^{(k-1)}(r)\big)$. Besides, define the stochastic processes $\widetilde{\boldsymbol{X}}^{\eta|b}(\boldsymbol{x}) \triangleq \big\{\widetilde{\boldsymbol{X}}^{\eta|b}_{\lfloor t/\eta\rfloor}(\boldsymbol{x}) :\ t\in[0,1]\big\}$ by (3.45). By repeating the arguments in the proof for Theorem 2.5, we yield (3.48) and (3.52) again. Next, by applying Proposition 3.11 onto $\widetilde{\boldsymbol{X}}^{\eta|b}(\boldsymbol{x})$, we again obtain (3.50) and (3.53) (in particular, for the claim (3.53), note that at the end of the proof for Theorem 2.5 we have already shown that $\{\xi\in\mathbb{D} :\ \sup_{t\in[0,1]}\|\xi_t\| > M\}$ is bounded away from $\mathbb{D}_A^{(k)|b}(r)$). Now, for $\mu_n^{(k)}(\cdot) \triangleq \mathbf{P}\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)\in\ \cdot\ \big)\big/\lambda^k(\eta_n)$, observe that

$$\lim_{n\to\infty}\left|\mu_n^{(k)}(g) - \mathbf{C}^{(k)|b}(g;\boldsymbol{x}_n)\right|$$

$$
\begin{aligned}
&\leq \limsup_{n\to\infty} \left|\mu_n^{(k)}(g) - \tilde{\mu}_n^{(k)}(g)\right| + \limsup_{n\to\infty} \left|\tilde{\mu}_n^{(k)}(g) - \mathbf{C}^{(k)|b}(g;\boldsymbol{x}_n)\right| \\
&\leq \limsup_{n\to\infty} \lambda^{-k}(\eta_n)\mathbf{P}\left(\sup_{t\in[0,1]} \left\|\widetilde{\boldsymbol{X}}^{\eta_n|b}_{\lfloor t/\eta \rfloor}(\boldsymbol{x}_n)\right\| > M\right) + 0 \qquad \text{due to (3.52) and (3.50)} \\
&= 0 \qquad \text{due to (3.53).}
\end{aligned}
$$

By the Portmanteau theorem for $\mathbb{M}$-convergence (see theorem 2.1 of [60]) and the arbitrariness of the function $g \in \mathcal{C}\big(\mathbb{D} \setminus \mathbb{D}_A^{(k-1)}(r)\big)$, we conclude the proof. □

The rest of Section 3.3.3 is devoted to establishing Proposition 3.11. In light of Lemma 2.4, one approach to Proposition 3.11 is to construct some stochastic process that is asymptotically equivalent to $\boldsymbol{X}^{\eta|b}$ and, as $\eta \downarrow 0$, converges to the limiting measure $\mathbf{C}^{(k)|b}$ stated in Proposition 3.11. Specifically, recall the definitions of $\tau_i^{>\delta}(\eta)$ and $\boldsymbol{W}_i^{>\delta}(\eta)$ in (3.4)–(3.5). Given $\eta, b, \delta > 0$ and $\boldsymbol{x} \in \mathbb{R}^m$, we define $\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x}) \triangleq \{\hat{\boldsymbol{X}}_t^{\eta|b;>\delta}(\boldsymbol{x}) : t \in [0,1]\}$ as the solution to

$$
\frac{d\hat{\boldsymbol{X}}_t^{\eta|b;>\delta}(\boldsymbol{x})}{dt} = \boldsymbol{a}\big(\hat{\boldsymbol{X}}_t^{\eta|b;>\delta}(\boldsymbol{x})\big) \qquad \forall t \in [0,1],\ t \notin \{\eta\tau_i^{>\delta}(\eta) :\ i \geq 1\}, \tag{3.54}
$$

$$
\hat{\boldsymbol{X}}_t^{\eta|b;>\delta}(\boldsymbol{x}) = \hat{\boldsymbol{X}}_{t-}^{\eta|b;>\delta}(\boldsymbol{x}) + \varphi_b\Big(\eta\boldsymbol{\sigma}\big(\hat{\boldsymbol{X}}_{t-}^{\eta|b;>\delta}(\boldsymbol{x})\big)\boldsymbol{W}_i^{>\delta}(\eta)\Big) \qquad \text{if } t = \eta\tau_i^{>\delta}(\eta) \text{ for some } i \geq 1 \tag{3.55}
$$

with initial condition $\hat{\boldsymbol{X}}_0^{\eta|b;>\delta}(\boldsymbol{x}) = \boldsymbol{x}$. By definition of the mapping $h^{(k)|b}$ in (2.10)–(2.13), we have the following property: for any $\eta, b, \delta > 0$, $j \geq 0$, and $\boldsymbol{x} \in \mathbb{R}^m$,

$$
\text{on event } \Big\{\tau_j^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{j+1}^{>\delta}(\eta)\Big\},\ \text{we have } \hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x}) = h^{(j)|b}\big(\boldsymbol{x}, \eta\mathbf{W}^{>\delta}(\eta), \eta\boldsymbol{\tau}^{>\delta}(\eta)\big) \tag{3.56}
$$

with $\mathbf{W}^{>\delta}(\eta) = (\boldsymbol{W}_1^{>\delta}(\eta), \cdots, \boldsymbol{W}_j^{>\delta}(\eta))$ and $\boldsymbol{\tau}^{>\delta}(\eta) = (\tau_1^{>\delta}(\eta), \cdots, \tau_j^{>\delta}(\eta))$.

We first state two results that allow us to apply Lemma 2.4.

Proposition 3.12. *Let η_n be a sequence of strictly positive real numbers with $\lim_{n\to\infty} \eta_n = 0$. Let compact set $A \subseteq \mathbb{R}^m$ and $\boldsymbol{x}_n, \boldsymbol{x}^* \in A$ be such that $\lim_{n\to\infty} \boldsymbol{x}_n = \boldsymbol{x}^*$. Under Assumptions 1, 2, 3, it holds for all $k \in \mathbb{N}$ and $b, r > 0$ that $\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n)$ is asymptotically equivalent to $\hat{\boldsymbol{X}}^{\eta_n|b;>\delta}(\boldsymbol{x}_n)$ in $\mathbb{M}\big(\mathbb{D} \setminus \mathbb{D}_A^{(k)|b}(r)\big)$ w.r.t. $\lambda^k(\eta_n)$ as $\delta \downarrow 0$.*

Proposition 3.13. *Let η_n be a sequence of strictly positive real numbers with $\lim_{n\to\infty} \eta_n = 0$, $A \subseteq \mathbb{R}^m$ be compact, and $\boldsymbol{x}_n, \boldsymbol{x}^* \in A$ be such that $\lim_{n\to\infty} \boldsymbol{x}_n = \boldsymbol{x}^*$. Let Assumptions 1, 2, and 3 hold. Let $k \geq 0$ and $b, r, \delta > 0$. For any $g \in \mathcal{C}\big(\mathbb{D} \setminus \mathbb{D}_A^{(k-1)|b}(r)\big)$,*

$$
\lim_{n\to\infty} \mathbf{E}\Big[g\big(\hat{\boldsymbol{X}}^{\eta_n|b;(k)}(\boldsymbol{x}_n)\big)\Big]\Big/\lambda^k(\eta_n) = \mathbf{C}^{(k)|b}(g\ ;\boldsymbol{x}^*) \qquad \forall \delta > 0 \text{ small enough,}
$$

where $\mathbf{C}^{(k)|b}$ is the measure defined in (2.15), and $\mathcal{C}(\mathbb{S} \setminus \mathbb{C})$ is the set of all real-valued, non-negative, bounded and continuous functions with support bounded away from $\mathbb{C}$.

Proof of Proposition 3.11. In the context of Lemma 2.4 and under the choice of

$$
(\mathbb{S}, \boldsymbol{d}) = (\mathbb{D}, \boldsymbol{d}_{J_1}), \quad \mathbb{C} = \mathbb{D}_A^{(k-1)|b}(r), \quad X_n = \boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n), \quad Y_n^\delta = \hat{\boldsymbol{X}}^{\eta_n|b;>\delta}(\boldsymbol{x}_n),
$$

Proposition 3.12 verifies condition (i), while Proposition 3.13 (together with Urysohn's Lemma) verifies condition (ii). Applying Lemma 2.4, we conclude the proof. □

Now, it only remains to prove Propositions 3.12 and 3.13.

Proof of Proposition 3.12. Fix some $b, r > 0, k \in \mathbb{N}$, and some sequence of strictly positive real numbers η_n with $\lim_{n\to\infty} \eta_n = 0$. Also, fix a compact set $A \subseteq \mathbb{R}^m$ and $\boldsymbol{x}_n, \boldsymbol{x}^* \in A$ such that $\lim_{n\to\infty} \boldsymbol{x}_n = \boldsymbol{x}^*$. Besides, we arbitrarily pick some $\Delta > 0$ and some $B \in \mathscr{S}_{\mathbb{D}}$ that is bounded away from $\mathbb{D}_A^{(k-1)|b}(r)$. By Definition 2.3, our goal is to show that (for all $\delta > 0$ small enough)

$$\lim_{n\to\infty} \mathbf{P}\Big(\boldsymbol{d}_{J_1}\big(\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n), \hat{\boldsymbol{X}}^{\eta_n|b;>\delta}(\boldsymbol{x}_n)\big)\mathbb{I}\big\{\boldsymbol{X}^{\eta_n|b}(\boldsymbol{x}_n) \text{ or } \hat{\boldsymbol{X}}^{\eta_n|b;>\delta}(\boldsymbol{x}_n) \in B\big\} > \Delta\Big)\Big/\lambda^k(\eta_n) = 0. \tag{3.57}$$

By Lemma 3.4, there are some $\bar{\epsilon} \in (0, r)$ and $\bar{\delta} > 0$ such that

- for any $\boldsymbol{x} \in A$ and $b > 0$, and any $(\boldsymbol{v}_1, \cdots, \boldsymbol{v}_k) \in \mathbb{R}^{m\times k}$ with $\max_{j\in[k]} \|\boldsymbol{v}_j\| \leq \bar{\epsilon}$,

$$\bar{h}^{(k)|b}\big(\boldsymbol{x}, (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k), (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_k), \boldsymbol{t}\big) \in B^{\bar{\epsilon}} \qquad \Longrightarrow \qquad \|\boldsymbol{w}_i\| > \bar{\delta}\ \forall i \in [k]; \tag{3.58}$$

- furthermore,

$$\boldsymbol{d}_{J_1}\big(B^{\bar{\epsilon}}, \mathbb{D}_A^{(k-1)|b}(r)\big) > \bar{\epsilon}. \tag{3.59}$$

Henceforth in this proof, we only consider $\delta \in (0, \bar{\delta})$. Meanwhile, given $\eta, \delta, \epsilon > 0$ and $\boldsymbol{x} \in A$, let

$$\begin{aligned}
B_0 &\triangleq \Big\{\boldsymbol{X}^{\eta|b}(\boldsymbol{x}) \in B \text{ or } \hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x}) \in B;\ \boldsymbol{d}_{J_1}\big(\boldsymbol{X}^{\eta|b}(\boldsymbol{x}), \hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x})\big) > \Delta\Big\},\\
B_1 &\triangleq \Big\{\tau^{>\delta}_{k+1}(\eta) > \lfloor 1/\eta \rfloor\Big\},\\
B_2 &\triangleq \Big\{\tau^{>\delta}_{k}(\eta) \leq \lfloor 1/\eta \rfloor\Big\},\\
B_3 &\triangleq \Big\{\eta\left\|\boldsymbol{W}^{>\delta}_i(\eta)\right\| > \bar{\delta} \text{ for all } i \in [k]\Big\},\\
B_4 &\triangleq \Big\{\eta\left\|\boldsymbol{W}^{>\delta}_i(\eta)\right\| \leq 1/\epsilon^{\frac{1}{2k}} \text{ for all } i \in [k]\Big\}.
\end{aligned}$$

We have the following decomposition of events:

$$\begin{aligned}
B_0 = {} & (B_0 \cap B_1^c) \cup (B_0 \cap B_1 \cap B_2^c) \cup (B_0 \cap B_1 \cap B_2 \cap B_3^c)\\
& \cup (B_0 \cap B_1 \cap B_2 \cap B_3 \cap B_4^c) \cup (B_0 \cap B_1 \cap B_2 \cap B_3 \cap B_4).
\end{aligned} \tag{3.60}$$

To proceed, let $\rho = \exp(D)$ and $D \in [1, \infty)$ is the Lipschitz coefficient in Assumption 2. For any $\epsilon > 0$ small enough such that

$$(2\rho D)^{k+1}\sqrt{\epsilon} < \Delta, \qquad 2\rho\epsilon < \bar{\epsilon}, \qquad \epsilon \in (0, 1), \tag{3.61}$$

we claim that

$$\lim_{\eta\downarrow 0} \sup_{\boldsymbol{x}\in A} \mathbf{P}\Big(B_0 \cap B_1^c\Big)\Big/\lambda^k(\eta) = 0, \tag{3.62}$$

$$\lim_{\eta\downarrow 0} \sup_{\boldsymbol{x}\in A} \mathbf{P}\Big(B_0 \cap B_1 \cap B_2^c\Big)\Big/\lambda^k(\eta) = 0, \tag{3.63}$$

$$\lim_{\eta\downarrow 0} \sup_{\boldsymbol{x}\in A} \mathbf{P}\Big(B_0 \cap B_1 \cap B_2 \cap B_3^c\Big)\Big/\lambda^k(\eta) = 0, \tag{3.64}$$

$$\limsup_{\eta\downarrow 0} \sup_{\boldsymbol{x}\in A} \mathbf{P}\Big(B_0 \cap B_1 \cap B_2 \cap B_3 \cap B_4^c\Big)\Big/\lambda^k(\eta) \leq \bar{\delta}^{-k\alpha} \cdot \epsilon^{\frac{\alpha}{2k}}, \tag{3.65}$$

$$\lim_{\eta\downarrow 0} \sup_{\boldsymbol{x}\in A} \mathbf{P}\Big(B_0 \cap B_1 \cap B_2 \cap B_3 \cap B_4\Big)\Big/\lambda^k(\eta) = 0, \tag{3.66}$$

if we pick $\delta > 0$ sufficiently small. Under such δ, by the decomposition of event B_0 in (3.60), we yield

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in A} \mathbf{P}\big(B_0\big)\big/\lambda^k(\eta) \leq \bar{\delta}^{-k\alpha} \cdot \epsilon^{\frac{\alpha}{2k}}$$

for all $\epsilon > 0$ small enough. Note that $\bar{\delta} > 0$ is the constant fixed in (3.58). Driving $\epsilon \downarrow 0$, we conclude the proof of (3.57). The remainder of this proof is devoted to claims (3.62)–(3.66).

Proof of (3.62):

For any $\delta > 0$, (3.6) implies that $\sup_{x \in A} \mathbf{P}(B_0 \cap B_1^c) \leq \mathbf{P}(B_1^c) \leq \big(\eta^{-1}H(\delta\eta^{-1})\big)^{k+1} = \boldsymbol{O}\big(\lambda^{k+1}(\eta)\big) = \boldsymbol{o}\big(\lambda^k(\eta)\big)$.

Proof of (3.63):

It suffices to show that (for all $\delta > 0$ small enough)

$$\lim_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in A} \mathbf{P}\Big(\underbrace{B_0 \cap \{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}}_{\triangleq \widetilde{B}}\Big)\Big/\lambda^k(\eta) = 0$$

In particular, we only consider $\delta \in (0, \bar{\delta} \wedge \frac{b}{2})$ with $\bar{\delta}$ characterized in (3.58) and $C \geq 1$ being the constant in Assumption 3. By property (3.56), it holds on event $\{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}$ that $\hat{\boldsymbol{X}}^{\eta_n|b;>\delta}(\boldsymbol{x}) \in \mathbb{D}_A^{(k-1)}(0) \subseteq \mathbb{D}_A^{(k-1)}(r)$. In light of (3.59), we must have $\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x}) \notin B^{\bar{\epsilon}}$ on event $\{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}$, and hence

$$\widetilde{B} \subseteq \{\boldsymbol{X}^{\eta|b}(\boldsymbol{x}) \in B\} \cap \{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\} \qquad \forall \boldsymbol{x} \in A.$$

Furthermore, let event $A_i(\eta, b, \epsilon, \delta, \boldsymbol{x})$ be defined as in (3.8). We claim that

$$\{\boldsymbol{X}^{\eta|b}(x) \in B\} \cap \{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\} \cap \big(\cap_{i=1}^k A_i(\eta, b, \epsilon, \delta, \boldsymbol{x})\big) = \emptyset \tag{3.67}$$

holds for all $\eta > 0$ small enough with $\eta < \min\{\frac{b \wedge 1}{2C}, \frac{\epsilon}{C}\}$, all $\delta \in (0, \frac{b}{2C})$, and all $\boldsymbol{x} \in A$. Then

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in A} \mathbf{P}\big(\widetilde{B}\big)\big/\lambda^k(\eta) \leq \limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in A} \mathbf{P}\bigg(\Big(\bigcap_{i=1}^k A_i(\eta, b, \epsilon, \delta, \boldsymbol{x})\Big)^c\bigg)\bigg/\lambda^k(\eta).$$

To conclude the proof, one only need to apply Lemma 3.1 (b) with some $N > k(\alpha - 1)$ (recall that $\lambda(\eta) \in \mathcal{RV}_{k(\alpha-1)}(\eta)$ as $\eta \downarrow 0$).

Now, we prove claim (3.67) for any $\eta \in \big(0, \min\{\frac{b \wedge 1}{2C}, \frac{\epsilon}{C}\}\big)$, $\delta \in (0, \frac{b}{2C})$, and $\boldsymbol{x} \in A$. Define the stochastic process $\breve{\boldsymbol{X}}^{\eta|b;\delta}(\boldsymbol{x}) \triangleq \big\{\breve{\boldsymbol{X}}_t^{\eta|b;\delta}(\boldsymbol{x}) : t \in [0,1]\big\}$ as the solution to

$$\frac{d\breve{\boldsymbol{X}}_t^{\eta|b;\delta}(\boldsymbol{x})}{dt} = \boldsymbol{a}\big(\breve{\boldsymbol{X}}_t^{\eta|b;\delta}(\boldsymbol{x})\big) \qquad \forall t \in [0,\infty) \setminus \{\eta\tau_j^{>\delta}(\eta) : j \geq 1\}, \tag{3.68}$$

$$\breve{\boldsymbol{X}}_{\eta\tau_j^{>\delta}(\eta)}^{\eta|b;\delta}(\boldsymbol{x}) = \boldsymbol{X}_{\tau_j^{>\delta}(\eta)}^{\eta|b}(\boldsymbol{x}) \qquad \forall j \geq 1, \tag{3.69}$$

under the initial condition $\breve{\boldsymbol{X}}_0^{\eta|b;\delta}(\boldsymbol{x}) = \boldsymbol{x}$. For any $j \geq 1$, observe that on event $\big(\cap_{i=1}^j A_i(\eta, b, \epsilon, \delta, \boldsymbol{x})\big) \cap \{\tau_j^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}$,

$$\begin{aligned}
&\boldsymbol{d}_{J_1}\Big(\breve{\boldsymbol{X}}^{\eta|b;\delta}(\boldsymbol{x}), \boldsymbol{X}^{\eta|b}(\boldsymbol{x})\Big) \\
&\leq \sup_{t \in [0,1]} \Big\|\breve{\boldsymbol{X}}_t^{\eta|b;\delta}(\boldsymbol{x}) - \boldsymbol{X}_{\lfloor t/\eta \rfloor}^{\eta|b}(\boldsymbol{x})\Big\| \\
&\leq \sup_{t \in \big[0, \eta\tau_1^{>\delta}(\eta)\big) \cup \big[\eta\tau_1^{>\delta}(\eta), \eta\tau_2^{>\delta}(\eta)\big) \cup \cdots \cup \big[\eta\tau_{j-1}^{>\delta}(\eta), \eta\tau_j^{>\delta}(\eta)\big)} \Big\|\breve{\boldsymbol{X}}_t^{\eta|b;\delta}(\boldsymbol{x}) - \boldsymbol{X}_{\lfloor t/\eta \rfloor}^{\eta|b}(\boldsymbol{x})\Big\|
\end{aligned}$$

$$\leq \rho \cdot \big(\epsilon + \eta C\big) \leq 2\rho\epsilon < \bar{\epsilon} \qquad \text{by (3.26) of Lemma 3.6.} \tag{3.70}$$

In the last line of the display above, note that (i) our choices of $\eta < \frac{b\wedge 1}{2C}$ and $\delta < \frac{b}{2C}$ allow us to apply part (b) of Lemma 3.6, and (ii) the inequalities then follow from the choice of $\eta < \frac{\epsilon}{C}$ above and the choice of $2\rho\epsilon < \bar{\epsilon}$ in (3.61). Moreover, recall that we have fixed $\bar{\epsilon} < r$ at the beginning of the proof, and note that (3.70) confirms (under the choice of $j = k$) that on event

$$\breve{\boldsymbol{X}}^{\eta|b;\delta}(\boldsymbol{x}) \in \mathbb{D}_A^{(k-1)|b}(\bar{\epsilon}) \subseteq \mathbb{D}_A^{(k-1)|b}(r) \qquad \text{and} \qquad \boldsymbol{d}_{J_1}\Big(\breve{\boldsymbol{X}}^{\eta|b;\delta}(\boldsymbol{x}), \boldsymbol{X}^{\eta|b}(\boldsymbol{x})\Big) < \bar{\epsilon}.$$

In light of (3.59), this implies that on event $\big(\cap_{i=1}^{k} A_i(\eta,b,\epsilon,\delta,\boldsymbol{x})\big) \cap \{\tau_k^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}$, we must have $\boldsymbol{X}^{\eta|b}(\boldsymbol{x}) \notin B^{\bar{\epsilon}}$, thus concluding the proof of claim (3.67).

Proof of (3.64):

On event $B_1 \cap B_2 = \{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta)\}$, recall that (3.56) holds. Furthermore, on B_3^c, there is some $i \in [k]$ such that $\eta \left\| \boldsymbol{W}_i^{>\delta}(\eta) \right\| \leq \bar{\delta}$. Combining (3.56) with the choice of $\bar{\delta}$ in (3.58), we get that for all $\boldsymbol{x} \in A$, it holds on event $B_1 \cap B_2 \cap B_3^c$ that $\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x}) \notin B$, and hence

$$\begin{aligned} & B_0 \cap B_1 \cap B_2 \cap B_3^c \\ & \quad \subseteq \{\boldsymbol{X}^{\eta|b}(\boldsymbol{x}) \in B\} \cap \Big\{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta);\ \eta \left\| \boldsymbol{W}_i^{>\delta}(\eta) \right\| \leq \bar{\delta} \text{ for some } i \in [k]\Big\}. \end{aligned}$$

Furthermore, we claim that for all $\boldsymbol{x} \in A$, $\delta \in (0, \bar{\delta} \wedge \frac{b}{2C})$ and $\eta \in \big(0, \min\{\frac{b\wedge 1}{2C}, \bar{\delta}\}\big)$,

$$\begin{aligned} \{\boldsymbol{X}^{\eta|b}(x) \in B\} \cap \Big\{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta);\ \eta \left\| \boldsymbol{W}_i^{>\delta}(\eta) \right\| \leq \bar{\delta} \text{ for some } i \in [k]\Big\} & \\ \cap \left(\bigcap_{i=1}^{k+1} A_i(\eta,b,\epsilon,\delta,\boldsymbol{x}) \right) = \emptyset. & \end{aligned} \tag{3.71}$$

Then for any $\delta \in (0, \bar{\delta} \wedge \frac{b}{2})$,

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in A} \mathbf{P}\Big(B_0 \cap B_1 \cap B_2 \cap B_3^c\Big) \Big/ \lambda^k(\eta) \leq \limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in A} \mathbf{P}\left(\Big(\bigcap_{i=1}^{k+1} A_i(\eta,b,\epsilon,\delta,\boldsymbol{x}) \Big)^c \right) \Big/ \lambda^k(\eta).$$

Applying Lemma 3.1 (b) with some $N > k(\alpha - 1)$, we conclude the proof of (3.64).

Now, it remains to prove the claim (3.71) for any $\boldsymbol{x} \in A$, $\delta \in (0, \bar{\delta} \wedge \frac{b}{2C})$ and $\eta \in \big(0, \min\{\frac{b\wedge 1}{2C}, \bar{\delta}\}\big)$. First, on this event, there exists some $J \in [k]$ such that $\eta \left\| \boldsymbol{W}_J^{>\delta}(\eta) \right\| \leq \bar{\delta}$. Next, recall the definition of the process $\breve{\boldsymbol{X}}_t^{\eta|b;\delta}(\boldsymbol{x})$ in (3.68)–(3.69). Applying (3.70) with $j = k+1$, we get that $\big(\cap_{i=1}^{k+1} A_i(\eta,b,\epsilon,\delta,\boldsymbol{x})\big) \cap \{\tau_{k+1}^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}$,

$$\boldsymbol{d}_{J_1}\Big(\breve{\boldsymbol{X}}^{\eta|b;\delta}(\boldsymbol{x}), \boldsymbol{X}^{\eta|b}(\boldsymbol{x})\Big) \leq \sup_{t \in [0,1]} \left\| \breve{\boldsymbol{X}}_t^{\eta|b;\delta}(\boldsymbol{x}) - \boldsymbol{X}_{\lfloor t/\eta \rfloor}^{\eta|b}(\boldsymbol{x}) \right\| < 2\rho\epsilon < \bar{\epsilon}. \tag{3.72}$$

This further confirms that, on the said event, there exists some $\mathbf{V} = (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_k) \in \mathbb{R}^{m \times k}$ with $\|\boldsymbol{v}_j\| \leq \bar{\epsilon} < r$ (recall that we have fixed $\bar{\epsilon} < r$ at the beginning of the proof) such that

$$\breve{\boldsymbol{X}}^{\eta|b;\delta}(\boldsymbol{x}) = \bar{h}^{(k)|b}\Big(\boldsymbol{x}, \big(\eta \boldsymbol{W}_1^{>\delta}(\eta), \cdots, \eta \boldsymbol{W}_k^{>\delta}(\eta)\big), \mathbf{V}, \big(\eta\tau_1^{>\delta}(\eta), \cdots, \eta\tau_k^{>\delta}(\eta)\big)\Big),$$

where the mapping $\bar{h}^{(k)|b}$ is defined in (2.10)–(2.12). Due to $\eta \left\| \boldsymbol{W}_J^{>\delta}(\eta) \right\| \leq \bar{\delta}$, it follows from (3.58) that $\breve{\boldsymbol{X}}^{\eta|b;\delta}(\boldsymbol{x}) \notin B^{\bar{\epsilon}}$. Then by (3.59) and (3.72), we must have $\boldsymbol{X}^{\eta|b}(\boldsymbol{x}) \notin B$ on the event $\big\{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta);\ \eta \left\| \boldsymbol{W}_i^{>\delta}(\eta) \right\| \leq \bar{\delta} \text{ for some } i \in [k]\big\} \cap \big(\bigcap_{i=1}^{k+1} A_i(\eta,b,\epsilon,\delta,\boldsymbol{x})\big)$, thus verifying claim (3.71).

Proof of (3.65):

Recall that $H(x) = \mathbf{P}(\|\boldsymbol{Z}\| > x)$. Due to

$$B_0 \cap B_1 \cap B_2 \cap B_3 \cap B_4^c$$
$$\subseteq \Big\{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta)\Big\} \cap \Big\{\eta \left\|\boldsymbol{W}_i^{>\delta}(\eta)\right\| > \bar{\delta}\ \forall i \in [k];\ \eta \left\|\boldsymbol{W}_i^{>\delta}(\eta)\right\| > 1/\epsilon^{\frac{1}{2k}} \text{ for some } i \in [k]\Big\}.$$

and the independence between $\big(\tau_i^{>\delta}(\eta)\big)_{i\in[k]}$ and $\big(\boldsymbol{W}_i^{>\delta}(\eta)\big)_{i\in[k]}$, we get

$$\begin{aligned}
&\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in A}\frac{\mathbf{P}\big(B_0\cap B_1\cap B_2\cap B_3\cap B_4^c\big)}{\lambda^k(\eta)}\\
&\leq \lim_{\eta\downarrow 0}\frac{1}{\lambda^k(\eta)}\cdot\Big(\eta^{-1}H(\delta\eta^{-1})\Big)^k\cdot k\cdot\left(\frac{H(\bar{\delta}\eta^{-1})}{H(\delta\eta^{-1})}\right)^{k-1}\cdot\frac{H(\epsilon^{-\frac{1}{2k}}\eta^{-1})}{H(\delta\eta^{-1})} \qquad \text{by (3.6)}\\
&= \lim_{\eta\downarrow 0}\frac{1}{\lambda^k(\eta)}\cdot\Big(\eta^{-1}H(\eta^{-1})\Big)^k\cdot k\cdot\left(\frac{H(\bar{\delta}\eta^{-1})}{H(\eta^{-1})}\right)^{k-1}\cdot\frac{H(\epsilon^{-\frac{1}{2k}}\eta^{-1})}{H(\eta^{-1})}\\
&= k\cdot\lim_{\eta\downarrow 0}\left(\frac{H(\bar{\delta}\eta^{-1})}{H(\eta^{-1})}\right)^{k-1}\cdot\frac{H(\epsilon^{-\frac{1}{2k}}\eta^{-1})}{H(\eta^{-1})} \qquad \text{recall that } \lambda(\eta)=\eta^{-1}H(\eta^{-1})\\
&= \bar{\delta}^{-k\alpha}\cdot\epsilon^{\frac{\alpha}{2k}} \qquad \text{due to } H(x)\in\mathcal{RV}_{-\alpha}(x) \text{ as } x\to\infty; \text{ see Assumption 1.}
\end{aligned}$$

Proof of (3.66):

We only consider $\delta \in (0, \frac{b}{2C})$. On event $B_1 \cap B_2 = \{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta)\}$, $\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x})$ admits the expression in (3.56). Then by applying Lemma 3.7 we yield that for any $\boldsymbol{x} \in A$ and any $\eta \in (0, \frac{\epsilon\wedge b}{2C})$, the inequality

$$\boldsymbol{d}_{J_1}\Big(\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x}), \boldsymbol{X}^{\eta|b}(\boldsymbol{x})\Big) \leq \sup_{t\in[0,1]}\left\|\hat{\boldsymbol{X}}_t^{\eta|b;>\delta}(\boldsymbol{x}) - \boldsymbol{X}_{\lfloor t/\eta\rfloor}^{\eta|b}(\boldsymbol{x})\right\| < (2\rho D)^{k+1}\sqrt{\epsilon},$$

holds on event $\Big(\bigcap_{i=1}^{k+1} A_i(\eta, b, \epsilon, \delta, \boldsymbol{x})\Big)$. Due to our choice of $(2\rho D)^{k+1}\sqrt{\epsilon} < \Delta$ in (3.61), we get $\Big(\bigcap_{i=1}^{k+1} A_i(\eta, b, \epsilon, \delta, \boldsymbol{x})\Big) \cap B_1 \cap B_2 \cap B_3 \cap B_4 \cap B_0 = \emptyset$. Therefore,

$$\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in A}\mathbf{P}\Big(B_1\cap B_2\cap B_3\cap B_0\Big)\Big/\lambda^k(\eta) \leq \limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in A}\mathbf{P}\left(\Big(\bigcap_{i=1}^{k+1}A_i(\eta,b,\epsilon,\delta,\boldsymbol{x})\Big)^c\right)\Big/\lambda^k(\eta).$$

Again, by applying Lemma 3.1 (b) with some $N > k(\alpha - 1)$, we conclude the proof. $\square$

Recall that $\big(\boldsymbol{W}_j^*(c)\big)_{j\geq 1}$ is a sequence of iid copies of $\boldsymbol{W}^*(c)$ defined in (3.20), and $\big(U_{(j:k)}\big)_{j\in[k]}$ are the order statistics of k samples of $\mathrm{Unif}(0,1)$. In order to prove Proposition 3.13, we prepare a lemma regarding a weak convergence on events $E_{c,k}^{\delta}(\eta) = \big\{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta);\ \eta\left\|\boldsymbol{W}_j^{>\delta}(\eta)\right\| > c\ \ \forall j \in [k]\big\}$ defined in (3.19).

Lemma 3.14. *Let Assumption 1 hold. Let $A \subseteq \mathbb{R}^m$ be a compact set. Let bounded function $\Psi : \mathbb{R}^m \times \mathbb{R}^{d\times k} \times (0,1]^{k\uparrow} \to \mathbb{R}$ be continuous on $\mathbb{R}^m \times \mathbb{R}^{d\times k} \times (0,1)^{k\uparrow}$. For any $\delta > 0$, $c > \delta$ and $k \in \mathbb{N}$,*

$$\lim_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in A}\left|\frac{\mathbf{E}\Big[\Psi\Big(\boldsymbol{x}, \big(\eta\boldsymbol{W}_1^{>\delta}(\eta),\cdots,\eta\boldsymbol{W}_k^{>\delta}(\eta)\big), \big(\eta\tau_1^{>\delta}(\eta),\cdots,\eta\tau_k^{>\delta}(\eta)\big)\Big)\mathbb{I}_{E_{c,k}^{\delta}(\eta)}\Big]}{\lambda^k(\eta)} - \frac{(1/c^{\alpha k})\psi_{c,k}(\boldsymbol{x})}{k!}\right| = 0$$

where $\psi_{c,k}(\boldsymbol{x}) \triangleq \mathbf{E}\Big[\Psi\Big(\boldsymbol{x}, \big(\boldsymbol{W}_1^*(c),\cdots,\boldsymbol{W}_k^*(c)\big), \big(U_{(1;k)},\cdots,U_{(k;k)}\big)\Big)\Big]$.

Proof. Fix some $\delta > 0, c > \delta$ and $k \in \mathbb{N}$. We proceed with a proof by contradiction. Suppose there exist some $\epsilon > 0$, some sequence $\boldsymbol{x}_n \in A$, and some sequence $\eta_n \downarrow 0$ such that

$$\left|\lambda^{-k}(\eta_n)\mathbf{E}\Big[\Psi\big(\boldsymbol{x}_n, \eta_n\mathbf{W}^{\eta_n}, \eta_n\boldsymbol{\tau}^{\eta_n}\big)\mathbb{I}_{E^{\delta}_{c,k}(\eta_n)}\Big] - (1/k!)\cdot c^{-\alpha k}\cdot\psi_{c,k}(\boldsymbol{x}_n)\right| > \epsilon \quad \forall n \geq 1 \tag{3.73}$$

where $\mathbf{W}^{\eta} \triangleq (\boldsymbol{W}^{>\delta}_1(\eta), \cdots, \boldsymbol{W}^{>\delta}_k(\eta))$, $\boldsymbol{\tau}^{\eta} \triangleq (\tau^{>\delta}_1(\eta), \cdots, \tau^{>\delta}_k(\eta))$. Since A is compact, by picking a sub-sequence if needed we can assume w.l.o.g. that $\boldsymbol{x}_n \to \boldsymbol{x}^*$ for some $\boldsymbol{x}^* \in A$. Now, observe that

$$\begin{aligned}
&\lim_{n\to\infty}\lambda^{-k}(\eta_n)\mathbf{E}\Big[\Psi\big(\boldsymbol{x}_n, \eta_n\mathbf{W}^{\eta_n}, \eta_n\boldsymbol{\tau}^{\eta_n}\big)\mathbb{I}_{E^{\delta}_{c,k}(\eta_n)}\Big] \\
&= \Big[\lim_{n\to\infty}\lambda^{-k}(\eta_n)\mathbf{P}\Big(E^{\delta}_{c,k}(\eta_n)\Big)\Big]\cdot\lim_{n\to\infty}\mathbf{E}\Big[\Psi\big(\boldsymbol{x}_n, \eta_n\mathbf{W}^{\eta_n}, \eta_n\boldsymbol{\tau}^{\eta_n}\big)\Big|E^{\delta}_{c,k}(\eta_n)\Big] \\
&= (1/k!)\cdot c^{-\alpha k}\cdot\psi_{c,k}(\boldsymbol{x}^*) \qquad \text{by Lemma 3.2, } \boldsymbol{x}_n \to \boldsymbol{x}^*\text{, and continuous mapping theorem.}
\end{aligned}$$

However, by Bounded Convergence theorem, we see that $\psi_{c,k}$ is also continuous, and hence $\psi_{c,k}(\boldsymbol{x}_n) \to \phi_{c,k}(\boldsymbol{x}^*)$. This leads to a contradiction with (3.73) and allows us to conclude the proof. □

We are now ready to prove Proposition 3.13.

Proof of Proposition 3.13. Fix some $b, r > 0$, $k \in \mathbb{N}$, and $g \in \mathcal{C}\big(\mathbb{D}\setminus\mathbb{D}^{(k-1)|b}_A(r)\big)$; i.e. $g : \mathbb{D} \to [0,\infty)$ is non-negative, continuous, and bounded, whose support $B \triangleq \text{supp}(g)$ bounded away from $\mathbb{D}^{(k-1)|b}_A(r)$. By Lemma 3.4, we can fix some $\bar{\epsilon} \in (0, r)$ and $\bar{\delta} > 0$ such that

- for any $\boldsymbol{x} \in A$ and $b > 0$,
$$h^{(k)|b}\big(\boldsymbol{x}, (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k), \boldsymbol{t}\big) \in B^{\bar{\epsilon}} \Longrightarrow \|\boldsymbol{w}_j\| > \bar{\delta} \ \ \forall j \in [k]; \tag{3.74}$$
- $\boldsymbol{d}_{J_1}\big(B^{\bar{\epsilon}}, \mathbb{D}^{(k-1)|b}_A(r)\big) > \bar{\epsilon}$.

Fix some $\delta \in (0, \bar{\delta}\wedge\frac{b}{2})$, and observe that for any $\eta > 0$ and $\boldsymbol{x} \in A$,

$$\begin{aligned}
&g\Big(\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x})\Big) \\
&= \underbrace{g\Big(\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x})\Big)\mathbb{I}\Big\{\tau^{>\delta}_{k+1}(\eta) \leq \lfloor 1/\eta\rfloor\Big\}}_{\triangleq I_1(\eta,\boldsymbol{x})} + \underbrace{g\Big(\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x})\Big)\mathbb{I}\Big\{\tau^{>\delta}_{k}(\eta) > \lfloor 1/\eta\rfloor\Big\}}_{\triangleq I_2(\eta,\boldsymbol{x})} \\
&\quad + \underbrace{g\Big(\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x})\Big)\mathbb{I}\Big\{\tau^{>\delta}_{k}(\eta) \leq \lfloor 1/\eta\rfloor < \tau^{>\delta}_{k+1}(\eta);\ \eta\big\|\boldsymbol{W}^{>\delta}_j(\eta)\big\| \leq \bar{\delta} \text{ for some } j \in [k]\Big\}}_{\triangleq I_3(\eta,\boldsymbol{x})} \\
&\quad + \underbrace{g\Big(\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x})\Big)\mathbb{I}\Big(E^{\delta}_{\bar{\delta},k}(\eta)\Big)}_{\triangleq I_4(\eta,\boldsymbol{x})}.
\end{aligned}$$

For $I_1(\eta,\boldsymbol{x})$, it follows from (3.6) that $\sup_{\boldsymbol{x}\in\mathbb{R}^m}\mathbf{E}[I_1(\eta,\boldsymbol{x})] \leq \|g\|\cdot\Big[\frac{1}{\eta}\cdot H(\delta/\eta)\Big]^{k+1}$. Therefore, $\lim_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in A}\mathbf{E}[I_1(\eta,\boldsymbol{x})]\Big/\big(\eta^{-1}H(\eta^{-1})\big)^k \leq \frac{\|g\|}{\delta^{\alpha(k+1)}}\cdot\lim_{n\to\infty}\frac{H(1/\eta)}{\eta} = 0$ due to $H(x) \in \mathcal{RV}_{-\alpha}(x)$ and $\alpha > 1$.

Next, for term $I_2(\eta,\boldsymbol{x})$, it has been shown in the proof of (3.63) for Proposition 3.12 that, for all $\delta \in (0, \bar{\delta}\wedge\frac{b}{2})$ and $\boldsymbol{x} \in A$, it holds on event $\{\tau^{>\delta}_k(\eta) > \lfloor 1/\eta\rfloor\}$ that $\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x}) \notin B^{\bar{\epsilon}}$, and hence $I_2(\eta,\boldsymbol{x}) = 0$.

For the term $I_3(\eta,\boldsymbol{x})$, on event $\{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta)\}$ the process $\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x})$ admits the expression in (3.56). In particular, since there is some $i \in [k]$ such that $\eta \left\| \boldsymbol{W}_i^{>\delta}(\eta) \right\| \leq \bar{\delta}$, by (3.74) we must have $\hat{\boldsymbol{X}}^{\eta|b;(k)}(\boldsymbol{x}) \notin B$, and hence $I_3(\eta,\boldsymbol{x}) = 0$.

Lastly, for the term $I_4(\eta,\boldsymbol{x})$, on event $E^{\delta}_{\bar{\delta},k}(\eta)$ the process $\hat{\boldsymbol{X}}^{\eta|b;(k)}(\boldsymbol{x})$ would again admit the expression in (3.56). As a result, for any $\eta > 0$ and $\boldsymbol{x} \in A$, we have

$$\mathbf{E}[I_4(\eta,\boldsymbol{x})] = \mathbf{E}\Big[\Psi\big(\boldsymbol{x}, \eta\mathbf{W}^\eta, \eta\boldsymbol{\tau}^\eta\big)\mathbb{I}_{E^{\delta}_{\bar{\delta},k}(\eta)}\Big],$$

where $\mathbf{W}^\eta \triangleq (\boldsymbol{W}_1^{>\delta}(\eta), \cdots, \boldsymbol{W}_k^{>\delta}(\eta))$, $\boldsymbol{\tau}^\eta \triangleq (\tau_1^{>\delta}(\eta), \cdots, \tau_k^{>\delta}(\eta))$, and $\Psi(\boldsymbol{x},\mathbf{W},\boldsymbol{t}) \triangleq g\big(h^{(k)|b}(\boldsymbol{x},\mathbf{W},\boldsymbol{t})\big)$. Besides, let $\psi(\boldsymbol{x}) \triangleq \mathbf{E}\Big[\Psi\Big(\boldsymbol{x}, \big(\boldsymbol{W}_1^*(c), \cdots, \boldsymbol{W}_k^*(c)\big), \big(U_{(1;k)}, \cdots, U_{(k;k)}\big)\Big)\Big]$. First, the continuity of mapping Ψ on $\mathbb{R}^m \times \mathbb{R}^{d\times k} \times (0,1)^{k\uparrow}$ follows directly from the continuity of g and $h^{(k)|b}$ (see Lemma C.3). Besides, $\|\Psi\| \leq \|g\| < \infty$, so $\Psi(\cdot)$ is also bounded. By Bounded Convergence Theorem, one can see that $\psi(\cdot)$ is also continuous. Also, $\|\psi\| \leq \|\Psi\| \leq \|g\| < \infty$. By Lemma 3.14,

$$\lim_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in A}\left|\lambda^{-k}(\eta)\mathbf{E}\Big[\Psi\big(\boldsymbol{x}, \eta\mathbf{W}^\eta, \eta\boldsymbol{\tau}^\eta\big)\mathbb{I}_{E^{\delta}_{\bar{\delta},k}(\eta)}\Big] - (1/k!)\cdot\bar{\delta}^{-\alpha k}\cdot\psi(\boldsymbol{x})\right| = 0.$$

Meanwhile, due to the continuity of $\psi(\cdot)$, for any $\boldsymbol{x}_n,\ \boldsymbol{x}^* \in A$ with $\lim_{n\to\infty}\boldsymbol{x}_n = \boldsymbol{x}^*$, we have $\lim_{n\to\infty}\psi(\boldsymbol{x}_n) = \psi(\boldsymbol{x}^*)$. To conclude the proof, we only need to show that

$$\frac{(1/\bar{\delta}^{\alpha k})\psi(\boldsymbol{x}^*)}{k!} = \mathbf{C}^{(k)|b}(g;\boldsymbol{x}^*). \tag{3.75}$$

To do so, recall the law of $\boldsymbol{W}^*(c)$ in (3.20). By definition of $\psi(\cdot)$,

$$\begin{aligned}\psi(\boldsymbol{x}^*) = \int g\Big(h^{(k)|b}\big(\boldsymbol{x}^*, (w_1\boldsymbol{\theta}_1,\cdots,w_k\boldsymbol{\theta}_k), (t_1,\cdots,t_k)\big)\Big)\mathbb{I}\Big\{w_j > \bar{\delta}\ \forall j\in[k]\Big\}& \\ \mathbf{P}\Big(U_{(1;k)}\in dt_1,\cdots,U_{(k;k)}\in dt_k\Big) \times \Bigg(\bigtimes_{j=1}^k\Big(\bar{\delta}^\alpha\cdot\nu_\alpha(dw_j)\times\mathbf{S}(d\boldsymbol{\theta}_j)\Big)\Bigg)&.\end{aligned}$$

By (3.74), we have

$$\begin{aligned}& g\Big(h^{(k)|b}\big(\boldsymbol{x}^*, (w_1\boldsymbol{\theta}_1,\cdots,w_k\boldsymbol{\theta}_k), (t_1,\cdots,t_k)\big)\Big) \\ &= g\Big(h^{(k)|b}\big(\boldsymbol{x}^*, (w_1\boldsymbol{\theta}_1,\cdots,w_k\boldsymbol{\theta}_k), (t_1,\cdots,t_k)\big)\Big)\mathbb{I}\Big\{w_j > \bar{\delta}\ \forall j\in[k]\Big\}.\end{aligned}$$

Besides, $\mathbf{P}\Big(U_{(1;k)}\in dt_1,\cdots,U_{(k;k)}\in dt_k\Big) = k!\cdot\mathbb{I}\{0<t_1<t_2<\cdots<t_k<1\}\mathcal{L}_1^{k\uparrow}(dt_1,\cdots,dt_k)$ where $\mathcal{L}_1^{k\uparrow}$ is the Lebesgue measure restricted on $(0,1)^{k\uparrow}$. As a result,

$$\begin{aligned}&\psi(\boldsymbol{x}^*) \\ &= k!\cdot\bar{\delta}^{\alpha k}\int g\Big(h^{(k)|b}\big(\boldsymbol{x}^*, (w_1\boldsymbol{\theta}_1,\cdots,w_k\boldsymbol{\theta}_k), \boldsymbol{t}\big)\Big)\Bigg(\bigtimes_{j=1}^k\Big(\nu_\alpha(dw_j)\times\mathbf{S}(d\boldsymbol{\theta}_j)\Big)\Bigg)\times\mathcal{L}_1^{k\uparrow}(d\boldsymbol{t}) \\ &= k!\cdot\bar{\delta}^{\alpha k}\cdot\mathbf{C}^{(k)|b}\big(g;\boldsymbol{x}^*\big)\end{aligned}$$

by the definition of $\mathbf{C}^{(k)|b}$ in (2.15), thus verifying (3.75). □

4 Metastability Analysis

In this section, we collect the proofs for Section 2.3. Specifically, Section 4.1 develops the general framework for first exit analysis of Markov processes by establishing Theorem 2.11. Section 4.2 then applies the framework in the context of heavy-tailed stochastic difference equations and proves Theorem 2.8.

4.1 Proof of Theorem 2.11

Our proof of Theorem 2.11 hinges on the following proposition.

Proposition 4.1. *Suppose that Condition 1 holds.*

(i) If $C(\cdot)$ is a probability measure supported on I^c (i.e., $C(I^c) = 1$), then for each measurable set $B \subseteq \mathbb{S}$ and $t \geq 0$, there exists $\delta_{t,B}(\epsilon)$ such that

$$\begin{aligned} C(B^\circ) \cdot e^{-t} - \delta_{t,B}(\epsilon) &\leq \liminf_{\eta \downarrow 0} \inf_{x \in A(\epsilon)} \mathbf{P}\big(\gamma(\eta)\tau^\eta_{I(\epsilon)^c}(x) > t;\ V^\eta_{\tau_\epsilon}(x) \in B\big) \\ &\leq \limsup_{\eta \downarrow 0} \sup_{x \in A(\epsilon)} \mathbf{P}\big(\gamma(\eta)\tau^\eta_{I(\epsilon)^c}(x) > t;\ V^\eta_{\tau_\epsilon}(x) \in B\big) \leq C(B^-) \cdot e^{-t} + \delta_{t,B}(\epsilon) \end{aligned}$$

for all sufficiently small $\epsilon > 0$, where $\delta_{t,B}(\epsilon) \to 0$ as $\epsilon \to 0$.

(ii) If $C(I^c) = 0$ (i.e., $C(\cdot)$ is trivially zero), then for each $t > 0$, there exists $\delta_t(\epsilon)$ such that

$$\limsup_{\eta \downarrow 0} \sup_{x \in A(\epsilon)} \mathbf{P}\big(\gamma(\eta)\tau^\eta_{I(\epsilon)^c}(x) \leq t\big) \leq \delta_t(\epsilon)$$

for all $\epsilon > 0$ sufficiently small, where $\delta_t(\epsilon) \to 0$ as $\epsilon \to 0$.

Proof. Fix some measurable $B \subseteq \mathbb{S}$ and $t \geq 0$. Henceforth in the proof, given any choice of $0 < r < R$, we only consider $\epsilon \in (0, \epsilon_B)$ and T sufficiently large such that Condition 1 holds with T replaced with $\frac{1-r}{2}T$, $\frac{2-r}{2}T$, rT, and RT. Let

$$\rho^\eta_i(x) \triangleq \inf\Big\{ j \geq \rho^\eta_{i-1}(x) + \lfloor rT/\eta \rfloor : V^\eta_j(x) \in A(\epsilon) \Big\}$$

where $\rho^\eta_0(x) = 0$. One can interpret these as the i^{th} asymptotic regeneration times after cooling period rT/η. We start with the following two observations: For any $0 < r < R$,

$$\begin{aligned} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \in \big(RT/\eta,\ \rho^\eta_1(y)\big]\Big) &\leq \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \wedge \rho^\eta_1(y) > RT/\eta\Big) \\ &\leq \mathbf{P}\Big(V^\eta_j(y) \in I(\epsilon) \setminus A(\epsilon) \quad \forall j \in \big[\lfloor rT/\eta \rfloor,\ RT/\eta\big]\Big) \\ &\leq \sup_{z \in I(\epsilon)\setminus A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{(I(\epsilon)\setminus A(\epsilon))^c}(z) > \frac{R-r}{2} T/\eta\Big) \\ &= \gamma(\eta)T/\eta \cdot o(1), \end{aligned} \tag{4.1}$$

where the last equality is from (2.32) of Condition 1, and

$$\begin{aligned} &\sup_{y \in A(\epsilon)} \mathbf{P}\Big(V^\eta_{\tau_\epsilon}(y) \in B;\ \tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y)\Big) \\ &\leq \sup_{y \in A(\epsilon)} \mathbf{P}\Big(V^\eta_{\tau_\epsilon}(y) \in B;\ \tau^\eta_{I(\epsilon)^c}(y) \leq RT/\eta\Big) + \sup_{y \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \in \big(RT/\eta,\ \rho^\eta_1(y)\big]\Big) \\ &\leq \sup_{y \in A(\epsilon)} \mathbf{P}\Big(V^\eta_{\tau_\epsilon}(y) \in B;\ \tau^\eta_{I(\epsilon)^c}(y) \leq RT/\eta\Big) + \gamma(\eta)T/\eta \cdot o(1) \\ &\leq \big(C(B^-) + \delta_B(\epsilon, RT) + o(1)\big) \cdot \gamma(\eta)RT/\eta, \end{aligned} \tag{4.2}$$

where the second inequaility is from (4.1) and the last equality is from (2.31) of Condition 1.

Proof of Case (i)**.**

We work with different choices of R and r for the lower and upper bounds. For the lower bound, we work with $R > r > 1$ and set $K = \left\lceil \frac{t/\gamma(\eta)}{T/\eta} \right\rceil$. Note that for $\eta \in \big(0, (r-1)T\big)$, we have $\lfloor rT/\eta \rfloor \geq T/\eta$

and hence $\rho^\eta_K(x) \geq K\lfloor rT/\eta \rfloor \geq t/\gamma(\eta)$. Note also that from the Markov property conditioning on $\mathcal{F}_{\rho^\eta_j(x)}$,

$$
\begin{aligned}
&\inf_{x\in A(\epsilon)} \mathbf{P}\big(\gamma(\eta)\tau^\eta_{I(\epsilon)^c}(x) > t;\ V^\eta_{\tau_\epsilon}(x) \in B\big) \\
&\geq \inf_{x\in A(\epsilon)} \mathbf{P}(\tau^\eta_{I(\epsilon)^c}(x) > \rho^\eta_K(x);\ V^\eta_{\tau_\epsilon}(x) \in B) = \inf_{x\in A(\epsilon)} \sum_{j=K}^\infty \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) \in \big(\rho^\eta_j(x),\ \rho^\eta_{j+1}(x)\big];\ V^\eta_{\tau_\epsilon}(x) \in B\Big) \\
&\geq \inf_{x\in A(\epsilon)} \sum_{j=K}^\infty \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) \in \big(\rho^\eta_j(x),\ \rho^\eta_j(x) + T/\eta\big];\ V^\eta_{\tau_\epsilon}(x) \in B\Big) \\
&\geq \inf_{x\in A(\epsilon)} \sum_{j=K}^\infty \inf_{y\in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq T/\eta;\ V^\eta_{\tau_\epsilon}(y) \in B\Big) \cdot \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) > \rho^\eta_j(x)\Big). \\
&\geq \inf_{y\in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq T/\eta;\ V^\eta_{\tau_\epsilon}(y) \in B\Big) \cdot \sum_{j=K}^\infty \inf_{x\in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) > \rho^\eta_j(x)\Big).
\end{aligned} \tag{4.3}
$$

From the Markov property conditioning on $\mathcal{F}_{\rho^\eta_j(x)}$, the second term can be bounded as follows:

$$
\begin{aligned}
&\sum_{j=K}^\infty \inf_{x\in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) > \rho^\eta_j(x)\Big) \\
&\geq \sum_{j=0}^\infty \bigg(\inf_{y\in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) > \rho^\eta_1(y)\Big)\bigg)^{K+j} = \sum_{j=0}^\infty \bigg(1 - \sup_{y\in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y)\Big)\bigg)^{K+j} \\
&= \frac{1}{\sup_{y\in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y)\Big)} \cdot \bigg(1 - \sup_{y\in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y)\Big)\bigg)^{\lceil \frac{t/\gamma(\eta)}{T/\eta} \rceil} \\
&\geq \frac{1}{\big(1 + \delta_{\mathbb{S}}(\epsilon, RT) + o(1)\big) \cdot \gamma(\eta)RT/\eta} \cdot \bigg(1 - \big(1 + \delta_{\mathbb{S}}(\epsilon, RT) + o(1)\big) \cdot \gamma(\eta)RT/\eta\bigg)^{\frac{t/\gamma(\eta)}{T/\eta} + 1}.
\end{aligned} \tag{4.4}
$$

where the last inequality is from (4.2) with $B = \mathbb{S}$. From (4.3), (4.4), and (2.30) of Condition 1, we have

$$
\begin{aligned}
&\liminf_{\eta\downarrow 0} \inf_{x\in A(\epsilon)} \mathbf{P}\big(\gamma(\eta)\tau^\eta_{I(\epsilon)^c}(x) > t;\ V^\eta_{\tau_\epsilon}(x) \in B\big) \\
&\geq \liminf_{\eta\downarrow 0} \frac{C(B^\circ) - \delta_B(\epsilon, T) + o(1)}{\big(1 + \delta_{\mathbb{S}}(\epsilon, RT) + o(1)\big) \cdot R} \cdot \bigg(1 - \big(1 + \delta_{\mathbb{S}}(\epsilon, RT) + o(1)\big) \cdot \gamma(\eta)RT/\eta\bigg)^{\frac{R\cdot t}{\gamma(\eta)RT/\eta} + 1}. \\
&\geq \frac{C(B^\circ) - \delta_B(\epsilon, T)}{1 + \delta_{\mathbb{S}}(\epsilon, RT)} \cdot \exp\Big(-\big(1 + \delta_{\mathbb{S}}(\epsilon, RT)\big) \cdot R \cdot t\Big).
\end{aligned}
$$

By taking limit $T \to \infty$ and then considering an R arbitrarily close to 1, it is straightforward to check that the desired lower bound holds.

Moving on to the upper bound, we set $R = 1$ and fix an arbitrary $r \in (0, 1)$. Set $k = \Big\lfloor \frac{t/\gamma(\eta)}{T/\eta} \Big\rfloor$ and note that

$$
\begin{aligned}
\sup_{x\in A(\epsilon)} \mathbf{P}\big(\gamma(\eta)\tau^\eta_{I(\epsilon)^c}(x) > t;\ V^\eta_{\tau_\epsilon}(x) \in B\big) &= \sup_{x\in A(\epsilon)} \mathbf{P}\big(\tau^\eta_{I(\epsilon)^c}(x) > t/\gamma(\eta);\ V^\eta_{\tau_\epsilon}(x) \in B\big) \\
&= \underbrace{\sup_{x\in A(\epsilon)} \mathbf{P}\big(\tau^\eta_{I(\epsilon)^c}(x) > t/\gamma(\eta) \geq \rho^\eta_k(x);\ V^\eta_{\tau_\epsilon}(x) \in B\big)}_{\text{(I)}}
\end{aligned}
$$

$$+\underbrace{\sup_{x\in A(\epsilon)}\mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) > t/\gamma(\eta);\ \rho^\eta_k(x) > t/\gamma(\eta);\ V^\eta_{\tau_\epsilon}(x)\in B\Big)}_{\text{(II)}}$$

We first show that (II) vanishes as $\eta \to 0$. Our proof hinges on the following claim:

$$\big\{\tau^\eta_{I(\epsilon)^c}(x) > t/\gamma(\eta);\ \rho^\eta_k(x) > t/\gamma(\eta)\big\}\ \subseteq\ \bigcup_{j=1}^k \big\{\tau^\eta_{I(\epsilon)^c}(x)\wedge\rho^\eta_j(x) - \rho^\eta_{j-1}(x) \geq T/\eta\big\}$$

Proof of the claim: Suppose that $\tau^\eta_{I(\epsilon)^c}(x) > t/\gamma(\eta)$ and $\rho^\eta_k(x) > t/\gamma(\eta)$. Let $k^* \triangleq \max\{j\geq 1 : \rho^\eta_j(x) \leq t/\gamma(\eta)\}$. Note that $k^* < k$. We consider two cases separately: (i) $\rho^\eta_{k^*}(x)/k^* > (t/\gamma(\eta) - T/\eta)/k^*$ and (ii) $\rho^\eta_{k^*}(x) \leq t/\gamma(\eta) - T/\eta$. In case of (i), since $\rho^\eta_{k^*}(x)/k^*$ is the average of $\{\rho^\eta_j(x) - \rho^\eta_{j-1}(x) : j = 1,\ldots,k^*\}$, there exists $j^* \leq k^*$ such that

$$\rho^\eta_{j^*}(x) - \rho^\eta_{j^*-1}(x) > \frac{t/\gamma(\eta) - T/\eta}{k^*} \geq \frac{kT/\eta - T/\eta}{k-1} = T/\eta$$

Note that since $\rho^\eta_{j^*}(x) \leq \rho^\eta_{k^*}(x) \leq t/\gamma(\eta) \leq \tau^\eta_{I(\epsilon)^c}(x)$, this proves the claim for case (i). For case (ii), note that

$$\rho^\eta_{k^*+1}(x)\wedge\tau^\eta_{I(\epsilon)^c}(x) - \rho^\eta_{k^*}(x) \geq t/\gamma(\eta) - (t/\gamma(\eta) - T/\eta) = T/\eta,$$

which proves the claim.

Now, with the claim in hand, we have that

$$\begin{aligned}
\text{(II)} &\leq \sum_{j=1}^k \sup_{x\in A(\epsilon)}\mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x)\wedge\rho^\eta_j(x) - \rho^\eta_{j-1}(x) \geq T/\eta\Big)\\
&= \sum_{j=1}^k \sup_{x\in A(\epsilon)}\mathbf{E}\Big[\mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x)\wedge\rho^\eta_j(x) - \rho^\eta_{j-1}(x) \geq T/\eta\Big|\mathcal{F}_{\rho^\eta_{j-1}(x)}\Big)\Big]\\
&\leq \sum_{j=1}^k \sup_{y\in A(\epsilon)}\mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y)\wedge\rho^\eta_1(y) \geq T/\eta\Big)\\
&\leq \frac{t}{\gamma(\eta)T/\eta}\cdot\gamma(\eta)T/\eta\cdot o(1) = o(1)
\end{aligned}$$

for sufficiently large T's, where the last inequality is from the definition of k and (4.1). We are now left with bounding (I) from above.

$$\begin{aligned}
\text{(I)} &= \sup_{x\in A(\epsilon)}\mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) > t/\gamma(\eta) \geq \rho^\eta_K(x);\ V^\eta_{\tau_\epsilon}(x)\in B\Big) \leq \sup_{x\in A(\epsilon)}\mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) > \rho^\eta_K(x);\ V^\eta_{\tau_\epsilon}(x)\in B\Big)\\
&= \sum_{j=k}^\infty \sup_{x\in A(\epsilon)}\mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) \in \big(\rho^\eta_j(x),\ \rho^\eta_{j+1}(x)\big];\ V^\eta_{\tau_\epsilon}(x)\in B\Big)\\
&= \sum_{j=k}^\infty \sup_{x\in A(\epsilon)}\mathbf{E}\Big[\mathbf{E}\Big[\mathbb{I}\big\{V^\eta_{\tau_\epsilon}(x)\in B\big\}\cdot\mathbb{I}\big\{\tau^\eta_{I(\epsilon)^c}(x) \leq \rho^\eta_{j+1}(x)\big\}\Big|\mathcal{F}_{\rho^\eta_j(x)}\Big]\cdot\mathbb{I}\big\{\tau^\eta_{I(\epsilon)^c}(x) > \rho^\eta_j(x)\big\}\Big]\\
&\leq \sum_{j=k}^\infty \sup_{x\in A(\epsilon)}\mathbf{E}\Big[\sup_{y\in A(\epsilon)}\mathbf{P}\Big(V^\eta_{\tau_\epsilon}(y)\in B;\ \tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y)\Big)\cdot\mathbb{I}\big\{\tau^\eta_{I(\epsilon)^c}(x) > \rho^\eta_j(x)\big\}\Big]\\
&= \sup_{y\in A(\epsilon)}\mathbf{P}\Big(V^\eta_{\tau_\epsilon}(y)\in B;\ \tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y)\Big)\cdot\sum_{j=k}^\infty \sup_{x\in A(\epsilon)}\mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) > \rho^\eta_j(x)\Big)
\end{aligned}$$

The first term can be bounded via (4.2) with $R = 1$:

$$\sup_{y \in A(\epsilon)} \mathbf{P}\Big(V^\eta_{\tau_\epsilon}(y) \in B;\ \tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y) \Big)$$
$$\leq \big(C(B^-) + \delta_B(\epsilon, T) + o(1) \big) \cdot \gamma(\eta)T/\eta + \frac{1-r}{2} \cdot \gamma(\eta)T/\eta \cdot o(1)$$

whereas the second term is bounded via (2.30) of Condition 1 as follows:

$$\sum_{j=k}^{\infty} \sup_{x \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) > \rho^\eta_j(x) \Big)$$
$$\leq \sum_{j=0}^{\infty} \bigg(\sup_{y \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) > \lfloor rT/\eta \rfloor \Big) \bigg)^{k+j} = \sum_{j=0}^{\infty} \bigg(1 - \inf_{y \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq rT/\eta \Big) \bigg)^{k+j}$$
$$\leq \frac{1}{\inf_{y \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq rT/\eta \Big)} \cdot \bigg(1 - \inf_{y \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq rT/\eta \Big) \bigg)^{\frac{t/\gamma(\eta)}{T/\eta} - 1}$$
$$= \frac{1}{r \cdot \big(1 - \delta_B(\epsilon, rT) + o(1)\big) \cdot \gamma(\eta)T/\eta} \cdot \Big(1 - r \cdot \big(1 - \delta_B(\epsilon, rT) + o(1)\big) \cdot \gamma(\eta)T/\eta \Big)^{\frac{t}{\gamma(\eta)T/\eta} - 1}$$

Therefore,

$$\limsup_{\eta \downarrow 0} \sup_{x \in A(\epsilon)} \mathbf{P}\Big(\gamma(\eta)\tau^\eta_{I(\epsilon)^c}(x) > t;\ V^\eta_{\tau_\epsilon}(x) \in B \Big) \leq \frac{C(B^-) + \delta_B(\epsilon, T)}{r \cdot (1 - \delta_B(\epsilon, rT))} \cdot \exp\Big(-r \cdot \big(1 - \delta_B(\epsilon, rT)\big) \cdot t \Big).$$

Again, taking $T \to \infty$ and considering r arbitrarily close to 1, we can check that the desired upper bound holds.

Proof of Case (ii).

We work with $R = 1$ and set $K = \Big\lceil \frac{t/\gamma(\eta)}{T/\eta} \Big\rceil$. Again, for $\eta \in \big(0, (r-1)T\big)$, we have $\lfloor rT/\eta \rfloor \geq T/\eta$ and hence $\rho^\eta_K(x) \geq K \lfloor rT/\eta \rfloor \geq t/\gamma(\eta)$. By the Markov property conditioning on $\mathcal{F}_{\rho^\eta_j(x)}$,

$$\sup_{x \in A(\epsilon)} \mathbf{P}\Big(\gamma(\eta)\tau^\eta_{I(\epsilon)^c}(x) \leq t \Big)$$
$$\leq \sup_{x \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) \leq \rho^\eta_K(x) \Big) = \sup_{x \in A(\epsilon)} \sum_{j=1}^{K} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(x) \in \big(\rho^\eta_{j-1}(x), \rho^\eta_j(x) \big] \Big)$$
$$\leq \sum_{j=1}^{K} \sup_{y \in A(\epsilon)} \bigg(1 - \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y) \Big) \bigg)^{j-1} \cdot \sup_{y \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y) \Big)$$
$$\leq K \cdot \sup_{y \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_{I(\epsilon)^c}(y) \leq \rho^\eta_1(y) \Big) \leq K \cdot \big(\delta_{I^c}(\epsilon, T) + o(1) \big) \cdot \gamma(\eta)T/\eta$$

by (4.2) (with $B = I^c$) and the running assumption of Case (ii) that $C(\cdot) \equiv 0$

$$\leq \frac{2t/\gamma(\eta)}{T/\eta} \cdot \big(\delta_{I^c}(\epsilon, T) + o(1) \big) \cdot \gamma(\eta)T/\eta \qquad \text{for all } \eta \text{ small enough under } K = \lceil \frac{t/\gamma(\eta)}{T/\eta} \rceil$$
$$= 2t \cdot \big(\delta_{I^c}(\epsilon, T) + o(1) \big).$$

Lastly, by Condition 1 (specifically, $\lim_{\epsilon \downarrow 0} \lim_{T \uparrow \infty} \delta_{I^c}(\epsilon, T) = 0$ in Definition 2.10), we verify the upper bounds in Case (ii) and conclude the proof. $\square$

Now, we are ready to prove Theorem 2.11.

Proof of Theorem 2.11. We focus on the proof of Case (i) since the proof of Case (ii) is almost identical, with the only key difference being that we apply part (ii) of Proposition 4.1 instead of part (i).

We first claim that for any $\epsilon, \epsilon' > 0$, $t \geq 0$, and measurable $B \subseteq \mathbb{S}$,

$$\begin{aligned} C(B^\circ) \cdot e^{-t} - \delta_{t,B}(\epsilon) &\leq \liminf_{\eta \downarrow 0} \inf_{x \in I(\epsilon')} \mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_{I(\epsilon)^c}(x) > t,\, V^\eta_{\tau_\epsilon}(x) \in B\Big) \\ &\leq \limsup_{\eta \downarrow 0} \sup_{x \in I(\epsilon')} \mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_{I(\epsilon)^c}(x) > t,\, V^\eta_{\tau_\epsilon}(x) \in B\Big) \leq C(B^-) \cdot e^{-t} + \delta_{t,B}(\epsilon) \end{aligned} \tag{4.5}$$

where $\delta_{t,B}(\epsilon)$ is characterized in part (i) of Proposition 4.1 such that $\delta_{t,B}(\epsilon) \to 0$ as $\epsilon \to 0$. Now, note that for any measurable $B \subseteq I^c$,

$$\begin{aligned} &\mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_{I^c}(x) > t,\, V^\eta_\tau(x) \in B\Big) \\ &= \underbrace{\mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_{I^c}(x) > t,\, V^\eta_\tau(x) \in B,\, V^\eta_{\tau_\epsilon}(x) \in I\Big)}_{\text{(I)}} + \underbrace{\mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_{I^c}(x) > t,\, V^\eta_\tau(x) \in B,\, V^\eta_{\tau_\epsilon}(x) \notin I\Big)}_{\text{(II)}} \end{aligned}$$

and since

$$\text{(I)} \leq \mathbf{P}\Big(V^\eta_{\tau_\epsilon}(x) \in I\Big) \qquad \text{and} \qquad \text{(II)} = \mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_\epsilon(x) > t,\, V^\eta_{\tau_\epsilon}(x) \in B \setminus I\Big),$$

we have that

$$\begin{aligned} \liminf_{\eta \downarrow 0} \inf_{x \in I(\epsilon')} \mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_{I^c}(x) > t,\, V^\eta_\tau(x) \in B\Big) &\geq \liminf_{\eta \downarrow 0} \inf_{x \in I(\epsilon')} \mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_\epsilon(x) > t,\, V^\eta_{\tau_\epsilon}(x) \in B \setminus I\Big) \\ &\geq C\big((B \setminus I)^\circ\big) \cdot e^{-t} - \delta_{t,B\setminus I}(\epsilon) \\ &= C(B^\circ) \cdot e^{-t} - \delta_{t,B\setminus I}(\epsilon) \end{aligned}$$

due to $B \subseteq I^c$, and

$$\begin{aligned} &\limsup_{\eta \downarrow 0} \sup_{x \in I(\epsilon')} \mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_{I^c}(x) > t,\, V^\eta_\tau(x) \in B\Big) \\ &\leq \limsup_{\eta \downarrow 0} \sup_{x \in I(\epsilon')} \mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_\epsilon(x) > t,\, V^\eta_{\tau_\epsilon}(x) \in B \setminus I\Big) + \limsup_{\eta \downarrow 0} \sup_{x \in I(\epsilon')} \mathbf{P}\Big(V^\eta_{\tau_\epsilon}(x) \in I\Big) \\ &\leq C\big((B \setminus I)^-\big) \cdot e^{-t} + \delta_{t,B\setminus I}(\epsilon) + C(I^-) + \delta_{0,I}(\epsilon) \\ &= C(B^-) \cdot e^{-t} + \delta_{t,B\setminus I}(\epsilon) + \delta_{0,I}(\epsilon). \end{aligned}$$

Taking $\epsilon \to 0$, we arrive at the desired lower and upper bounds of the theorem. Now we are left with the proof of the claim (4.5) is true. Note that for any $x \in I$,

$$\begin{aligned} &\mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_\epsilon(x) > t,\, V^\eta_{\tau_\epsilon}(x) \in B\Big) \\ &= \mathbf{E}\Big[\mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_\epsilon(x) > t,\, V^\eta_{\tau_\epsilon}(x) \in B \Big| \mathcal{F}_{\tau^\eta_{A(\epsilon)}(x)}\Big) \cdot \Big(\mathbb{I}\big\{\tau^\eta_{A(\epsilon)}(x) \leq T/\eta\big\} + \mathbb{I}\big\{\tau^\eta_{A(\epsilon)}(x) > T/\eta\big\}\Big)\Big] \end{aligned} \tag{4.6}$$

Fix an arbitrary $s > 0$, and note that from the Markov property,

$$\begin{aligned} &\mathbf{P}\Big(\gamma(\eta) \cdot \tau^\eta_\epsilon(x) > t,\, V^\eta_{\tau_\epsilon}(x) \in B\Big) \\ &\leq \mathbf{E}\Big[\sup_{y \in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_\epsilon(y) > t/\gamma(\eta) - T/\eta,\, V^\eta_{\tau_\epsilon}(y) \in B\Big) \cdot \mathbb{I}\big\{\tau^\eta_{A(\epsilon)}(x) \leq T/\eta\big\}\Big] + \mathbf{P}\Big(\tau^\eta_{A(\epsilon)}(x) > T/\eta\Big) \end{aligned}$$

$$\leq \sup_{y\in A(\epsilon)} \mathbf{P}\Big(\gamma(\eta)\cdot\tau^\eta_\epsilon(y) > t-s,\, V^\eta_{\tau_\epsilon}(y)\in B\Big) + \mathbf{P}\Big(\tau^\eta_{A(\epsilon)}(x) > T/\eta\Big)$$

for sufficiently small η's; here, we applied $\gamma(\eta)/\eta \to 0$ as $\eta \downarrow 0$ in the last inequality. In light of part (i) of Proposition 4.1, by taking $T \to \infty$ we yield

$$\limsup_{\eta\downarrow 0}\sup_{x\in I(\epsilon')} \mathbf{P}\Big(\gamma(\eta)\cdot\tau^\eta_\epsilon(x) > t,\, V^\eta_{\tau_\epsilon}(x)\in B\Big) \leq C(B^-)\cdot e^{-(t-s)} + \delta_{t,B}(\epsilon)$$

Considering an arbitrarily small $s > 0$, we get the upper bound of the claim (4.5). For the lower bound, again from (4.6) and the Markov property,

$$\begin{aligned}
&\liminf_{\eta\downarrow 0}\inf_{x\in I(\epsilon')} \mathbf{P}\Big(\gamma(\eta)\cdot\tau^\eta_\epsilon(x) > t,\, V^\eta_{\tau_\epsilon}(x)\in B\Big)\\
&\geq \liminf_{\eta\downarrow 0}\inf_{x\in I(\epsilon')} \mathbf{E}\Big[\inf_{y\in A(\epsilon)} \mathbf{P}\Big(\tau^\eta_\epsilon(y) > t/\gamma(\eta),\, V^\eta_{\tau_\epsilon}(y)\in B\Big)\cdot \mathbb{I}\big\{\tau^\eta_{A(\epsilon)}(x)\leq T/\eta\big\}\Big]\\
&\geq \liminf_{\eta\downarrow 0}\inf_{y\in A(\epsilon)} \mathbf{P}\Big(\gamma(\eta)\cdot\tau^\eta_\epsilon(y) > t,\, V^\eta_{\tau_\epsilon}(y)\in B\Big)\cdot \inf_{x\in I(\epsilon')}\mathbf{P}\big(\tau^\eta_{A(\epsilon)}(x)\leq T/\eta\big)\\
&\geq C(B^\circ) - \delta_{t,B}(\epsilon),
\end{aligned}$$

which is the desired lower bound of the claim (4.5). This concludes the proof. □

4.2 Proof of Theorem 2.8

In this section, we apply the framework developed in Section 2.3.2 and prove Theorem 2.8. Throughout this section, we impose Assumptions 1, 2, and 4. Besides, we fix a few useful constants. Recall the definition of the discretized width metric $\mathcal{J}^I_b$ defined in (2.27). To prove Theorem 2.8, in this section we fix some $b > 0$ such that the conditions in Theorem 2.8 hold. This allows us to fix some $\breve{\epsilon} > 0$ small enough such that

$$\bar{B}_{\breve{\epsilon}}(\mathbf{0}) \subseteq I, \qquad \boldsymbol{a}(\boldsymbol{x})\boldsymbol{x} < 0\ \forall \boldsymbol{x}\in \bar{B}_{\breve{\epsilon}}(\mathbf{0})\setminus\{\mathbf{0}\}, \quad \inf\Big\{\|\boldsymbol{x}-\boldsymbol{y}\|:\ \boldsymbol{x}\in I^c,\ \boldsymbol{y}\in \mathcal{G}^{(\mathcal{J}^I_b-1)|b}(\breve{\epsilon})\Big\} > 0. \quad (4.7)$$

Here, $\bar{B}_r(\boldsymbol{x}) = \{\boldsymbol{x}:\ \|\boldsymbol{x}\|\leq r\}$ is the closed ball with radius r centered at $\boldsymbol{x}$. An direct implication of the first condition in (4.7) is the following positive invariance property under the gradient field $\boldsymbol{a}(\cdot)$: for any $r\in(0,\breve{\epsilon}]$,

$$\boldsymbol{y}_t(\boldsymbol{x}) \in \bar{B}_r(\mathbf{0}) \qquad \forall \boldsymbol{x}\in\bar{B}_r(\mathbf{0}). \tag{4.8}$$

Next, for any $\epsilon\in(0,\breve{\epsilon})$, let

$$\breve{I}(\epsilon) \triangleq \Big\{\boldsymbol{x}\in I:\ \big\|\boldsymbol{y}_{1/\epsilon}(\boldsymbol{x})\big\| < \breve{\epsilon}\Big\} \tag{4.9}$$

with the ODE $\boldsymbol{y}_t(x)$ defined in (2.21). By Gronwall's inequality, it is easy to see that $\breve{I}(\epsilon)$ is an open set. Meanwhile, by Assumption 4, given any $\boldsymbol{x}\in I$ we must have $\boldsymbol{x}\in\breve{I}(\epsilon)$ for all $\epsilon > 0$ small enough. As a result, the collection of open sets $\{\breve{I}(\epsilon):\ \epsilon\in(0,\breve{\epsilon})\}$ provides a covering for I:

$$\bigcup_{\epsilon\in(0,\breve{\epsilon})}\breve{I}(\epsilon) = I.$$

Next, recall that we use $I_\epsilon = \{\boldsymbol{y}\in\mathbb{R}^n:\ \|\boldsymbol{x}-\boldsymbol{y}\|<\epsilon \implies \boldsymbol{x}\in I\}$ to denote the ϵ-shrinkage of the set I. Given any $\epsilon > 0$, note that I_ϵ is an open set and, by definition, its closure I^-_ϵ is still bounded away from I^c, i.e., $\|\boldsymbol{x}-\boldsymbol{y}\|\geq\epsilon$ for all $\boldsymbol{x}\in I^-_\epsilon$, $\boldsymbol{y}\in I^c$. Then from the continuity of $\boldsymbol{a}(\cdot)$ (see

Assumption 2), the boundedness of set I and hence $I^-_\epsilon \subseteq I$, as well as property (4.8), we know that given any $\epsilon > 0$, the claim

$$\|\boldsymbol{y}_T(\boldsymbol{x})\| < \breve{\epsilon} \qquad \forall \boldsymbol{x} \in I^-_\epsilon$$

holds for all $T > 0$ large enough. This confirms that given $\epsilon > 0$, it holds for all $\epsilon' > 0$ small enough that

$$I^-_\epsilon \subseteq \breve{I}(\epsilon'). \tag{4.10}$$

As a direct consequence of the discussion above, we highlight another important property of the sets $\mathcal{G}^{(k)|b}(\epsilon)$ defined in (2.25). For any $k \in \mathbb{N}$, $b > 0$, and $\epsilon \geq 0$, let

$$\bar{\mathcal{G}}^{(k)|b}(\epsilon) \triangleq \Big\{\boldsymbol{y}_t(\boldsymbol{x}) : \ \boldsymbol{x} \in \mathcal{G}^{(k)|b}(\epsilon), \ t \geq 0\Big\}, \tag{4.11}$$

where $\boldsymbol{y}_\cdot(\boldsymbol{x})$ is the ODE defined in (2.21). First, due to (4.10) and the fact that $\mathcal{G}^{(\mathcal{J}^I_b - 1)|b}(\breve{\epsilon})$ is bounded away from I^c (see (4.7)), given any $\epsilon \in (0, \breve{\epsilon}]$, it holds for all $\epsilon' > 0$ small enough that $\mathcal{G}^{(\mathcal{J}^I_b - 1)|b}(\epsilon) \subseteq \breve{I}(\epsilon')$. Furthermore, we claim that $\bar{\mathcal{G}}^{(\mathcal{J}^I_b - 1)|b}(\breve{\epsilon})$ is also bounded away from I^c, i.e.,

$$\inf\Big\{ \|\boldsymbol{x} - \boldsymbol{z}\| : \ \boldsymbol{x} \in \bar{\mathcal{G}}^{(\mathcal{J}^I_b - 1)|b}(\breve{\epsilon}), \ \boldsymbol{z} \in I^c\Big\} > 0. \tag{4.12}$$

Again, this can be argued with a proof by contradiction. Suppose there exist sequences $\boldsymbol{x}'_n \in \bar{\mathcal{G}}^{(\mathcal{J}^I_b - 1)|b}(\breve{\epsilon})$ and $\boldsymbol{z}_n \notin I$ such that $\|\boldsymbol{x}'_n - \boldsymbol{z}_n\| \leq 1/n$. By definition of $\bar{\mathcal{G}}^{(\mathcal{J}^I_b - 1)|b}(\breve{\epsilon})$, there exist sequences $\boldsymbol{x}_n \in \mathcal{G}^{(\mathcal{J}^I_b - 1)|b}(\breve{\epsilon})$ and $t_n \geq 0$ such that $\boldsymbol{x}'_n = \boldsymbol{y}_{t_n}(\boldsymbol{x}_n)$ for all $n \geq 1$. Furthermore, recall that we have $\mathcal{G}^{(\mathcal{J}^I_b - 1)|b}(\breve{\epsilon}) \subseteq \breve{I}(\epsilon)$ for $\epsilon > 0$ small enough. On the other hand, by the definition of $\breve{I}(\epsilon)$ in (4.9) and the property (4.8), it holds for all $n \geq 1$ that $\boldsymbol{y}_t(\boldsymbol{x}_n) \in \bar{B}_{\breve{\epsilon}}(\boldsymbol{0})$ $\forall t \geq 1/\epsilon$. Since $\boldsymbol{z}_n \notin I$ and $\bar{B}_{\breve{\epsilon}}(\boldsymbol{0}) \subseteq I$ (see (4.7)), we must have $t_n < 1/\breve{\epsilon}$ for all n. Together with the boundedness of I, by picking a sub-sequence if necessary, we can w.l.o.g. assume that $\boldsymbol{x}_n \to \boldsymbol{x}^*$ for some $\boldsymbol{x}^* \in \big(\mathcal{G}^{(\mathcal{J}^I_b - 1)|b}\big)^- \subset I$ and $t_n \to t^*$ for some $t^* \in [0, 1/\breve{\epsilon}]$. Since $\boldsymbol{x}^* \in I$, by Assumption 4 we must have $\boldsymbol{y}_{t^*}(\boldsymbol{x}^*) \in I$. By the continuity of the flow (specifically, using Gronwall's inequality) and the fact that I is an open set, we have $\boldsymbol{z}_n = \boldsymbol{y}_{t_n}(\boldsymbol{x}_n) \in I$ for all n large enough. This contradicts our choice that $\boldsymbol{z}_n \notin I$ for all n, thus establishing (4.12). Now, by (4.7), (4.8), and (4.12), we can fix some $\bar{\epsilon} > 0$ small enough such that the following claims hold:

$$\bar{B}_{\bar{\epsilon}}(\boldsymbol{0}) \subseteq I_{\bar{\epsilon}}, \tag{4.13}$$

$$r \in (0, \bar{\epsilon}], \ \boldsymbol{x} \in \bar{B}_r(\boldsymbol{0}) \quad \Longrightarrow \quad \boldsymbol{y}_t(\boldsymbol{x}) \in \bar{B}_r(\boldsymbol{0}) \ \forall t \geq 0, \tag{4.14}$$

$$\inf\Big\{ \|\boldsymbol{x} - \boldsymbol{z}\| : \ \boldsymbol{x} \in \bar{\mathcal{G}}^{(\mathcal{J}^I_b - 1)|b}(2\bar{\epsilon}), \ \boldsymbol{z} \notin I_{\bar{\epsilon}}\Big\} > \bar{\epsilon}. \tag{4.15}$$

Moving on, let

$$\boldsymbol{t}_{\boldsymbol{x}}(\epsilon) \triangleq \inf\Big\{t \geq 0 : \ \boldsymbol{y}_t(\boldsymbol{x}) \in \bar{B}_\epsilon(\boldsymbol{0})\Big\}$$

be the hitting time of the closed ball $\bar{B}_\epsilon(\boldsymbol{0})$ for the ODE $\boldsymbol{y}_t(\boldsymbol{x})$, and let

$$\boldsymbol{t}(\epsilon) \triangleq \sup\Big\{\boldsymbol{t}_{\boldsymbol{x}}(\epsilon) : \ \boldsymbol{x} \in I^-_\epsilon\Big\} \tag{4.16}$$

be the upper bound for the hitting times $\boldsymbol{t}_{\boldsymbol{x}}(\epsilon)$ over $\boldsymbol{x} \in I^-_\epsilon$. Again, from the continuity of $\boldsymbol{a}(\cdot)$, the contraction of $\boldsymbol{y}_t(\boldsymbol{x})$ around the origin (see Assumption 4 and its implication (4.14)), and the boundedness of I and hence I^-_ϵ, we have $\boldsymbol{t}(\epsilon) < \infty$ for any $\epsilon > 0$. Besides, by definition of $\boldsymbol{t}(\cdot)$, we have

$$\boldsymbol{y}_t(\boldsymbol{x}) \in \bar{B}_\epsilon(\boldsymbol{0}) \qquad \forall \boldsymbol{x} \in I^-_\epsilon, \ t \geq \boldsymbol{t}(\epsilon). \tag{4.17}$$

Furthermore, by repeating the arguments for (4.12), one can show that (for all $\epsilon > 0$)

$$\inf\Big\{ \|\boldsymbol{y}_t(\boldsymbol{x}) - \boldsymbol{z}\| : \ \boldsymbol{x} \in I_\epsilon^-,\ t \geq 0,\ \boldsymbol{z} \notin I \Big\} > 0. \tag{4.18}$$

Specifically, for the constant $\bar{\epsilon} > 0$ fixed in (4.13)–(4.15), by (4.18) we can find some $\bar{c} \in (0,1)$ such that

$$\Big\{ \boldsymbol{y}_t(\boldsymbol{x}) : \ \boldsymbol{x} \in I_{\bar{\epsilon}}^-,\ t \geq 0 \Big\} \subseteq I_{\bar{c}\bar{\epsilon}}. \tag{4.19}$$

Recall that we use E^- and E° to denote the closure and interior of any Borel set E. In our analysis below, we make use of the following inequality in Lemma 4.2. We collect its proof in Section D, together with the proofs of other useful properties regarding measures $\breve{\mathbf{C}}^{(k)|b}$.

Lemma 4.2. *Let $\bar{t}, \bar{\delta} \in (0,\infty)$ be the constants characterized in part (b) of Lemma D.2. Given $\Delta \in (0, \bar{\epsilon})$, there exists $\epsilon_0 = \epsilon_0(\Delta) > 0$ such that for any $\epsilon \in (0, \epsilon_0]$, $T \geq \bar{t}$, and Borel measurable $B \subseteq (I_\epsilon)^c$,*

$$\begin{aligned}(T - \bar{t}) \cdot \Big(\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B_\Delta) - \breve{\boldsymbol{c}}(\epsilon_0) \Big) &\leq \inf_{\boldsymbol{x}:\ \|\boldsymbol{x}\| \leq \epsilon} \mathbf{C}^{(\mathcal{J}_b^I)|b}_{[0,T]}\bigg(\Big(\breve{E}(\epsilon, B, T) \Big)^\circ ;\ \boldsymbol{x} \bigg) \\ &\leq \sup_{\boldsymbol{x}:\ \|\boldsymbol{x}\| \leq \epsilon} \mathbf{C}^{(\mathcal{J}_b^I)|b}_{[0,T]}\bigg(\Big(\breve{E}(\epsilon, B, T) \Big)^- ;\ \boldsymbol{x} \bigg) \leq T \cdot \Big(\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B^\Delta) + \breve{\boldsymbol{c}}(\epsilon_0) \Big)\end{aligned}$$

where

$$\breve{E}(\epsilon, B, T) \triangleq \Big\{ \xi \in \mathbb{D}[0,T] : \ \exists t \leq T \text{ s.t. } \xi_t \in B \text{ and } \xi_s \in I(\epsilon)\ \forall s \in [0,t) \Big\}, \tag{4.20}$$

$$\breve{\boldsymbol{c}}(\epsilon) \triangleq \mathcal{J}_b^I \cdot (\bar{t})^{\mathcal{J}_b^I - 1} \cdot (\bar{\delta})^{-\alpha \cdot (\mathcal{J}_b^I - 1)} \cdot \epsilon^{\frac{\alpha}{2\mathcal{J}_b^I}}. \tag{4.21}$$

To see how we apply the framework developed in Section 2.3.2, let us specialize Condition 1 to a setting where $\mathbb{S} = \mathbb{R}$, $A(\epsilon) = \{\boldsymbol{x} \in \mathbb{R}^m : \ \|\boldsymbol{x}\| < \epsilon\}$, and the covering $I(\epsilon) = I_\epsilon$. Let $V_j^\eta(x) = \boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})$. Meanwhile, for $C_b^I = \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(I^c)$, it is shown in Lemma D.3 that $C_b^I < \infty$. Now, recall that $H(\cdot) = \mathbf{P}(\|\boldsymbol{Z}_1\| > \cdot)$ and $\lambda(\eta) = \eta^{-1} H(\eta^{-1})$. Recall that in Theorem 2.8, we consider two cases: (i) $C_b^I \in (0,\infty)$, and (ii) $C_b^I = 0$. We first discuss our choices in Case (i). When $C_b^I > 0$, we set

$$C(\ \cdot\ ) \triangleq \frac{\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(\ \cdot\ \setminus I)}{C_b^I}, \qquad \gamma(\eta) \triangleq C_b^I \cdot \eta \cdot \big(\lambda(\eta)\big)^{\mathcal{J}_b^I}. \tag{4.22}$$

The regularity conditions in Theorem 2.8 dictate that $\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(\partial I) = 0$, and hence $C(\partial I) = 0$. Besides, note that $C(\cdot)$ is a probability measure and $\gamma(\eta)T/\eta = C_b^I T \cdot \big(\lambda(\eta)\big)^{\mathcal{J}_b^I}$. Besides, this corresponds to Case (i) for the location measure in the definition of asymptotic atoms; see the discussion before Definition 2.10.

The application of the framework developed in Section 2.3.2 (specifically, Theorem 2.11) hinges on the verification of (2.30)–(2.33). We start by verifying (2.30) and (2.31). First, given any Borel measurable $B \subseteq \mathbb{R}$, we specify the choice of function $\delta_B(\epsilon, T)$ in Condition 1. From the continuity of measures, we get $\lim_{\Delta \downarrow 0} \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((B^\Delta \cap I^c) \setminus (B^- \cap I^c) \Big) = 0$ and $\lim_{\Delta \downarrow 0} \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((B^\circ \cap I^c) \setminus (B_\Delta \cap I^c) \Big) = 0$. This allows us to fix a sequence $(\Delta^{(n)})_{n \geq 1}$ such that $\Delta^{(n+1)} \in (0, \Delta^{(n)}/2)$ and

$$\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((B^{\Delta^{(n)}} \cap I^c) \setminus (B^- \cap I^c) \Big) \vee \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((B^\circ \cap I^c) \setminus (B_{\Delta^{(n)}} \cap I^c) \Big) \leq 1/2^n \tag{4.23}$$

for each $n \geq 1$. Next, recall the definition of set $\breve{E}(\epsilon, B, T)$ in Lemma 4.2, and let $\widetilde{B}(\epsilon) \triangleq B \setminus I_\epsilon$. Using Lemma 4.2, we are able to fix another sequence of strictly decreasing positive real numbers $(\epsilon^{(n)})_{n \geq 1}$ such that $\epsilon^{(n)} \in (0, \bar{\epsilon}]\ \forall n \geq 1$ and for any $n \geq 1$, $\epsilon \in (0, \epsilon^{(n)}]$, we have

$$\sup_{\boldsymbol{x}:\ \|\boldsymbol{x}\| \leq \epsilon} \mathbf{C}^{(\mathcal{J}_b^I)|b}_{[0,T]}\bigg(\Big(\breve{E}\big(\epsilon, \widetilde{B}(\epsilon), T\big) \Big)^- ;\ \boldsymbol{x} \bigg) \leq T \cdot \bigg(\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big(\big(B \setminus I_\epsilon\big)^{\Delta^{(n)}} \Big) + \breve{\boldsymbol{c}}(\epsilon^{(n)}) \bigg), \tag{4.24}$$

$$\inf_{\boldsymbol{x}:\ \|\boldsymbol{x}\|\leq\epsilon} \mathbf{C}^{(\mathcal{J}_b^I)|b}_{[0,T]}\Big(\Big(\breve{E}\big(\epsilon,\widetilde{B}(\epsilon),T\big)\Big)^{\circ};\ \boldsymbol{x}\Big) \geq (T-\bar{t})\cdot\Big(\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big(\big(B\setminus I_\epsilon\big)_{\Delta^{(n)}}\Big) - \breve{\boldsymbol{c}}(\epsilon^{(n)})\Big). \tag{4.25}$$

Besides, note that given any $\epsilon \in (0,\epsilon^{(1)}]$, there uniquely exists some $n = n_\epsilon \geq 1$ such that $\epsilon \in (\epsilon^{(n+1)},\epsilon^{(n)}]$. This allows us to set

$$\begin{aligned}&\breve{\delta}_B(\epsilon,T) \\ &= T\cdot\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((B^{\Delta^{(n)}}\cap I^c)\backslash(B^-\cap I^c)\Big)\vee\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((B^\circ\cap I^c)\backslash(B_{\Delta^{(n)}}\cap I^c)\Big)\vee\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((\partial I)^{\epsilon+\Delta^{(n)}}\Big) \\ &\quad + T\cdot\breve{\boldsymbol{c}}(\epsilon^{(n)}) + \bar{t}\cdot\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\big(B^\circ\setminus I\big),\end{aligned} \tag{4.26}$$

where $\breve{\boldsymbol{c}}(\cdot)$ is defined in (4.21). Also, let $\delta_B(\epsilon,T) \triangleq \breve{\delta}_B(\epsilon,T)/(C_b^I\cdot T)$. By (4.23) and $\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B\setminus I) \leq \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(I^c) < \infty$, we get

$$\lim_{T\to\infty}\delta_B(\epsilon,T) \leq \frac{1}{C_b^I}\cdot\Big[\breve{\boldsymbol{c}}(\epsilon^{(n)}) + \frac{1}{2^n}\vee\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((\partial I)^{\epsilon+\Delta^{(n)}}\Big)\Big],$$

where n is the unique positive integer satisfying $\epsilon \in (\epsilon^{(n+1)},\epsilon^{(n)}]$. Moreover, as $\epsilon\downarrow 0$ we get $n_\epsilon\to\infty$. Since ∂I is closed, we get $\cap_{r>0}(\partial I)^r = \partial I$, which then implies $\lim_{r\downarrow 0}\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((\partial I)^r\Big) = \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(\partial I) = 0$ due to continuity of measures. Also, by definition of $\breve{\boldsymbol{c}}$ in (4.21), we have $\lim_{\epsilon\downarrow 0}\breve{\boldsymbol{c}}(\epsilon) = 0$. In summary, we have verified that $\lim_{\epsilon\downarrow 0}\lim_{T\to\infty}\delta_B(\epsilon,T) = 0$.

Next, in case that $C_b^I = 0$, we set

$$C(\cdot)\equiv 0, \qquad \gamma(\eta)\triangleq\eta\big(\lambda(\eta)\big)^{\mathcal{J}_b^I}, \qquad \delta_B(\epsilon,T)\triangleq\breve{\delta}_B(\epsilon,T)/T.$$

The calculations above again verify that $\lim_{\epsilon\downarrow 0}\lim_{T\to\infty}\delta_B(\epsilon,T) = 0$.

Now, we are ready to verify conditions (2.30) and (2.31). Specifically, we introduce stopping time

$$\tau_\epsilon^{\eta|b}(\boldsymbol{x}) \triangleq \min\big\{j\geq 0:\ \boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})\notin I_\epsilon\big\}. \tag{4.27}$$

Lemma 4.3 (Verifying conditions (2.30) and (2.31))**.** *Let $\bar{t}$ be characterized as in Lemma 4.2. Given any measurable $B\subseteq\mathbb{R}$, any $\epsilon\in(0,\bar{\epsilon}]$ small enough, and any $T>\bar{t}$,*

$$\begin{aligned}C(B^\circ)-\delta_B(\epsilon,T) &\leq \liminf_{\eta\downarrow 0}\inf_{\boldsymbol{x}:\ \|\boldsymbol{x}\|\leq\epsilon}\frac{\mathbf{P}\Big(\tau_\epsilon^{\eta|b}(\boldsymbol{x})\leq T/\eta;\ \boldsymbol{X}^{\eta|b}_{\tau_\epsilon^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})\in B\Big)}{\gamma(\eta)T/\eta} \\ &\leq \limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}:\ \|\boldsymbol{x}\|\leq\epsilon}\frac{\mathbf{P}\Big(\tau_\epsilon^{\eta|b}(\boldsymbol{x})\leq T/\eta;\ \boldsymbol{X}^{\eta|b}_{\tau_\epsilon^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})\in B\Big)}{\gamma(\eta)T/\eta} \leq C(B^-)+\delta_B(\epsilon,T).\end{aligned}$$

Proof. Recall that

(*i*) in case that $C_b^I\in(0,\infty)$, we have $\gamma(\eta)T/\eta = C_b^I T\cdot\big(\lambda(\eta)\big)^{\mathcal{J}_b^I}$, $C(\cdot) = \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(\ \cdot\ \setminus I)/C_b^I$, and $\delta_B(\epsilon,T) = \breve{\delta}_B(\epsilon,T)/(C_b^I\cdot T)$;

(*ii*) in case that $C_b^I = 0$, we have $\gamma(\eta)T/\eta = T\cdot\big(\lambda(\eta)\big)^{\mathcal{J}_b^I}$, $C(\cdot)\equiv 0$, and $\delta_B(\epsilon,T) = \breve{\delta}_B(\epsilon,T)/T$.

In both cases, by rearranging the terms, it suffices to show that

$$\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}:\ \|\boldsymbol{x}\|\leq\epsilon}\frac{\mathbf{P}\Big(\tau_\epsilon^{\eta|b}(\boldsymbol{x})\leq T/\eta;\ \boldsymbol{X}^{\eta|b}_{\tau_\epsilon^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})\in B\Big)}{\big(\lambda(\eta)\big)^{\mathcal{J}_b^I}} \leq T\cdot\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B^-\setminus I)+\breve{\delta}_B(\epsilon,T), \tag{4.28}$$

$$\liminf_{\eta \downarrow 0} \inf_{\boldsymbol{x}:\ \|\boldsymbol{x}\| \leq \epsilon} \frac{\mathbf{P}\Big(\tau^{\eta|b}_{\epsilon}(\boldsymbol{x}) \leq T/\eta;\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}_{\epsilon}(\boldsymbol{x})}(\boldsymbol{x}) \in B\Big)}{\big(\lambda(\eta)\big)^{\mathcal{J}^I_b}} \geq T \cdot \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}(B^\circ \setminus I) - \breve{\delta}_B(\epsilon, T). \tag{4.29}$$

Recall the definition of set $\check{E}(\epsilon, \cdot, T)$ in (4.20). Let $\widetilde{B}(\epsilon) \triangleq B \setminus I_\epsilon$. Note that

$$\Big\{\tau^{\eta|b}_{\epsilon}(\boldsymbol{x}) \leq T/\eta;\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}_{\epsilon}(\boldsymbol{x})}(\boldsymbol{x}) \in B\Big\} = \Big\{\tau^{\eta|b}_{\epsilon}(\boldsymbol{x}) \leq T/\eta;\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}_{\epsilon}(\boldsymbol{x})}(\boldsymbol{x}) \in \widetilde{B}(\epsilon)\Big\} = \Big\{\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in \check{E}\big(\epsilon, \widetilde{B}(\epsilon), T\big)\Big\}.$$

For any $\epsilon \in (0, \bar{\epsilon})$ and $\xi \in \check{E}(\epsilon, \widetilde{B}(\epsilon), T)$, there exists $t \in [0, T]$ such that $\xi_t \notin I(\epsilon)$. On the other hand, recall that we use $\bar{B}_\epsilon(\mathbf{0})$ to denote the closed ball with radius ϵ centered at the origin. By part (a) of Lemma D.2, given $\epsilon \in (0, \bar{\epsilon}]$, it holds for all $\xi \in \mathbb{D}^{(\mathcal{J}^I_b - 1)|b}_{\bar{B}_\epsilon(\mathbf{0})}[0,T](\epsilon)$ that $\xi_t \in I^-_{2\bar{\epsilon}}\ \forall t \in [0,T]$. Therefore, the claim

$$\boldsymbol{d}^{[0,T]}_{J_1}\bigg(\check{E}\big(\epsilon, \widetilde{B}(\epsilon), T\big),\ \mathbb{D}^{(\mathcal{J}^I_b - 1)|b}_{\bar{B}_\epsilon(\mathbf{0})}[0,T](\epsilon)\bigg) \geq \bar{\epsilon}$$

for all $\epsilon \in (0, \bar{\epsilon}]$. Next, recall the strictly decreasing positive real number sequence $(\epsilon^{(n)})_{n \geq 1}$ specified in (4.24)–(4.25). For all $\epsilon > 0$ small enough we have $\epsilon \in (0, \epsilon^{(1)}]$, so for such ϵ we can set $n = n_\epsilon$ as the unique positive integer such that $\epsilon \in (\epsilon^{(n+1)}, \epsilon^{(n)}]$. It then follows from Theorem 2.5 that

$$\begin{aligned}
\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x}:\ \|\boldsymbol{x}\| \leq \epsilon} \frac{\mathbf{P}\Big(\tau^{\eta|b}_{\epsilon}(\boldsymbol{x}) \leq T/\eta;\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}_{\epsilon}(\boldsymbol{x})}(\boldsymbol{x}) \in B\Big)}{\big(\lambda(\eta)\big)^{\mathcal{J}^I_b}} &\leq \sup_{\boldsymbol{x}:\ \|\boldsymbol{x}\| \leq \epsilon} \mathbf{C}^{(\mathcal{J}^I_b)|b}_{[0,T]}\bigg(\Big(\check{E}\big(\epsilon, \widetilde{B}(\epsilon), T\big)\Big)^-; \boldsymbol{x}\bigg) \\
&\leq T \cdot \bigg(\breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big((B \setminus I_\epsilon)^{\Delta^{(n)}}\Big) + \breve{\boldsymbol{c}}(\epsilon^{(n)})\bigg),
\end{aligned} \tag{4.30}$$

where we applied property (4.24) in the last inequality. Furthermore,

$$\begin{aligned}
\breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big((B \setminus I_\epsilon)^{\Delta^{(n)}}\Big) &\leq \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big(B^{\Delta^{(n)}} \cup (I^c_\epsilon)^{\Delta^{(n)}}\Big) \qquad \text{due to } (E \cup F)^\Delta \subseteq E^\Delta \cup F^\Delta \\
&= \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big(B^{\Delta^{(n)}} \cup (I^c_\epsilon)^{\Delta^{(n)}} \cap I^c\Big) + \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big(B^{\Delta^{(n)}} \cup (I^c_\epsilon)^{\Delta^{(n)}} \cap I\Big) \\
&\leq \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big(B^{\Delta^{(n)}} \setminus I\Big) + \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big((I^c_\epsilon)^{\Delta^{(n)}} \cap I\Big) \\
&\leq \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big(B^{\Delta^{(n)}} \setminus I\Big) + \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big((\partial I)^{\epsilon + \Delta^{(n)}}\Big) \\
&\leq \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big(B^- \setminus I\Big) + \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big((B^{\Delta^{(n)}} \cap I^c) \setminus (B^- \cap I^c)\Big) + \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big((\partial I)^{\epsilon + \Delta^{(n)}}\Big)
\end{aligned}$$

By definition of $\breve{\delta}_B$ in (4.26) and the choice of $C(\cdot)$ in (4.22), we can plug this bound back into (4.30) and yield the upper bound (4.28). Similarly, by Theorem 2.5 and the property (4.25), we obtain (for all ϵ small enough)

$$\begin{aligned}
\liminf_{\eta \downarrow 0} \inf_{\boldsymbol{x}:\ \|\boldsymbol{x}\| \leq \epsilon} \frac{\mathbf{P}\Big(\tau^{\eta|b}_{\epsilon}(\boldsymbol{x}) \leq T/\eta;\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}_{\epsilon}(\boldsymbol{x})}(\boldsymbol{x}) \in B\Big)}{\big(\lambda(\eta)\big)^{\mathcal{J}^I_b}} &\geq \inf_{\boldsymbol{x}:\ \|\boldsymbol{x}\| \leq \epsilon} \mathbf{C}^{(\mathcal{J}^I_b)|b}_{[0,T]}\bigg(\Big(\check{E}\big(\epsilon, \widetilde{B}(\epsilon), T\big)\Big)^\circ; \boldsymbol{x}\bigg) \\
&\geq (T - \bar{t}) \cdot \bigg(\breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big((B \setminus I_\epsilon)_{\Delta^{(n)}}\Big) - \breve{\boldsymbol{c}}(\epsilon^{(n)})\bigg).
\end{aligned} \tag{4.31}$$

Furthermore, from the preliminary bound $(E \cap F)_\Delta \supseteq E_\Delta \cap F_\Delta$ we get

$$\breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big((B \setminus I_\epsilon)_{\Delta^{(n)}}\Big) \geq \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big((B \setminus I)_{\Delta^{(n)}}\Big) \geq \breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}\Big(B_{\Delta^{(n)}} \cap I^c_{\Delta^{(n)}}\Big).$$

Together with the fact that $B_\Delta \setminus I = B_\Delta \cap I^c \subseteq \Big(B_\Delta \cap (I^c)_\Delta\Big) \cup \Big(I^c \setminus (I^c)_\Delta\Big)$, we yield

$$\begin{aligned}\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((B \setminus I_\epsilon)_{\Delta^{(n)}}\Big) &\geq \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big(B_{\Delta^{(n)}} \setminus I\Big) - \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big(I^c \setminus I^c_{\Delta^{(n)}}\Big) \\ &\geq \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big(B_{\Delta^{(n)}} \setminus I\Big) - \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((\partial I)^{\Delta^{(n)}}\Big) \\ &\geq \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big(B^\circ \setminus I\Big) - \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((B^\circ \cap I^c) \setminus (B_{\Delta^{(n)}} \cap I^c)\Big) - \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}\Big((\partial I)^{\Delta^{(n)}}\Big).\end{aligned}$$

Plugging this bound back into (4.31), we establish the lower bound (4.29) and conclude the proof. $\square$

The next two results verify conditions (2.32) and (2.33). Let

$$R_\epsilon^{\eta|b}(\boldsymbol{x}) \triangleq \min\Big\{j \geq 0 : \ \Big\|\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})\Big\| < \epsilon\Big\} \tag{4.32}$$

be the first time $\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})$ returns to the ϵ-neighborhood of the origin. Under our choice of $A(\epsilon) = \{\boldsymbol{x} \in \mathbb{R}^m : \ \|\boldsymbol{x}\| < \epsilon\}$ and $I(\epsilon) = I_\epsilon$, the event $\{\tau^\eta_{(I(\epsilon)\setminus A(\epsilon))^c}(x) > T/\eta\}$ in condition (2.32) means that $\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x}) \in I_\epsilon \backslash \{\boldsymbol{x} : \|\boldsymbol{x}\| < \epsilon\}$ for all $j \leq T/\eta$. Also, recall the definition of $\boldsymbol{t}(\cdot)$ in (4.16) and that $\gamma(\eta)T/\eta = C_b^I T \cdot \big(\lambda(\eta)\big)^{\mathcal{J}_b^I}$. Therefore, to verify condition (2.32), it suffices to prove the following result.

Lemma 4.4 (Verifying condition (2.32))**.** *Given $k \geq 1$ and $\epsilon \in (0, \bar\epsilon)$, it holds for all $T \geq k \cdot \boldsymbol{t}(\epsilon/2)$ that*

$$\lim_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in I_\epsilon} \frac{1}{\lambda^{k-1}(\eta)} \mathbf{P}\Big(\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x}) \in I_\epsilon \setminus \{\boldsymbol{x} : \|\boldsymbol{x}\| < \epsilon\} \quad \forall j \leq T/\eta\Big) = 0.$$

Proof. In this proof, we write $\xi(t) = \xi_t$ for any $\xi \in \mathbb{D}[0,T]$, and set $B_\epsilon(\mathbf{0}) = \{\boldsymbol{x} \in \mathbb{R}^m : \ \|\boldsymbol{x}\| < \epsilon\}$. Note that $\big\{\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x}) \in I_\epsilon \setminus B_\epsilon(\mathbf{0}) \ \ \forall j \leq T/\eta\big\} = \big\{\boldsymbol{X}^{\eta|b}_{[0,T]}(x) \in E(\epsilon)\big\}$ where

$$E(\epsilon) \triangleq \Big\{\xi \in \mathbb{D}[0,T] : \ \xi(t) \in I_\epsilon \setminus B_\epsilon(\mathbf{0}) \ \ \forall t \in [0,T]\Big\}.$$

Recall the definition of $\mathbb{D}_A^{(k)|b}[0,T](\epsilon)$ in (2.14). We claim that $E(\epsilon)$ is bounded away from $\mathbb{D}^{(k-1)|b}_{I_\epsilon^-}[0,T](\epsilon)$. This allows us to apply Theorem 2.5 and conclude that

$$\sup_{x \in I_\epsilon} \mathbf{P}\Big(\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in E(\epsilon)\Big) = \boldsymbol{O}\big(\lambda^k(\eta)\big) = \boldsymbol{o}\big(\lambda^{k-1}(\eta)\big) \quad \text{as } \eta \downarrow 0.$$

Now, it only remains to verify that $E(\epsilon)$ is bounded away from $\mathbb{D}^{(k-1)|b}_{I_\epsilon^-}[0,T](\epsilon)$, which can be established if we show the existence of some $\delta > 0$ such that

$$\boldsymbol{d}_{J_1}^{[0,T]}(\xi, \xi') \geq \delta > 0 \qquad \forall \xi \in \mathbb{D}^{(k-1)|b}_{I_\epsilon^-}[0,T](\epsilon), \ \xi' \in E(\epsilon). \tag{4.33}$$

First, by definition of $E(\epsilon)$, we have $\xi'_t \in I_\epsilon \ \forall t \in [0,T]$ for any $\xi' \in E(\epsilon)$. Note that $\inf\{\|\boldsymbol{x} - \boldsymbol{y}\| : \ \boldsymbol{x} \in I_\epsilon, \boldsymbol{y} \notin I_{\epsilon/2}\} \geq \epsilon/2$. Therefore, if $\xi_t \notin I_{\epsilon/2}$ for some $t \leq T$, we must have $\boldsymbol{d}_{J_1}^{[0,T]}(\xi, \xi') \geq \epsilon/2 > 0$. Now suppose that $\xi_t \in I_{\epsilon/2}$ for all $t \leq T$. Due to $\xi \in \mathbb{D}^{(k-1)|b}_{I_\epsilon^-}[0,T](\epsilon)$, there is some $\boldsymbol{x} \in I_\epsilon^-$, $\mathbf{W} \in \mathbb{R}^{d \times (k-1)}$, $\mathbf{V} \in \big(\bar{B}_\epsilon(\mathbf{0})\big)^{k-1}$, and $(t_1, \cdots, t_{k-1}) \in (0,T]^{k-1\uparrow}$ such that $\xi = \bar{h}^{(k-1)|b}_{[0,T]}\big(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, (t_1, \cdots, t_{k-1})\big)$. With the convention that $t_0 = 0$ and $t_k = T$, we have

$$\xi(t) = \boldsymbol{y}_{t - t_{j-1}}\big(\xi(t_{j-1})\big) \qquad \forall t \in [t_{j-1}, t_j). \tag{4.34}$$

for each $j \in [k]$. Here, $\boldsymbol{y}_\cdot(x)$ is the ODE defined in (2.21). Due to the assumption $T \geq k \cdot \boldsymbol{t}(\epsilon/2)$, there must be some $j \in [k]$ such that $t_j - t_{j-1} \geq \boldsymbol{t}(\epsilon/2)$. However, due to the running assumption that $\xi(t) \in I_{\epsilon/2} \ \forall t \in [0,T]$, we have $\xi(t_{j-1}) \in I_{\epsilon/2}$. Combining (4.34) along with property (4.17), we get $\lim_{t \uparrow t_j} \xi(t) \in \bar{B}_{\epsilon/2}(\mathbf{0}) \subset B_\epsilon(\mathbf{0})$. On the other hand, by definition of $E(\epsilon)$, we have $\xi'(t) \notin B_\epsilon(\mathbf{0})$ for all $t \in [0,T]$, which implies $\boldsymbol{d}_{J_1}^{[0,T]}(\xi, \xi') \geq \frac{\epsilon}{2}$. This concludes the proof. $\square$

Lastly, we establish condition (2.33). Note that the first visit time $\tau^{\eta}_{A(\epsilon)}(x)$ therein coincides with $R^{\eta|b}_{\epsilon}(x)$ defined in (4.32) under our choice of $A(\epsilon) = \{\boldsymbol{x} \in \mathbb{R}^m : \ \|\boldsymbol{x}\| < \epsilon\}$.

Lemma 4.5 (Verifying condition (2.33))**.** *Let $\boldsymbol{t}(\cdot)$ be defined as in (4.16) and*

$$E(\eta,\epsilon,\boldsymbol{x}) \triangleq \bigg\{ R^{\eta|b}_{\epsilon}(\boldsymbol{x}) \leq \frac{\boldsymbol{t}(\epsilon/2)}{\eta};\ \boldsymbol{X}^{\eta|b}_{j}(\boldsymbol{x}) \in I\ \forall j \leq R^{\eta|b}_{\epsilon}(\boldsymbol{x}) \bigg\}.$$

It holds for all $\epsilon \in (0,\bar{\epsilon})$ that $\lim_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in I^-_{\epsilon}} \mathbf{P}\Big(\big(E(\eta,\epsilon,\boldsymbol{x})\big)^c\Big) = 0$.

Proof. In this proof, we write $B_{\epsilon}(\mathbf{0}) = \{\boldsymbol{x} \in \mathbb{R}^m : \ \|\boldsymbol{x}\| < \epsilon\}$ and $I(\epsilon) = I_{\epsilon}$. Note that $\big(E(\eta,\epsilon,\boldsymbol{x})\big)^c \subseteq \big\{\boldsymbol{X}^{\eta|b}_{[0,\boldsymbol{t}(\epsilon/2)]}(\boldsymbol{x}) \in E^*_1(\epsilon) \cup E^*_2(\epsilon)\big\}$, where

$$E^*_1(\epsilon) \triangleq \bigg\{ \xi \in \mathbb{D}[0,\boldsymbol{t}(\epsilon/2)] :\ \xi(t) \notin B_{\epsilon}(\mathbf{0})\ \forall t \in [0,\boldsymbol{t}(\epsilon/2)] \bigg\},$$
$$E^*_2(\epsilon) \triangleq \bigg\{ \xi \in \mathbb{D}[0,\boldsymbol{t}(\epsilon/2)] :\ \exists 0 \leq s \leq t \leq \boldsymbol{t}(\epsilon/2)\ s.t.\ \xi(t) \in B_{\epsilon}(\mathbf{0}),\ \xi(s) \notin I \bigg\}.$$

Recall the definition of $\mathbb{D}^{(k)|b}_{A}[0,T](\epsilon)$ in (2.14). We claim that both $E^*_1(\epsilon)$ and $E^*_2(\epsilon)$ are bounded away from

$$\mathbb{D}^{(0)|b}_{(I(\epsilon))^-}[0,\boldsymbol{t}(\epsilon/2)] = \bigg\{ \big\{\boldsymbol{y}_t(\boldsymbol{x}) :\ t \in [0,\boldsymbol{t}(\epsilon/2)]\big\} :\ \boldsymbol{x} \in \big(I(\epsilon)\big)^- \bigg\}.$$

To see why, note that $\inf\{\|\boldsymbol{x}-\boldsymbol{y}\| :\ \boldsymbol{x} \in I(\epsilon), \boldsymbol{y} \notin I(\epsilon/2)\} \geq \epsilon/2$. Meanwhile, properties (4.14) and (4.17) imply that $\boldsymbol{y}_{\boldsymbol{t}(\epsilon/2)}(\boldsymbol{x}) \in \bar{B}_{\epsilon/2}(\mathbf{0})$ for all $\boldsymbol{x} \in \big(I(\epsilon)\big)^-$. Therefore,

$$\boldsymbol{d}^{[0,\boldsymbol{t}(\epsilon/2)]}_{J_1}\bigg(\mathbb{D}^{(0)|b}_{(I(\epsilon))^-}[0,\boldsymbol{t}(\epsilon/2)],\ E^*_1(\epsilon)\bigg) \geq \frac{\epsilon}{2} > 0, \tag{4.35}$$

Meanwhile, by property (4.18), we immediately get

$$\boldsymbol{d}^{[0,\boldsymbol{t}(\epsilon/2)]}_{J_1}\bigg(\mathbb{D}^{(0)|b}_{(I(\epsilon))^-}[0,\boldsymbol{t}(\epsilon/2)],\ E^*_2(\epsilon)\bigg) \geq \delta > 0. \tag{4.36}$$

This allows us to apply Theorem 2.5 and obtain

$$\sup_{\boldsymbol{x}\in(I(\epsilon))^-} \mathbf{P}\bigg(\big(E(\eta,\epsilon,\boldsymbol{x})\big)^c\bigg) \leq \sup_{\boldsymbol{x}\in(I(\epsilon))^-} \mathbf{P}\bigg(\boldsymbol{X}^{\eta|b}_{[0,\boldsymbol{t}(\epsilon/2)]}(\boldsymbol{x}) \in E^*_1(\epsilon) \cup E^*_2(\epsilon)\bigg) = \boldsymbol{O}\big(\lambda(\eta)\big)$$

as $\eta \downarrow 0$. To conclude the proof, one only needs to note that $\lambda(\eta) \in \mathcal{RV}_{\alpha-1}(\eta)$ (with $\alpha > 1$) and hence $\lim_{\eta\downarrow 0}\lambda(\eta) = 0$. □

We conclude this section with the proof of Theorem 2.8.

Proof of Theorem 2.8. First, it is established in Lemma D.3 that $C^I_b < \infty$. Next, since Lemmas 4.3–4.5 verify Condition 1, Theorem 2.8 follows immediately from Theorem 2.11. □

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A Results under General Scaling

Below, we present results analogous to those in Section 2 under a general scaling. Specifically, throughout this section we define $(\boldsymbol{X}^{\eta}_j(\boldsymbol{x}))_{j\geq 0}$ and $(\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x}))_{j\geq 0}$ by the recursions in (1.3) with $\gamma \in (\frac{1}{2\wedge\alpha}, \infty)$, where $\alpha > 1$ is the heavy-tailed index in Assumption 1. Let

$$\lambda(\eta;\gamma) = \eta^{-1}H(\eta^{-\gamma}).$$

We adopt the notations $\mathbf{C}^{(k)|b}_{[0,T]}$, $\mathbb{D}^{(k)|b}_A[0,T](\epsilon)$, $\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x})$, etc., introduced in Section 2. First, we present the sample path large deviations under general scaling.

Theorem A.1. *Let Assumptions 1 and 2 hold. Let $\gamma \in (\frac{1}{2\wedge\alpha}, \infty)$.*

(a) For any $k \in \mathbb{N}$, any $b, T, \epsilon > 0$, and any compact $A \subseteq \mathbb{R}^m$,

$$\lambda^{-k}(\eta;\gamma)\mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in \ \cdot\ \big) \to \mathbf{C}^{(k)|b}_{[0,T]}(\ \cdot\ ;\boldsymbol{x}) \quad \text{in } \mathbb{M}\Big(\mathbb{D}[0,T] \setminus \mathbb{D}^{(k-1)|b}_A[0,T](\epsilon)\Big) \text{ uniformly in } \boldsymbol{x} \text{ on } A$$

as $\eta \downarrow 0$. Furthermore, for any $B \in \mathscr{S}_{\mathbb{D}[0,T]}$ that is bounded away from $\mathbb{D}^{(k-1)|b}_A[0,T](\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough,

$$\begin{aligned}\inf_{\boldsymbol{x}\in A} \mathbf{C}^{(k)|b}_{[0,T]}\big(B^\circ;\boldsymbol{x}\big) &\leq \liminf_{\eta\downarrow 0} \frac{\inf_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k(\eta;\gamma)} \\ &\leq \limsup_{\eta\downarrow 0} \frac{\sup_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{X}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k(\eta;\gamma)} \leq \sup_{\boldsymbol{x}\in A} \mathbf{C}^{(k)|b}_{[0,T]}\big(B^-;\boldsymbol{x}\big) < \infty.\end{aligned}$$

(b) Furthermore, suppose that Assumption 3 holds. For any $k \in \mathbb{N}$, $T, \epsilon > 0$, and any compact $A \subseteq \mathbb{R}^m$ that

$$\lambda^{-k}(\eta;\gamma)\mathbf{P}\big(\boldsymbol{X}^{\eta}_{[0,T]}(\boldsymbol{x}) \in \ \cdot\ \big) \to \mathbf{C}^{(k)}_{[0,T]}(\ \cdot\ ;\boldsymbol{x}) \quad \text{in } \mathbb{M}\Big(\mathbb{D}[0,T] \setminus \mathbb{D}^{(k-1)}_A[0,T](\epsilon)\Big) \text{ uniformly in } \boldsymbol{x} \text{ on } A$$

as $\eta \downarrow 0$. Furthermore, for any $B \in \mathscr{S}_{\mathbb{D}[0,T]}$ that is bounded away from $\mathbb{D}^{(k-1)}_A[0,T](\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough,

$$\begin{aligned}\inf_{\boldsymbol{x}\in A} \mathbf{C}^{(k)}_{[0,T]}(B^\circ;\boldsymbol{x}) &\leq \liminf_{\eta\downarrow 0} \frac{\inf_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{X}^{\eta}_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k(\eta;\gamma)} \\ &\leq \limsup_{\eta\downarrow 0} \frac{\sup_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{X}^{\eta}_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k(\eta;\gamma)} \leq \sup_{\boldsymbol{x}\in A} \mathbf{C}^{(k)}_{[0,T]}(B^-;\boldsymbol{x}) < \infty.\end{aligned}$$

The corresponding conditional limit theorem is identical to Corollary 2.7, under the condition that $\gamma \in (\frac{1}{2\wedge\alpha}, \infty)$, so we skip the details. Lastly, we present the metastability analysis. Let $I \subseteq \mathbb{R}^m$ be an open set such that $\mathbf{0} \in \boldsymbol{I}$ and Assumption 4 holds. Let the first exit times $\tau^{\eta}(\boldsymbol{x})$ and $\tau^{\eta|b}(\boldsymbol{x})$ be defined as in (2.22). We adopt the notations $\mathcal{J}^I_b$, $\mathcal{G}^{(k)|b}(\epsilon)$, $\check{\mathbf{C}}^{k|b}$, etc., introduced in Section 2.3.

Theorem A.2. *Let Assumptions 1, 2, and 4 hold. Let $\gamma \in (\frac{1}{2\wedge\alpha}, \infty)$.*

(a) Let $b > 0$. Suppose that $\mathcal{J}^I_b < \infty$, I^c is bounded away from $\mathcal{G}^{(\mathcal{J}^I_b - 1)|b}(\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough, and $\check{\mathbf{C}}^{(\mathcal{J}^I_b)|b}(\partial I) = 0$. Then $C^I_b \triangleq \check{\mathbf{C}}^{(\mathcal{J}^I_b)|b}(I^c) < \infty$. Furthermore, if $C^I_b \in (0,\infty)$, then for any $\epsilon > 0$, $t \geq 0$, and measurable set $B \subseteq I^c$,

$$\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in I_\epsilon} \mathbf{P}\bigg(C^I_b\eta\cdot\lambda^{\mathcal{J}^I_b}(\eta;\gamma)\tau^{\eta|b}(\boldsymbol{x}) > t;\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x}) \in B\bigg) \leq \frac{\check{\mathbf{C}}^{(\mathcal{J}^I_b)|b}(B^-)}{C^I_b}\cdot\exp(-t),$$

$$\liminf_{\eta\downarrow 0}\inf_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(C^I_b\eta\cdot\lambda^{\mathcal{J}^I_b}(\eta;\gamma)\tau^{\eta|b}(\boldsymbol{x})>t;\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})\in B\bigg)\geq\frac{\breve{\mathbf{C}}^{(\mathcal{J}^I_b)|b}(B^\circ)}{C^I_b}\cdot\exp(-t).$$

Otherwise, we have $C^I_b=0$, *and*

$$\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(\eta\cdot\lambda^{\mathcal{J}^I_b}(\eta;\gamma)\tau^{\eta|b}(\boldsymbol{x})\leq t\bigg)=0\qquad\forall\epsilon>0,\ t\geq 0.$$

(b) Suppose that $\breve{\mathbf{C}}(\partial I)=0$. *Then* $C^I_\infty\triangleq\breve{\mathbf{C}}(I^c)<\infty$. *Furthermore, if* $C^I_\infty>0$, *then for any* $t\geq 0$ *and measurable set* $B\subseteq I^c$,

$$\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(C^I_\infty\eta\cdot\lambda(\eta;\gamma)\tau^{\eta}(\boldsymbol{x})>t;\ \boldsymbol{X}^{\eta}_{\tau^{\eta}(\boldsymbol{x})}(\boldsymbol{x})\in B\bigg)\leq\frac{\breve{\mathbf{C}}(B^-)}{C^I_\infty}\cdot\exp(-t),$$
$$\liminf_{\eta\downarrow 0}\inf_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(C^I_\infty\eta\cdot\lambda(\eta;\gamma)\tau^{\eta}(\boldsymbol{x})>t;\ \boldsymbol{X}^{\eta}_{\tau^{\eta}(\boldsymbol{x})}(\boldsymbol{x})\in B\bigg)\geq\frac{\breve{\mathbf{C}}(B^\circ)}{C^I_\infty}\cdot\exp(-t).$$

Otherwise, we have $C^I_\infty=0$, *and*

$$\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(\eta\cdot\lambda(\eta;\gamma)\tau^{\eta}(\boldsymbol{x})\leq t\bigg)=0\qquad\forall\epsilon>0,\ t\geq 0.$$

The proofs for results in this section will be almost identical to those presented in the main paper. We omit the details to avoid repetition.

B Results for Lévy-Driven Stochastic Differential Equations

In this section, we collect the results for stochastic differential equations driven by Lévy processes with regularly varying increments. Specifically, any multidimensional Lévy process $\boldsymbol{L}=\{\boldsymbol{L}_t:\ t\geq 0\}$ can be characterized by its generating triplet $(\boldsymbol{c_L},\boldsymbol{\Sigma_L},\nu)$ where $\boldsymbol{c_L}\in\mathbb{R}^m$ is the drift parameter, the positive semi-definite matrix $\boldsymbol{\Sigma_L}\in\mathbb{R}^{m\times m}$ is the magnitude of the Brownian motion term in $\boldsymbol{L}_t$, and ν is the Lévy measure characterizing the intensity of jumps in $\boldsymbol{L}_t$. More precisely, we have the following Lévy–Itô decomposition

$$\boldsymbol{L}_t\overset{d}{=}\boldsymbol{c_L}t+\boldsymbol{\Sigma}^{1/2}_{\boldsymbol{L}}\boldsymbol{B}_t+\int_{\|\boldsymbol{x}\|\leq 1}\boldsymbol{x}\big[N([0,t]\times d\boldsymbol{x})-t\nu(dx)\big]+\int_{\|\boldsymbol{x}\|>1}\boldsymbol{x}N([0,t]\times d\boldsymbol{x})\tag{B.1}$$

where $\boldsymbol{B}_t$ is a standard Brownian motion in $\mathbb{R}^m$, the measure ν satisfies $\int(\|\boldsymbol{x}\|^2\wedge 1)\nu(d\boldsymbol{x})<\infty$, and N is a Poisson random measure independent of $\boldsymbol{B}_t$ with intensity measure $\mathcal{L}_\infty\times\nu$. See Chapter 4 of [78] for details. We impose the following heavy-tailed assumption on the increments of $\boldsymbol{L}_t$.

Assumption 5. $\mathbf{E}\boldsymbol{L}_1=\mathbf{0}$. *Besides, there exist* $\alpha>1$ *and a probability measure* $\mathbf{S}(\cdot)$ *on the unit sphere of* $\mathbb{R}^d$ *such that*

- $H_L(x)\triangleq\nu\Big(\{\boldsymbol{y}\in\mathbb{R}^d:\ \|\boldsymbol{y}\|>x\}\Big)\in\mathcal{RV}_{-\alpha}(x)$ *as* $x\to\infty$,
- *As* $r\to\infty$,

$$\frac{(\nu\circ\Phi^{-1}_r)(\cdot)}{H_L(r)}\to\nu_\alpha\times\mathbf{S}\qquad in\ \mathbb{M}\Big(\big([0,\infty)\times\mathfrak{N}_d\big)\setminus\big(\{0\}\times\mathfrak{N}_d\big)\Big),$$

where $\mathfrak{N}_d$ *is the unit sphere of* $\mathbb{R}^d$, *the measure* ν_α *is defined in* (2.6), *and*

$$\big(\nu\circ\Phi^{-1}_r\big)(\cdot)\triangleq\nu\Big(\Phi^{-1}(r\cdot\ ,\ \cdot)\Big),$$

i.e. $\big(\nu\circ\Phi^{-1}_r\big)(A\times B)=\nu\big(\Phi^{-1}(rA,B)\big)$ *for all Borel sets* $A\subseteq(0,\infty)$ *and* $B\subseteq\mathfrak{N}_d$.

Consider a filtered probability space $\big(\Omega, \mathcal{F}, \mathbb{F} = (\mathcal{F}_t)_{t\geq 0}, \mathbf{P}\big)$ satisfying the usual hypotheses stated in Chapter I, [73] and supporting the Lévy process $\boldsymbol{L}$, where $\mathcal{F}_0 = \{\emptyset, \Omega\}$ and $\mathcal{F}_t$ is the σ-algebra generated by $\{\boldsymbol{L}_s : s \in [0,t]\}$. For $\eta \in (0,1]$ and $\beta \geq 0$, define the scaled process

$$\bar{\boldsymbol{L}}^\eta \triangleq \big\{\bar{\boldsymbol{L}}^\eta_t = \eta \boldsymbol{L}_{t/\eta^\beta} :\ t \geq 0\big\}, \tag{B.2}$$

and let $\boldsymbol{Y}^\eta_t(\boldsymbol{x})$ be the solution to SDE

$$\boldsymbol{Y}^\eta_0(\boldsymbol{x}) = \boldsymbol{x}, \qquad d\boldsymbol{Y}^\eta_t(\boldsymbol{x}) = \boldsymbol{a}\big(\boldsymbol{Y}^\eta_{t-}(\boldsymbol{x})\big)dt + \boldsymbol{\sigma}\big(\boldsymbol{Y}^\eta_{t-}(\boldsymbol{x})\big)d\bar{\boldsymbol{L}}^\eta_t. \tag{B.3}$$

Henceforth in Section B, we consider $\beta \in [0, 2\wedge\alpha)$ where $\alpha > 1$ is the tail index in Assumption 5. Below, we present the sample-path large deviations and metastability analysis of $\boldsymbol{Y}^\eta_t(\boldsymbol{x})$.

B.1 Sample Path Large Deviations

Recall the definitions of the mapping $h^{(k)}_{[0,T]} = h^{(k)|\infty}_{[0,T]}$ in (2.10)–(2.12) as well as the measure $\mathbf{C}^{(k)}_{[0,T]} = \mathbf{C}^{(k)|\infty}_{[0,T]}$ in (2.15). Also, recall uniform $\mathbb{M}$-convergence introduced in Definition 2.1. Define $\boldsymbol{Y}^\eta_{[0,T]}(\boldsymbol{x}) = \{\boldsymbol{Y}^\eta_t(\boldsymbol{x}) :\ t \in [0,T]\}$ as a random element in $\mathbb{D}[0,T]$. In case that $T = 1$, we suppress $[0,1]$ and write $\boldsymbol{Y}^\eta(\boldsymbol{x})$. The next result characterizes the sample-path large deviations for $\boldsymbol{Y}^\eta_{[0,T]}(x)$ by establishing $\mathbb{M}$-convergence that is uniform in the initial condition x. The proofs are almost identical to those of $\boldsymbol{X}^\eta_j(\boldsymbol{x})$ and hence omitted to avoid repetition. Recall that $H_L(x) = \nu\big(\{\boldsymbol{y} \in \mathbb{R}^d :\ \|\boldsymbol{y}\| > x\}\big)$. Let

$$\lambda_L(\eta;\beta) \triangleq \eta^{-\beta} H_L(\eta^{-1})$$

and $\lambda^k_L(\eta;\beta) = \big(\lambda_L(\eta;\beta)\big)^k$, where $\beta \in [0, 2\wedge\alpha)$ determines the time scaling in (B.2).

Theorem B.1. *Under Assumptions 2, 3, and 5, it holds for any $\beta \in [0, 2\wedge\alpha)$, $T, \epsilon > 0$, $k \in \mathbb{N}$, and any compact set $A \subseteq \mathbb{R}^m$ that*

$$\lambda^{-k}_L(\eta;\beta)\mathbf{P}\big(\boldsymbol{Y}^\eta_{[0,T]}(\boldsymbol{x}) \in\ \cdot\ \big) \to \mathbf{C}^{(k)}_{[0,T]}(\ \cdot\ ;\boldsymbol{x}) \quad \text{in } \mathbb{M}\Big(\mathbb{D}[0,T] \setminus \mathbb{D}^{(k-1)}_A[0,T](\epsilon)\Big) \text{ uniformly in } \boldsymbol{x} \text{ on } A$$

as $\eta \to 0$. Furthermore, given $B \in \mathscr{S}_{\mathbb{D}[0,T]}$ that is bounded away from $\mathbb{D}^{(k-1)}_A[0,T](\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough,

$$\begin{aligned}\inf_{\boldsymbol{x}\in A} \mathbf{C}^{(k)}_{[0,T]}\big(B^\circ;\boldsymbol{x}\big) &\leq \liminf_{\eta\downarrow 0} \frac{\inf_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{Y}^\eta_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k_L(\eta;\beta)} \\ &\leq \limsup_{\eta\downarrow 0} \frac{\sup_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{Y}^\eta_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda^k_L(\eta;\beta)} \leq \sup_{\boldsymbol{x}\in A} \mathbf{C}^{(k)}_{[0,T]}\big(B^-;\boldsymbol{x}\big) < \infty.\end{aligned}$$

Analogous to the truncated dynamics $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$, we introduce a truncated variation $\boldsymbol{Y}^{\eta|b}_t(\boldsymbol{x})$ where all jumps are truncated under the threshold value b. More generally, we consider a sequence of stochastic processes $\big(\boldsymbol{Y}^{\eta|b;(k)}_t(\boldsymbol{x})\big)_{k\geq 0}$. First, for any $\boldsymbol{x} \in \mathbb{R}^m$ and $t \geq 0$, let

$$d\boldsymbol{Y}^{\eta|b;(0)}_t(\boldsymbol{x}) = \boldsymbol{a}\big(\boldsymbol{Y}^{\eta|b;(0)}_{t-}(\boldsymbol{x})\big)dt + \boldsymbol{\sigma}\big(\boldsymbol{Y}^{\eta|b;(0)}_{t-}(\boldsymbol{x})\big)d\bar{\boldsymbol{L}}_t \tag{B.4}$$

under initial condition $\boldsymbol{Y}^{\eta|b;(0)}_0(\boldsymbol{x}) = \boldsymbol{x}$. Next, we define

$$\tau^{\eta|b;(1)}_Y(\boldsymbol{x}) \triangleq \inf\Big\{t > 0 : \Big\|\boldsymbol{\sigma}\big(\boldsymbol{Y}^{\eta|b;(0)}_{t-}(\boldsymbol{x})\big)\Delta\bar{\boldsymbol{L}}^\eta_t\Big\| > b\Big\}, \tag{B.5}$$

$$\boldsymbol{W}^{\eta|b;(1)}_Y(\boldsymbol{x}) \triangleq \Delta\boldsymbol{Y}^{\eta|b;(0)}_{\tau^{\eta|b;(1)}_Y(\boldsymbol{x})}(\boldsymbol{x}) \tag{B.6}$$

as the arrival time and size of the first jump in $\boldsymbol{Y}^{\eta|b;(0)}_t(\boldsymbol{x})$ with L_2 norm larger than b. Furthermore, we define (for any $k \geq 1$)

$$\boldsymbol{Y}^{\eta|b;(k)}_{\tau^{\eta|b;(k)}_Y(\boldsymbol{x})}(\boldsymbol{x}) \triangleq \boldsymbol{Y}^{\eta|b;(k)}_{\tau^{\eta|b;(k)}_Y(\boldsymbol{x})-}(\boldsymbol{x}) + \varphi_b\Big(\boldsymbol{W}^{\eta|b;(k)}_Y(\boldsymbol{x})\Big), \tag{B.7}$$

$$d\boldsymbol{Y}^{\eta|b;(k)}_t(\boldsymbol{x}) \triangleq \boldsymbol{a}\big(\boldsymbol{Y}^{\eta|b;(k)}_{t-}(\boldsymbol{x})\big)dt + \boldsymbol{\sigma}\big(\boldsymbol{Y}^{\eta|b;(k)}_{t-}(\boldsymbol{x})\big)d\bar{\boldsymbol{L}}^{\eta}_t \qquad \forall t > \tau^{\eta|b;(k)}_Y(\boldsymbol{x}), \tag{B.8}$$

$$\tau^{\eta|b;(k+1)}_Y(\boldsymbol{x}) \triangleq \min\Big\{t > \tau^{\eta|b;(k)}_Y(\boldsymbol{x}) : \Big\|\sigma\big(\boldsymbol{Y}^{\eta|b;(k)}_{t-}(\boldsymbol{x})\big)\Delta\bar{\boldsymbol{L}}^{\eta}_t\Big\| > b\Big\}, \tag{B.9}$$

$$\boldsymbol{W}^{\eta|b;(k+1)}_Y(\boldsymbol{x}) \triangleq \Delta\boldsymbol{Y}^{\eta|b;(k)}_{\tau^{\eta|b;(k+1)}_Y(\boldsymbol{x})}(\boldsymbol{x}) \tag{B.10}$$

Lastly, for any $t \geq 0,\ b > 0,\ k \in \mathbb{N}$ and $\boldsymbol{x} \in \mathbb{R}^m$, we define (under convention $\tau^{\eta|b;(0)}_Y(\boldsymbol{x}) = 0$)

$$\boldsymbol{Y}^{\eta|b}_t(\boldsymbol{x}) \triangleq \sum_{k\geq 0} \boldsymbol{Y}^{\eta|b;(k)}_t(\boldsymbol{x}) \cdot \mathbb{I}\Big\{t \in \Big[\tau^{\eta|b;(k)}_Y(\boldsymbol{x}), \tau^{\eta|b;(k+1)}_Y(\boldsymbol{x})\Big)\Big\} \tag{B.11}$$

and let $\boldsymbol{Y}^{\eta|b}_{[0,T]}(x) \triangleq \big\{\boldsymbol{Y}^{\eta|b}_t(\boldsymbol{x}):\ t \in [0,T]\big\}$. By definition, for any $t \geq 0,\ b > 0,\ k \in \mathbb{N}$ and $\boldsymbol{x} \in \mathbb{R}^m$,

$$\boldsymbol{Y}^{\eta|b}_t(\boldsymbol{x}) = \boldsymbol{Y}^{\eta|b;(k)}_t(\boldsymbol{x}) \qquad \Longleftrightarrow \qquad t \in \Big[\tau^{\eta|b;(k)}_Y(\boldsymbol{x}), \tau^{\eta|b;(k+1)}_Y(\boldsymbol{x})\Big). \tag{B.12}$$

In case that $T = 1$, we suppress $[0,1]$ and write $\boldsymbol{Y}^{\eta|b}(\boldsymbol{x})$. The next theorem presents the sample path large deviations for $\boldsymbol{Y}^{\eta|b}_t(\boldsymbol{x})$. Once again, the proof is omitted as it closely resembles that of $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$.

Theorem B.2. *Under Assumptions 2 and 5, it holds for any $\beta \in [0, 2\wedge\alpha)$, any $b, T, \epsilon > 0,\ k \in \mathbb{N}$, and any compact set $A \subseteq \mathbb{R}^m$ that*

$$\lambda_L^{-k}(\eta;\beta)\mathbf{P}\big(\boldsymbol{Y}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in\ \cdot\ \big) \to \mathbf{C}^{(k)|b}_{[0,T]}(\ \cdot\ ;\boldsymbol{x}) \text{ in } \mathbb{M}\Big(\mathbb{D}[0,T] \setminus \mathbb{D}^{(k-1)|b}_A[0,T](\epsilon)\Big) \text{ uniformly in } \boldsymbol{x} \text{ on } A$$

as $\eta \to 0$. Furthermore, given $B \in \mathscr{S}_{\mathbb{D}[0,T]}$ that is bounded away from $\mathbb{D}^{(k-1)|b}_A[0,T](\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough,

$$\inf_{\boldsymbol{x}\in A} \mathbf{C}^{(k)|b}_{[0,T]}\big(B^\circ;\boldsymbol{x}\big) \leq \liminf_{\eta\downarrow 0} \frac{\inf_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{Y}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda_L^k(\eta;\beta)}$$
$$\leq \limsup_{\eta\downarrow 0} \frac{\sup_{\boldsymbol{x}\in A}\mathbf{P}\big(\boldsymbol{Y}^{\eta|b}_{[0,T]}(\boldsymbol{x}) \in B\big)}{\lambda_L^k(\eta;\beta)} \leq \sup_{\boldsymbol{x}\in A} \mathbf{C}^{(k)|b}_{[0,T]}\big(B^-;\boldsymbol{x}\big) < \infty.$$

Analogous to Corollary 2.7, we present the conditional limit theorem for $\boldsymbol{Y}^{\eta}_{[0,1]}(\boldsymbol{x})$ and $\boldsymbol{Y}^{\eta|b}_{[0,1]}(\boldsymbol{x})$.

Corollary B.3. *Let Assumptions 2 and 5 hold. Let $\beta \in [0, 2\wedge\alpha)$.*

(i) Given $b > 0$, $k \in \mathbb{N}$, $\boldsymbol{x} \in \mathbb{R}^m$, and measurable $B \subseteq \mathbb{D}$, suppose that B is bounded away from $\mathbb{D}^{(k-1)|b}_{\{\boldsymbol{x}\}}(\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough, and $\mathbf{C}^{(k)|b}(B^\circ;\boldsymbol{x}) = \mathbf{C}^{(k)|b}(B^-;\boldsymbol{x}) > 0$. Then

$$\mathbf{P}\big(\boldsymbol{Y}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \in \cdot \,|\, \boldsymbol{Y}^{\eta|b}_{[0,1]}(\boldsymbol{x}) \in B\big) \Rightarrow \frac{\mathbf{C}^{(k)|b}(\ \cdot \cap B; x)}{\mathbf{C}^{(k)|b}(B;x)} \qquad \text{as } \eta \downarrow 0.$$

(ii) Furthermore, suppose that Assumption 3 holds. Given $k \in \mathbb{N}$, $\boldsymbol{x} \in \mathbb{R}^m$, and measurable $B \subseteq \mathbb{D}$, suppose that B is bounded away from $\mathbb{D}^{(k-1)}_{\{\boldsymbol{x}\}}(\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough, and $\mathbf{C}^{(k)}(B^\circ;\boldsymbol{x}) = \mathbf{C}^{(k)}(B^-;\boldsymbol{x}) > 0$. Then

$$\mathbf{P}\big(\boldsymbol{Y}^{\eta}_{[0,1]}(x) \in \cdot \,|\, \boldsymbol{Y}^{\eta}_{[0,1]}(x) \in B\big) \Rightarrow \frac{\mathbf{C}^{(k)}(\ \cdot \cap B; x)}{\mathbf{C}^{(k)}(B;x)} \qquad \text{as } \eta \downarrow 0.$$

B.2 Metastability Analysis

Consider an open set $I \subseteq \mathbb{R}^m$ such that $\mathbf{0} \in \boldsymbol{I}$ and Assumption 4 holds. Define stopping times

$$\tau_Y^\eta(\boldsymbol{x}) \triangleq \inf\big\{t \geq 0 :\ \boldsymbol{Y}_t^\eta(\boldsymbol{x}) \notin I\big\}, \qquad \tau_Y^{\eta|b}(\boldsymbol{x}) \triangleq \inf\big\{t \geq 0 :\ \boldsymbol{Y}_t^{\eta|b}(\boldsymbol{x}) \notin I\big\}$$

as the first exit times of $\boldsymbol{Y}_t^\eta(\boldsymbol{x})$ and $\boldsymbol{Y}_t^{\eta|b}(\boldsymbol{x})$ from I, respectively. The following result characterizes the asymptotic law of the first exit times and exit locations, using the measures $\check{\mathbf{C}}^{(k)|b}(\cdot)$ defined in (2.28) and $\check{\mathbf{C}}(\cdot)$ defined in (2.29). We omit the proof due to its similarity to that of Theorem 2.8.

Theorem B.4. *Let Assumptions 2, 4, and 5 hold. Let $\beta \in [0, 2 \wedge \alpha)$.*

(a) Let $b > 0$. Suppose that $\mathcal{J}_b^I < \infty$, I^c is bounded away from $\mathcal{G}^{(\mathcal{J}_b^I - 1)|b}(\epsilon)$ for some (and hence all) $\epsilon > 0$ small enough, and $\check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(\partial I) = 0$. Then $C_b^I \triangleq \check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(I^c) < \infty$. Furthermore, if $C_b^I \in (0,\infty)$, then for any $\epsilon > 0$, $t \geq 0$, and measurable set $B \subseteq I^c$,

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(C_b^I \lambda_L^{\mathcal{J}_b^I}(\eta;\beta)\tau_Y^{\eta|b}(\boldsymbol{x}) > t;\ \boldsymbol{Y}^{\eta|b}_{\tau_Y^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x}) \in B\bigg) \leq \frac{\check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B^-)}{C_b^I} \cdot \exp(-t),$$

$$\liminf_{\eta \downarrow 0} \inf_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(C_b^I \lambda_L^{\mathcal{J}_b^I}(\eta;\beta)\tau_Y^{\eta|b}(\boldsymbol{x}) > t;\ \boldsymbol{Y}^{\eta|b}_{\tau_Y^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x}) \in B\bigg) \geq \frac{\check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B^\circ)}{C_b^I} \cdot \exp(-t).$$

Otherwise, we have $C_b^I = 0$, and

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(\lambda_L^{\mathcal{J}_b^I}(\eta;\gamma)\tau_Y^{\eta|b}(\boldsymbol{x}) \leq t\bigg) = 0 \qquad \forall \epsilon > 0,\ t \geq 0.$$

(b) Suppose that $\check{\mathbf{C}}(\partial I) = 0$. Then $C_\infty^I \triangleq \check{\mathbf{C}}(I^c) < \infty$. Furthermore, if $C_\infty^I > 0$, then for any $t \geq 0$ and measurable set $B \subseteq I^c$,

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(C_\infty^I \lambda_L(\eta;\beta)\tau_Y^{\eta}(\boldsymbol{x}) > t;\ \boldsymbol{Y}^{\eta}_{\tau_Y^{\eta}(\boldsymbol{x})}(\boldsymbol{x}) \in B\bigg) \leq \frac{\check{\mathbf{C}}(B^-)}{C_\infty^I} \cdot \exp(-t),$$

$$\liminf_{\eta \downarrow 0} \inf_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(C_\infty^I \lambda_L(\eta;\beta)\tau_Y^{\eta}(\boldsymbol{x}) > t;\ \boldsymbol{Y}^{\eta}_{\tau_Y^{\eta}(\boldsymbol{x})}(\boldsymbol{x}) \in B\bigg) \geq \frac{\check{\mathbf{C}}(B^\circ)}{C_\infty^I} \cdot \exp(-t).$$

Otherwise, we have $C_\infty^I = 0$, and

$$\limsup_{\eta \downarrow 0} \sup_{\boldsymbol{x} \in I_\epsilon} \mathbf{P}\bigg(\lambda(_L\eta;\gamma)\tau_Y^{\eta}(\boldsymbol{x}) \leq t\bigg) = 0 \qquad \forall \epsilon > 0,\ t \geq 0.$$

C Properties of Mappings $\bar{h}^{(k)}_{[0,T]}$ and $\bar{h}^{(k)|b}_{[0,T]}$

In this section, we collect a few useful results about the mappings $\bar{h}^{(k)}_{[0,T]}$ and $\bar{h}^{(k)|b}_{[0,T]}$ defined in (2.10)–(2.12), and provide the proof of Lemmas 3.3, 3.4, and 3.5.

For any $\xi \in \mathbb{D}$, let $\|\xi\| \triangleq \sup_{t \in [0,1]} \|\xi(t)\|$. Also, recall the definition of $\mathbb{D}_A^{(k)|b}(r)$ in (2.14). Lemma C.1 shows that $\|\xi\|$ is uniformly bounded for all $\xi \in \mathbb{D}_A^{(k)|b}(r)$.

Lemma C.1. *Let Assumption 2 hold. Given $k \in \mathbb{N}$, $b, r > 0$, and a compact set $A \subseteq \mathbb{R}^m$, there exists $M = M(k,b,r,A) < \infty$ such that $\|\xi\| \leq M$ $\forall \xi \in \mathbb{D}_A^{(k)|b}(r)$.*

Proof. Fix some $\boldsymbol{x}_0 \in A$, and let $\xi^*(t) = \boldsymbol{y}_t(\boldsymbol{x}_0)$; see (2.21). Let $N = r + \sup_{\boldsymbol{x},\boldsymbol{y}\in A}\|\boldsymbol{x}-\boldsymbol{y}\| \vee b$ and $\rho = \exp(D) \geq 1$ where $D \in [1,\infty)$ is the Lipschitz coefficient in Assumption 2.

By arbitrarily picking an element from $\mathbb{D}_A^{(k)|b}(r)$, we get some $\xi = \bar{h}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, \boldsymbol{t})$ with $\boldsymbol{x} \in A$, $\mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}$, $\mathbf{V} = (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_k) \in \mathbb{R}^{m\times k}$, $\boldsymbol{t} = (t_1, \cdots, t_k) \in (0,1]^{k\uparrow}$. By Assumption 2 and Gronwall's inequality, we get $\sup_{t\in[0,t_1)}\|\xi^*(t) - \xi(t)\| \leq \|\boldsymbol{x}-\boldsymbol{x}_0\| \cdot \exp(Dt_1) \leq \rho N$. Since $\xi^*(t)$ is continuous, and $\|\xi(t_1) - \xi(t_1-)\| \leq b + r$ (see the definition of φ_b in (2.12)), we get $\sup_{t\in[0,t_1]}\|\xi^*(t) - \xi(t)\| \leq \rho N + b + r \leq 2\rho N$.

Next, we proceed by induction. Adopt the convention that $t_{k+1} = 1$, and suppose that for some $j = 1, 2, \cdots, k$,

$$\sup_{t\in[0,t_j]}\|\xi^*(t) - \xi(t)\| \leq \underbrace{(2\rho)^j N}_{\triangleq M_j}.$$

Then from Gronwall's inequality again, we get $\|\xi^*(t) - \xi(t)\| \leq \rho A_j$ for any $t \in [t_j, t_{j+1})$. Due to the continuity of ξ^* and the truncation threshold b and the upper bound $\|\boldsymbol{v}_j\| \leq r$ at step (2.12), we have

$$\|\xi(t_{j+1}) - \xi^*(t_{j+1})\| \leq \rho M_j + b + r \leq 2\rho M_j \leq M_{j+1}.$$

Therefore, $\sup_{t\in[0,t_{j+1}]}\|\xi^*(t) - \xi(t)\| \leq M_{j+1}$. By induction, we can conclude the proof with $M = M_{k+1} + \|\xi^*\| = (2\rho)^{k+1}N + \|\xi^*\|$. $\square$

Recall the definitions of $\boldsymbol{a}_M, \boldsymbol{\sigma}_M$ in (3.37), the mapping $\bar{h}_{M\downarrow}^{(k)|b}$ in (3.38)–(3.40), and sets $\mathbb{D}_{A;M\downarrow}^{(k)|b}(r)$ in (3.42). Next, we present a corollary of the boundedness of $\mathbb{D}_A^{(k)|b}(r)$ established in Lemma C.1.

Corollary C.2. *Let Assumption 2 hold. Let $b, r > 0$, $k \in \mathbb{N}$. Let $A \subseteq \mathbb{R}^m$ be compact. There exists $M_0 \in (0,\infty)$ such that for any $M \geq M_0$,*

- $\sup_{t\leq 1}\|\xi_t\| \leq M_0\ \forall \xi \in \mathbb{D}_A^{(k)|b}(r) \cup \mathbb{D}_{A;M\downarrow}^{(k)|b}(r)$;
- *For any $\boldsymbol{t} = (t_1, \cdots, t_k) \in (0,1]^{k\uparrow}$, $\boldsymbol{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}$, $\boldsymbol{V} = (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_k) \in \mathbb{R}^{m\times k}$ with $\max_{j\in[d]}\|\boldsymbol{v}_j\| \leq r$, and $\boldsymbol{x} \in A$,*

$$\bar{h}^{(k)|b}(\boldsymbol{x}, \boldsymbol{W}, \boldsymbol{V}, \boldsymbol{t}) = \bar{h}_{M\downarrow}^{(k)|b}(\boldsymbol{x}, \boldsymbol{W}, \boldsymbol{V}, \boldsymbol{t}).$$

Proof. The claims follow immediately from Lemma C.1, as well as the fact that $\bar{h}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, \boldsymbol{t}) \in \mathbb{D}_A^{(k)|b}(r)$ and $\xi = \bar{h}_{M\downarrow}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, \boldsymbol{t}) \in \mathbb{D}_{A;M\downarrow}^{(k)|b}(r)$. $\square$

Next, we study the continuity of mappings $\bar{h}_{[0,T]}^{(k)}$ and $\bar{h}_{[0,T]}^{(k)|b}$.

Lemma C.3. *Let Assumption 2 hold. Given any $b, T > 0$ and any $k \in \mathbb{N}$, the mapping $\bar{h}_{[0,T]}^{(k)|b}$ is continuous on $\mathbb{R}^m \times \mathbb{R}^{d\times k} \times \mathbb{R}^{m\times k} \times (0,T)^{k\uparrow}$.*

Proof. To ease notations we focus on the case where $T = 1$, but the proof is identical for any $T > 0$. Arbitrarily pick some $b > 0$ and $k \in \mathbb{N}$, some $\boldsymbol{x}^* \in \mathbb{R}^m$, $\mathbf{W}^* = (\boldsymbol{w}_1^*, \cdots, \boldsymbol{w}_k^*) \in \mathbb{R}^{d\times k}$, $\mathbf{V}^* = (\boldsymbol{v}_1^*, \cdots, \boldsymbol{v}_k^*) \in \mathbb{R}^{m\times k}$, and $\boldsymbol{t}^* = (t_1^*, \cdots, t_k^*) \in (0,1)^{k\uparrow}$. Let $\xi^* = \bar{h}^{(k)|b}(\boldsymbol{x}^*, \mathbf{W}^*, \mathbf{V}^*, \boldsymbol{t}^*)$. Also, fix some $\epsilon \in (0,1)$. It suffices to show the existence of some $\delta \in (0,1)$ such that $\boldsymbol{d}_{J_1}(\xi^*, \xi') < \epsilon$ for all $\xi' = \bar{h}^{(k)|b}(\boldsymbol{x}', \mathbf{W}', \mathbf{V}', \boldsymbol{t}')$ with $\boldsymbol{x}' \in \mathbb{R}^m$, $\mathbf{W}' = (\boldsymbol{w}_1', \cdots, \boldsymbol{w}_k') \in \mathbb{R}^{d\times k}$, $\mathbf{V}' = (\boldsymbol{v}_1', \cdots, \boldsymbol{v}_k') \in \mathbb{R}^{m\times k}$, $\boldsymbol{t}' = (t_1', \cdots, t_k') \in (0,1)^{k\uparrow}$ satisfying

$$\|\boldsymbol{x}^* - \boldsymbol{x}'\| < \delta, \qquad \left\|\boldsymbol{w}_j' - \boldsymbol{w}_j^*\right\| \vee \left\|\boldsymbol{v}_j^* - \boldsymbol{v}_j'\right\| \vee |t_j' - t_j^*| < \delta\ \forall j \in [k]. \tag{C.1}$$

We start by setting some constants and notations. First, by Corollary C.2, it follows for any $M \in (0,\infty)$ large enough that

$$\|\xi^*\| + 1 < M \qquad \text{and} \qquad \|\xi'\| + 1 < M \quad \forall \xi' = \bar{h}^{(k)|b}(\boldsymbol{x}', \mathbf{W}', \mathbf{V}', \boldsymbol{t}') \text{ satisfying (C.1)}. \tag{C.2}$$

By picking an even larger M if necessary, we can ensure that $M \geq 1 + \max_{j\in[k]} \left\|\boldsymbol{w}_j^*\right\|$. In this proof, we write $\boldsymbol{a}^* = \boldsymbol{a}_M$, $\boldsymbol{\sigma}^* = \boldsymbol{\sigma}_M$ (see (3.37) for definitions). Fix the constant

$$C^* \triangleq \sup_{\boldsymbol{y}:\|\boldsymbol{y}\|\leq M} \|\boldsymbol{a}(y)\| \vee \|\boldsymbol{\sigma}(y)\| \vee 1 < \infty.$$

We also write $h^* = \bar{h}^{(k)|b}_{M\downarrow}$ in this proof; see (3.38)–(3.40) for definitions. The choice of M ensures that $\xi^* = h^*(\boldsymbol{x}^*, \mathbf{W}^*, \mathbf{V}^*, \boldsymbol{t}^*)$ and, under condition (C.1), $\xi' = h^*(\boldsymbol{x}', \mathbf{W}', \mathbf{V}', \boldsymbol{t}')$.

Let $\rho \triangleq \exp(D) \geq 1$ where $D \in [1,\infty)$ is the Lipschitz coefficient in Assumption 2. Let $R_0 = 1$,

$$R_j \triangleq (7C^* + \rho R_{j-1} + 1)(DM + 1) + C^* \qquad \forall j \geq 1. \tag{C.3}$$

We pick some $\tilde{\delta} > 0$ small enough such that

$$2\tilde{\delta} < 1 \wedge \epsilon; \qquad R_{k+1}\tilde{\delta} < \epsilon. \tag{C.4}$$

Also, by picking $\delta > 0$ small enough, it is guaranteed that (under convention $t_0^* = t_0' = 0$, $t_{k+1}^* = t_{k+1}' = 1$)

$$\delta < \widetilde{\delta} \vee 1; \qquad \max_{j\in[k]} \left| \frac{t_{j+1}^* - t_j^*}{t_{j+1}' - t_j'} - 1 \right| < \widetilde{\delta} \; \forall \boldsymbol{t}' = (t_1', \cdots, t_k') \in (0,1)^{k\uparrow},\ \max_{j\in[k]} |t_j' - t_j^*| < \delta. \tag{C.5}$$

Now it only remains to show that, under the current the choice of δ, the bound $\boldsymbol{d}_{J_1}(\xi,\xi') < \epsilon$ follows from condition (C.1). To do so, we fix some ξ' satisfying condition (C.1). Define $\lambda : [0,1] \to [0,1]$ as

$$\lambda(u) = \begin{cases} 0 & \text{if } u = 0 \\ t_j^* + \frac{t_{j+1}^* - t_j^*}{t_{j+1}' - t_j'} \cdot (u - t_j') & \text{if } u \in (t_j', t_{j+1}'] \text{ for some } j = 0, 1, \cdots, k. \end{cases}$$

For any $u \in (0,1)$, let $j \in \{0,1,\cdots,k\}$ be such that $u \in (t_j', t_{j+1}']$. Observe that

$$\begin{aligned} |\lambda(u) - u| &= \left| t_j^* + \frac{t_{j+1}^* - t_j^*}{t_{j+1}' - t_j'} \cdot (u - t_j') - u \right| = \left| t_j^* + \frac{t_{j+1}^* - t_j^*}{t_{j+1}' - t_j'} \cdot v - (v + t_j') \right| \quad \text{with } v \triangleq u - t_j' \\ &\leq |t_j^* - t_j'| + \left| \frac{t_{j+1}^* - t_j^*}{t_{j+1}' - t_j'} - 1 \right| \cdot v \\ &\leq \widetilde{\delta} + \widetilde{\delta} \cdot 1 < \epsilon. \end{aligned} \tag{C.6}$$

In summary, we have shown that $\sup_{u\in[0,1]} |\lambda(u) - u| < \epsilon$. Moving on, we prove that

$$\sup_{u\in[0,1]} \left\|\xi^*\big(\lambda(u)\big) - \xi'(u)\right\| < \epsilon$$

using an inductive argument. First, Assumption 2 allows us to apply Gronwall's inequality and get $\sup_{u\in(0,t_1^*\wedge t_1')} \|\xi^*(u) - \xi'(u)\| \leq \exp\big(D\cdot(t_1^* \wedge t_1')\big)\|\boldsymbol{x}^* - \boldsymbol{x}'\| \leq \rho\delta$. As a result, for any $u \in (0, t_1^* \wedge t_1')$,

$$\begin{aligned} \left\|\xi^*\big(\lambda(u)\big) - \xi'(u)\right\| &= \left\|\xi^*\left(\frac{t_1^*}{t_1'} \cdot u\right) - \xi'(u)\right\| \leq \left\|\xi^*\left(\frac{t_1^*}{t_1'} \cdot u\right) - \xi^*(u)\right\| + \|\xi'(u) - \xi^*(u)\| \\ &\leq \left\|\xi^*\left(\frac{t_1^*}{t_1'} \cdot u\right) - \xi^*(u)\right\| + \rho\delta \end{aligned}$$

$$\leq \sup_{\boldsymbol{y}\in\mathbb{R}^m} \|\boldsymbol{a}^*(\boldsymbol{y})\| \cdot \left|\frac{t_1^*}{t_1'} - 1\right| \cdot u + \rho\delta \qquad \text{by (C.2)}$$
$$\leq C^*\widetilde{\delta} + \rho\widetilde{\delta} = (C^* + \rho)\widetilde{\delta} \qquad \text{due to (C.5)}.$$

In case that $t_1' \leq t_1^*$, we get $\sup_{u\in(0,t_1')} \left\|\xi^*\big(\lambda(u)\big) - \xi'(u)\right\| < (C^* + \rho)\widetilde{\delta}$ directly. In case that $t_1^* < t_1'$, due to $\xi' = h^*(\boldsymbol{x}', \mathbf{W}', \mathbf{V}', \boldsymbol{t}')$ as well as the bounds in (C.5)(C.6), for any $u \in [t_1^*, t_1')$ we have

$$\|\xi'(u) - \xi'(t_1^*)\| \leq \sup_{\boldsymbol{y}\in\mathbb{R}^m} \|\boldsymbol{a}^*(\boldsymbol{y})\| \cdot |u - t_1^*| < C^*\widetilde{\delta};$$
$$\left\|\xi^*\big(\lambda(u)\big) - \xi^*\big(\lambda(t_1^*)\big)\right\| \leq \sup_{\boldsymbol{y}\in\mathbb{R}^m} \|\boldsymbol{a}^*(\boldsymbol{y})\| \cdot \left|\lambda(u) - \lambda(t_1^*)\right| < 5C^*\widetilde{\delta}.$$

As a result, $\sup_{u\in(0,t_1')} \left\|\xi^*\big(\lambda(u)\big) - \xi'(u)\right\| < (7C^* + \rho)\widetilde{\delta}$. In addition, due to $\|\varphi_b(\boldsymbol{x}) - \varphi_b(\boldsymbol{y})\| \leq \|\boldsymbol{x} - \boldsymbol{y}\|$,

$$\begin{aligned}
&\left\|\xi^*\big(\lambda(t_1')\big) - \xi'(t_1')\right\| \\
&= \left\|\xi^*\big(\lambda(t_1'-)\big) + \boldsymbol{v}_1^* + \varphi_b\Big(\boldsymbol{\sigma}^*\Big(\xi^*\big(\lambda(t_1'-)\big) + \boldsymbol{v}_1^*\Big)\boldsymbol{w}_1^*\Big) - \xi'(t_1'-) - \boldsymbol{v}_1' - \varphi_b\Big(\boldsymbol{\sigma}^*\Big(\xi'(t_1'-) + \boldsymbol{v}_1'\Big)\boldsymbol{w}_1'\Big)\right\| \\
&\leq \left\|\xi^*\big(\lambda(t_1'-)\big) - \xi'(t_1'-)\right\| + \|\boldsymbol{v}_1^* - \boldsymbol{v}_1'\| + \left\|\boldsymbol{\sigma}^*\Big(\xi^*\big(\lambda(t_1'-)\big) + \boldsymbol{v}_1^*\Big)\boldsymbol{w}_1^* - \boldsymbol{\sigma}^*\Big(\xi'(t_1'-) + \boldsymbol{v}_1'\Big)\boldsymbol{w}_1'\right\| \\
&\leq \left\|\xi^*\big(\lambda(t_1'-)\big) - \xi'(t_1'-)\right\| + \|\boldsymbol{v}_1^* - \boldsymbol{v}_1'\| + \left\|\boldsymbol{\sigma}^*\Big(\xi^*\big(\lambda(t_1'-)\big) + \boldsymbol{v}_1^*\Big) - \boldsymbol{\sigma}^*\Big(\xi'(t_1'-) + \boldsymbol{v}_1'\Big)\right\| \cdot \|\boldsymbol{w}_1^*\| \\
&\qquad\qquad\qquad\qquad + \left\|\boldsymbol{\sigma}^*\Big(\xi'(t_1'-) + \boldsymbol{v}_1'\Big)\right\| \cdot \|\boldsymbol{w}_1' - \boldsymbol{w}_1^*\| \\
&\leq \left\|\xi^*\big(\lambda(t_1'-)\big) - \xi'(t_1'-)\right\| + \delta + \left\|\boldsymbol{\sigma}^*\Big(\xi^*\big(\lambda(t_1'-)\big) + \boldsymbol{v}_1^*\Big) - \boldsymbol{\sigma}^*\Big(\xi'(t_1'-) + \boldsymbol{v}_1'\Big)\right\| \cdot M + C^*\delta \\
&\leq (7C^* + \rho)\widetilde{\delta} + \delta + M \cdot D \cdot \Big(\left\|\xi^*\big(\lambda(t_1'-)\big) - \xi'(t_1'-)\right\| + \|\boldsymbol{v}_1^* - \boldsymbol{v}_1'\|\Big) + C^*\delta \qquad \text{due to Assumption 2} \\
&= (7C^* + \rho)\widetilde{\delta} + \delta + DM\big((7C^* + \rho)\widetilde{\delta} + \delta\big) + C^*\delta \\
&\leq \big[(7C^* + \rho + 1)(DM + 1) + C^*\big]\widetilde{\delta} \qquad \text{by our choice of } \delta < \widetilde{\delta} \text{ in (C.4)(C.5)}.
\end{aligned}$$

In summary, we yield $\sup_{u\in[0,t_1']} \left\|\xi^*\big(\lambda(u)\big) - \xi'(u)\right\| \leq \big[(7C^* + \rho + 1)(DM + 1) + C^*\big]\widetilde{\delta} = R_1\widetilde{\delta}$; see definitions in (C.3). Now, suppose that for some $j = 1, 2, \cdots, k$, we have $\sup_{u\in[0,t_j']} \left\|\xi^*\big(\lambda(u)\big) - \xi'(u)\right\| \leq R_j\widetilde{\delta}$. By repeating the calculations above, one can obtain that $\sup_{u\in[0,t_{j+1}']} \left\|\xi^*\big(\lambda(u)\big) - \xi'(u)\right\| \leq R_{j+1}\widetilde{\delta}$. To conclude, note that $R_{k+1}\widetilde{\delta} < \epsilon$ by our choice of parameters in (C.4). □

Lemma C.4. *Let Assumption 2 and 3 hold. Given any $k \in \mathbb{N}$ and $T > 0$, the mapping $\bar{h}^{(k)}_{[0,T]}$ is continuous on $\mathbb{R}^m \times \mathbb{R}^{d\times k} \times \mathbb{R}^{m\times k} \times (0, T)^{k\uparrow}$.*

Proof. To ease notations we focus on the case where $T = 1$, but the proof is identical for any $T > 0$. Arbitrarily pick some $k \in \mathbb{N}$, $\boldsymbol{x}^* \in \mathbb{R}^m$, $\mathbf{W}^* = (\boldsymbol{w}_1^*, \cdots, \boldsymbol{w}_k^*) \in \mathbb{R}^{d\times k}$, $\mathbf{V}^* = (\boldsymbol{v}_1^*, \cdots, \boldsymbol{v}_k^*) \in \mathbb{R}^{m\times k}$, and $\boldsymbol{t}^* = (t_1^*, \cdots, t_k^*) \in (0, 1)^{k\uparrow}$. We claim the existence of some $b = b(\boldsymbol{x}^*, \mathbf{W}^*, \mathbf{V}^*, \boldsymbol{t}^*) > 0$ such that for any $\delta \in (0, 1)$, $\boldsymbol{x}' \in \mathbb{R}^m$, $\mathbf{W}' = (\boldsymbol{w}_1', \cdots, \boldsymbol{w}_k') \in \mathbb{R}^{d\times k}$, $\mathbf{V}' = (\boldsymbol{v}_1', \cdots, \boldsymbol{v}_k') \in \mathbb{R}^{m\times k}$, and $\boldsymbol{t}' \in (0, 1)^{k\uparrow}$ satisfying

$$\|\boldsymbol{x}^* - \boldsymbol{x}'\| < \delta, \qquad \left\|\boldsymbol{w}_j' - \boldsymbol{w}_j^*\right\| \vee \left\|\boldsymbol{v}_j^* - \boldsymbol{v}_j'\right\| \vee |t_j' - t_j^*| < \delta\ \forall j \in [k]. \tag{C.7}$$

we have $\bar{h}^{(k)}(\boldsymbol{x}', \mathbf{W}', \mathbf{V}', \boldsymbol{t}') = \bar{h}^{(k)|b}(\boldsymbol{x}', \mathbf{W}', \mathbf{V}', \boldsymbol{t}')$. Then the continuity of $\bar{h}^{(k)}$ follows immediately from the continuity of $\bar{h}^{(k)|b}$ established in Lemma C.3.

Now, it only remains to find such $b > 0$. In particular, we can simply set $b = C \cdot \big(\max\{\left\|\boldsymbol{w}_j^*\right\| : j \in [k]\} + 1\big)$ where $C \geq 1$ is the constant in Assumption 3 satisfying $\sup_{\boldsymbol{y}\in\mathbb{R}^m} \|\boldsymbol{\sigma}(\boldsymbol{y})\| \leq C$. Indeed, given any $\delta \in (0,1)$ and $\boldsymbol{x}' \in \mathbb{R}^m$, $\mathbf{W}' \in \mathbb{R}^{d\times k}$, $\mathbf{V}' \in \mathbb{R}^{m\times k}$, and $\boldsymbol{t}' \in (0,1)^{k\uparrow}$ satisfying (C.7), for $\xi' = \bar{h}^{(k)|b}(\boldsymbol{x}',\mathbf{W}',\mathbf{V}',\boldsymbol{t}')$ we have

$$\left\|\boldsymbol{\sigma}\big(\xi'(t'_j-) + \boldsymbol{v}_j\big)\boldsymbol{w}'_j\right\| \le C\cdot\big(\max\{\|\boldsymbol{w}^*_i\|:\ i\in[k]\} + \delta\big) < b \qquad \forall j\in[d].$$

As a result, the truncation operator φ_b at step (2.12) is not in effect, and hence $\xi' = \bar{h}^{(k)}(\boldsymbol{x}',\mathbf{W}',\mathbf{V}',\boldsymbol{t}')$. This concludes the proof. □

Next, we move onto the proofs of Lemmas 3.3, 3.4, and 3.5.

Proof of Lemma 3.3. The claims are trivial if A or B is an empty set. Also, the claims are trivially true if $k=0$ (note that in (b) we would have $\mathbb{D}^{(-1)}_A(r)=\emptyset$). Therefore, in this proof we focus on the case where $A\neq\emptyset$, $B\neq\emptyset$, and $k\ge 1$.

Since B is bounded away from $\mathbb{D}^{(k-1)}_A(r)$ under $\boldsymbol{d}_{J_1}$, there exists $\bar{\epsilon}>0$ such that $\boldsymbol{d}_{J_1}\big(B^{\bar{\epsilon}},\mathbb{D}^{(k-1)}_A(r)\big) > 0$ so that part (b) is satisfied. Next, we show that there exists $\bar{\delta}>0$, which together with $\bar{\epsilon}$ satisfies (a). Let $D\in[1,\infty)$ be the Lipschitz coefficient in Assumption 2. Besides, recall the constant $C\in[1,\infty)$ in Assumption 3 that satisfies $\sup_{\boldsymbol{x}\in\mathbb{R}^m}\|\boldsymbol{\sigma}(\boldsymbol{x})\|\le C$. Let $\rho \triangleq \exp(D)$ and

$$\bar{\delta} \triangleq \frac{\bar{\epsilon}}{\rho C + 1}. \tag{C.8}$$

Note that $\bar{\delta} < \bar{\epsilon}$. To show that the claim (a) holds for such $\bar{\epsilon}$ and $\bar{\delta}$, we proceed with proof by contradiction. Suppose that there is some $\boldsymbol{t} = (t_1,\cdots,t_k)\in(0,1]^{k\uparrow}$, $\mathbf{W} = (\boldsymbol{w}_1,\cdots,\boldsymbol{w}_k)\in\mathbb{R}^{d\times k}$, and $\boldsymbol{x}_0\in A$ such that $\xi \triangleq h^{(k)}(\boldsymbol{x}_0,\mathbf{W},\boldsymbol{t})\in B^{\bar{\epsilon}}$ yet $\|\boldsymbol{w}_J\|\le\bar{\delta}$ for some $J=1,2,\cdots,k$. We construct $\xi'\in\mathbb{D}^{(k-1)}_A(r)$ such that $\boldsymbol{d}_{J_1}(\xi',\xi)<\bar{\epsilon}$. Specifically, we focus on the case where $J<k$, since the proof when $J=k$ is almost identical but only slightly simpler. Define ξ' by

$$\xi'(s) \triangleq \begin{cases} \xi(s) & s\in[0,t_J) \\ h^{(0)}(\xi'(t_J-))(s-t_J) & s\in[t_J,t_{J+1}) \\ \xi(s) & s\in[t_{J+1},t]. \end{cases}$$

That is, ξ' is driven by the same ODE as ξ on $[t_J,t_{J+1})$, except that at the beginning of the intervals, ξ' starts from $\xi(t_J-)$ instead of $\xi(t_J)$. On the other hand, ξ' coincides with ξ outside of $[t_J,t_{J+1})$. To bound the distance between ξ and ξ', note that from Assumption 3, we have $\|\xi(t_J)-\xi(t_J-)\| = \|\boldsymbol{\sigma}(\xi(t_J-))\boldsymbol{w}_J\|\le C\bar{\delta}$. Then using Gronwall's inequality, we get

$$\begin{aligned} \|\xi(s)-\xi'(s)\| &\le \exp\big((t_{J+1}-t_J)D\big)\,\|\xi(t_J)-\xi'(t_J-)\| \\ &\le \rho\,\|\xi(t_J)-\xi'(t_J-)\| \\ &\le \rho C\bar{\delta} < \bar{\epsilon} \end{aligned} \tag{C.9}$$

for all $s\in[t_J,t_{J+1})$. This shows that $\boldsymbol{d}_{J_1}(\xi,\xi')<\bar{\epsilon}$. However, this cannot be the case since $\xi\in B^{\bar{\epsilon}}$, $\xi'\in\mathbb{D}^{(k-1)}_A(r)$, and we chose $\bar{\epsilon}$ such that $\boldsymbol{d}_{J_1}(B^{\bar{\epsilon}},\mathbb{D}^{(k-1)}_A)>0$. This concludes the proof for the case with $J<k$. The proof for the case where $J=k$ is almost identical. The only difference is that ξ' is set to be $\xi'(s)=\xi(s)$ for all $s<t_k$, and $\xi'(s)=h^{(0)}\big(\xi'(t_k-)\big)(s-t_k)$ for all $s\in[t_k,1]$, □

Proof of Lemma 3.4. Similar to Lemma 3.3, all claims hold trivially if A or B is empty, or if $k=0$. In this proof, we focus on the case where $A\neq\emptyset$, $B\neq\emptyset$, and $k\ge1$.

We start by fixing some constant. Since B is bounded away from $\mathbb{D}^{(k-1)|b}_A(r)$, we can fix some $\bar{\epsilon}>0$ such that $\boldsymbol{d}_{J_1}\big(B^{\bar{\epsilon}},\mathbb{D}^{(k-1)|b}_A(r)\big)>0$ to conclude the proof of part (b). Next, let $D\in[1,\infty)$ be the Lipschitz coefficient in Assumption 2. Besides, recall the constant $C\in[1,\infty)$ in Assumption 3 that satisfies $\sup_{\boldsymbol{x}\in\mathbb{R}^m}\|\boldsymbol{\sigma}(\boldsymbol{x})\|\le C$. Let $\rho\triangleq\exp(D)$. By picking an even smaller $\bar{\epsilon}>0$ if necessary, we can w.l.o.g. assume that

$$2\rho\bar{\epsilon} < r \qquad \text{and} \qquad \boldsymbol{d}_{J_1}\big(B^{\bar{\epsilon}},\mathbb{D}^{(k-1)|b}_A(r)\big) > 2\rho\bar{\epsilon}. \tag{C.10}$$

Let

$$\bar{\delta} \triangleq \bar{\epsilon}/C. \tag{C.11}$$

To prove that part (a) holds for such $\bar{\delta}$, we proceed with a proof by contradiction. Arbitrarily pick some $\boldsymbol{x} \in A$, $\mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}$, $\mathbf{V} = (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_k) \in \mathbb{R}^{m\times k}$ with $\max_{j\in[k]} \|\boldsymbol{v}_j\| \leq \bar{\epsilon}$, $\boldsymbol{t} = (t_1, \cdots, t_k) \in (0,1)^{k\uparrow}$, and $b > 0$. For $\xi_b = \bar{h}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, \boldsymbol{t})$, suppose that $\xi_b \in B^{\bar{\epsilon}}$ yet there is some $J \in [k]$ such that $\|\boldsymbol{w}_J\| \leq \bar{\delta}$. Next, construct $\xi \in \mathbb{D}$ as follows: (recall that $\boldsymbol{y}_\cdot(x)$ is the ODE defined in (2.21))

$$\xi(s) \triangleq \begin{cases} \xi_b(s) & s \in [0, t_J) \\ \boldsymbol{y}_{s-t_J}(\xi(t_J-)) & s \in [t_J, t_{J+1}) \\ \xi_b(s) & s \in [t_{J+1}, 1]. \end{cases}$$

That is, ξ is a modified version of ξ_b where the jump at time t_J is removed, but the two paths coincide on $[0, t_J) \cup [t_{J+1}, 1]$. Note that by Assumption 3,

$$\|\xi(t_J) - \xi_b(t_J)\| = \|\Delta\xi_b(t_J)\| \leq \|\boldsymbol{v}_J\| + \Big\|\varphi_b\Big(\boldsymbol{\sigma}\big(\xi_b(t_J-) + \boldsymbol{v}_J\big)\boldsymbol{w}_J\Big)\Big\| \leq \bar{\epsilon} + C\bar{\delta}.$$

Applying Gronwall's inequality, we then yield that for all $s \in [t_J, t_{J-1})$,

$$\begin{aligned} \|\xi_b(s) - \xi(s)\| &\leq \exp\big(D(s - t_J)\big) \cdot \|\xi(t_J) - \xi_b(t_J)\| \\ &\leq \rho \cdot \|\xi(t_J) - \xi_b(t_J)\| \qquad \text{where } \rho = \exp(D) \\ &\leq \rho(\bar{\epsilon} + C\bar{\delta}) = 2\rho\bar{\epsilon} \qquad \text{due to (C.11)}. \end{aligned}$$

This implies that $\boldsymbol{d}_{J_1}(\xi, \xi_b) \leq 2\rho\bar{\epsilon}$ and $\xi \in \mathbb{D}_A^{(k-1)|b}(2\rho\bar{\epsilon}) \subseteq \mathbb{D}_A^{(k-1)|b}(r)$; see (C.10). However, in light of $\boldsymbol{d}_{J_1}\big(B^{\bar{\epsilon}}, \mathbb{D}_A^{(k-1)|b}(r)\big) > 2\rho\bar{\epsilon}$ in (C.10), we arrive at the contraction that $\xi_b \notin B^{\bar{\epsilon}}$. This concludes the proof of part (a). □

Proof of Lemma 3.5. The proof relies on the following claim: for any $S \in \mathscr{S}_{\mathbb{D}}$ that is bounded away from $\mathbb{D}_A^{(k-1)}(r)$,

$$\lim_{b\to\infty} \mathbf{C}^{(k)|b}(S; \boldsymbol{x}) = \mathbf{C}^{(k)}(S; \boldsymbol{x}). \tag{C.12}$$

Then for any $g \in \mathcal{C}\big(\mathbb{D} \setminus \mathbb{D}_A^{(k-1)}(r)\big)$, we know that $B = \mathrm{supp}(g)$ is bounded away from $\mathbb{D}_A^{(k-1)}(r)$. Also, given any $\Delta > 0$, an approximation to g using simple functions implies the existence of some $N \in \mathbb{N}$, some sequence of real numbers $\big(c_g^{(i)}\big)_{i=1}^N$, some sequence $\big(B_g^{(i)}\big)_{i=1}^N$ of Borel measurable sets on $\mathbb{D}$ that are bounded away from $\mathbb{D}_A^{(k-1)}(r)$ such that the following claims hold for $g^\Delta(\cdot) = \sum_{i=1}^N c_g^{(i)} \mathbb{I}\big(\,\cdot\, \in B_g^{(i)}\big)$:

$$B_g^{(i)} \subseteq B \quad \forall i \in [N]; \qquad \big|g^\Delta(\xi) - g(\xi)\big| < \Delta \quad \forall \xi \in \mathbb{D}.$$

Then

$$\begin{aligned} \limsup_{b\to\infty} \Big|\mathbf{C}^{(k)|b}(g; \boldsymbol{x}) - \mathbf{C}^{(k)}(g; \boldsymbol{x})\Big| &\leq \limsup_{b\to\infty} \Big|\mathbf{C}^{(k)|b}(g; \boldsymbol{x}) - \mathbf{C}^{(k)|b}(g^\Delta; \boldsymbol{x})\Big| \\ &\quad + \limsup_{b\to\infty} \Big|\mathbf{C}^{(k)|b}(g^\Delta; \boldsymbol{x}) - \mathbf{C}^{(k)}(g^\Delta; \boldsymbol{x})\Big| \\ &\quad + \limsup_{b\to\infty} \Big|\mathbf{C}^{(k)}(g^\Delta; \boldsymbol{x}) - \mathbf{C}^{(k)}(g; \boldsymbol{x})\Big| \end{aligned}$$

First, note that $\mathbf{C}^{(k)|b}(g^\Delta; \boldsymbol{x}) = \sum_{i=1}^N c_g^{(i)} \mathbf{C}^{(k)|b}(B_g^{(i)}; \boldsymbol{x})$ and $\mathbf{C}^{(k)}(g^\Delta; \boldsymbol{x}) = \sum_{i=1}^N c_g^{(i)} \mathbf{C}^{(k)}(B_g^{(i)}; \boldsymbol{x})$. Therefore, applying (C.12), we get $\limsup_{b\to\infty} \Big|\mathbf{C}^{(k)|b}(g^\Delta; \boldsymbol{x}) - \mathbf{C}^{(k)}(g^\Delta; \boldsymbol{x})\Big| = 0$. Next, note that

$\left|\mathbf{C}^{(k)|b}(g^{\Delta};\boldsymbol{x})-\mathbf{C}^{(k)|b}(g;\boldsymbol{x})\right| \leq \Delta\cdot\mathbf{C}^{(k)|b}(B;\boldsymbol{x})$ and $\left|\mathbf{C}^{(k)}(g^{\Delta};\boldsymbol{x})-\mathbf{C}^{(k)}(g;\boldsymbol{x})\right| \leq \Delta\cdot\mathbf{C}^{(k)}(B;\boldsymbol{x})$. Thanks to (C.12) again, we get $\limsup_{b\to\infty}\left|\mathbf{C}^{(k)|b}(g;\boldsymbol{x})-\mathbf{C}^{(k)}(g;\boldsymbol{x})\right| \leq 2\Delta\cdot\mathbf{C}^{(k)}(B;\boldsymbol{x})$. The arbitrariness of $\Delta > 0$ allows us to conclude the proof.

Now, we prove (C.12) using Dominated Convergence theorem. By the definition in (2.15),

$$\mathbf{C}^{(k)|b}(S;\boldsymbol{x}) \triangleq \int \mathbb{I}\Big\{h^{(k)|b}\big(\boldsymbol{x},\mathbf{W},\boldsymbol{t}\big)\in S\Big\}\big((\nu_\alpha\times\mathbf{S})\circ\Phi\big)^k(d\mathbf{W})\times\mathcal{L}_1^{k\uparrow}(d\boldsymbol{t}).$$

where $S\in\mathscr{S}_{\mathbb{D}}$ is bounded away from $\mathbb{D}_A^{(k-1)}(r)$. First, we fix some $\mathbf{W}\in\mathbb{R}^{d\times k}$ and $\boldsymbol{t}\in(0,1)^{k\uparrow}$ and $x_0\in\mathbb{R}$, and let $M\triangleq\max_{j\in[k]}\|\boldsymbol{w}_j\|$. For any $b > MC$ where $C\geq 1$ is the constant satisfying such that $\sup_{\boldsymbol{x}\in\mathbb{R}^m}\|\boldsymbol{a}(\boldsymbol{x})\|\vee\|\boldsymbol{\sigma}(\boldsymbol{x})\|\leq C$ (see Assumption 3), by the definitions of $h^{(k)}$ and $h^{(k)|b}$ it is easy to see that $h^{(k)|b}(\boldsymbol{x},\mathbf{W},\boldsymbol{t}) = h^{(k)}(\boldsymbol{x},\mathbf{W},\boldsymbol{t})$. This implies

$$\lim_{b\to\infty}\mathbb{I}\big\{h^{(k)|b}\big(\boldsymbol{x},\mathbf{W},\boldsymbol{t}\big)\in S\big\} = \mathbb{I}\big\{h^{(k)}\big(\boldsymbol{x},\mathbf{W},\boldsymbol{t}\big)\in S\big\}\qquad\forall\mathbf{W}\in\mathbb{R}^{d\times k},\ \boldsymbol{t}\in(0,1]^{k\uparrow}.$$

In order to apply Dominated Convergence theorem and conclude the proof of (C.12), it suffices to find an integrable function that dominates $\mathbb{I}\big\{h^{(k)|b}\big(\boldsymbol{x},\mathbf{W},\boldsymbol{t}\big)\in S\big\}$. Specifically, since S is bounded away from $\mathbb{D}_A^{(k-1)}(r)$, we can find some $\bar\epsilon > 0$ such that $\boldsymbol{d}_{J_1}\big(S,\mathbb{D}_A^{(k-1)}(r)\big) > \bar\epsilon$. Also, let $\rho = \exp(D)$ where $D\in[1,\infty)$ is the Lipschitz coefficient in Assumption 2. Fix some $\bar\delta < \frac{\bar\epsilon}{\rho C}$. By part (a) of Lemma 3.4, we get

$$\mathbb{I}\Big\{h^{(k)|b}\big(\boldsymbol{x},\mathbf{W},\boldsymbol{t}\big)\in S\Big\}\leq\mathbb{I}\Big\{\ \|\boldsymbol{w}_j\| > \bar\delta\ \forall j\in[k]\Big\}\qquad\forall b>0,\ \mathbf{W}\in\mathbb{R}^{d\times k},\ \boldsymbol{t}\in(0,1)^{k\uparrow}.$$

From $\int\mathbb{I}\big\{\ \|\boldsymbol{w}_j\| > \bar\delta\ \forall j\in[k]\big\}\big((\nu_\alpha\times\mathbf{S})\circ\Phi\big)^k(d\mathbf{W})\times\mathcal{L}_1^{k\uparrow}(d\boldsymbol{t})\leq 1/\bar\delta^{k\alpha}<\infty$, we conclude the proof. $\square$

The following result will be applied in the proof of Lemma 3.6. Let $\boldsymbol{x}_j^\eta(x)$ be the solution to

$$\boldsymbol{x}_0^\eta(\boldsymbol{x}) = \boldsymbol{x},\qquad \boldsymbol{x}_j^\eta(\boldsymbol{x}) = \boldsymbol{x}_{j-1}^\eta(\boldsymbol{x}) + \eta\boldsymbol{a}\big(\boldsymbol{x}_{j-1}^\eta(\boldsymbol{x})\big)\quad\forall j\geq 1. \tag{C.13}$$

After proper scaling of the time parameter, $\boldsymbol{x}_j^\eta$ approximates $\boldsymbol{y}_t$ with small η. The next lemma is a direct result from Gronwall's inequality and bounds the distance between $\boldsymbol{x}_{\lfloor t/\eta\rfloor}^\eta(x)$ and $\boldsymbol{y}_t(y)$. For the sake of completeness we provide the proof.

Lemma C.5. *Let Assumptions 2 and 3 hold. For any $\eta>0, t>0$ and $x,y\in\mathbb{R}^m$,*

$$\sup_{s\in[0,t]}\left\|\boldsymbol{y}_s(y)-\boldsymbol{x}_{\lfloor s/\eta\rfloor}^\eta(x)\right\|\leq(\eta C+\|x-y\|)\exp(Dt)$$

where $D,C\in[1,\infty)$ are the constants in Assumptions 2 and 3 respectively.

Proof. For any $s\geq 0$ that is not an integer, let $\boldsymbol{x}_s^\eta(x)\triangleq\boldsymbol{x}_{\lfloor s\rfloor}^\eta(x)$ and $\boldsymbol{y}_s^\eta(y)\triangleq\boldsymbol{y}_{s\eta}(y)$. Now observe that (for any $s\geq 0$)

$$\begin{aligned}
\boldsymbol{y}_s^\eta(y) &= \boldsymbol{y}_{\lfloor s\rfloor}^\eta(y) + \eta\int_{\lfloor s\rfloor}^s\boldsymbol{a}(\boldsymbol{y}_u^\eta(y))du\\
\boldsymbol{y}_{\lfloor s\rfloor}^\eta(y) &= y + \eta\int_0^{\lfloor s\rfloor}\boldsymbol{a}(\boldsymbol{y}_u^\eta(y))du\\
\boldsymbol{x}_{\lfloor s\rfloor}^\eta(y) &= x + \eta\int_0^{\lfloor s\rfloor}\boldsymbol{a}(\boldsymbol{x}_u^\eta(y))du.
\end{aligned}$$

Let $\boldsymbol{b}(u) \triangleq \boldsymbol{y}^{\eta}_u(y) - \boldsymbol{x}^{\eta}_u(x)$. It suffices to show that $\sup_{u\in[0,t/\eta]} \|\boldsymbol{b}(u)\| \leq (\eta C + \|x-y\|)\exp(Dt)$. To this end, we observe that (for any $s > 0$)

$$\begin{aligned}
\|\boldsymbol{b}(s)\| &\leq \|\boldsymbol{b}(\lfloor s \rfloor)\| + \left\| \eta \int_{\lfloor s \rfloor}^{s} \boldsymbol{a}\big(\boldsymbol{y}^{\eta}_u(y)\big) du \right\| \leq \|\boldsymbol{b}(\lfloor s \rfloor)\| + \eta C \\
&\leq \eta \int_0^{\lfloor s \rfloor} \big\| \boldsymbol{a}\big(\boldsymbol{y}^{\eta}_u(y)\big) - \boldsymbol{a}\big(\boldsymbol{x}^{\eta}_u(x)\big) \big\| du + \|x-y\| + \eta C \\
&\leq \eta D \int_0^{s} \|\boldsymbol{b}(u)\| du + \|x-y\| + \eta C \qquad \text{due to Assumption 3.}
\end{aligned}$$

Apply Gronwall's inequality (see Theorem V.68 of [73]) to $\|\boldsymbol{b}(u)\|$ on interval $[0, t/\eta]$ and we conclude the proof. $\square$

D Technical Results for Metastability Analysis

We first give the proof for Corollary 2.9. To do so, we provide some straightforward bounds for the law of geometric random variables.

Lemma D.1. *Let $a : (0,\infty) \to (0,\infty)$, $b : (0,\infty) \to (0,\infty)$ be two functions such that $\lim_{\epsilon\downarrow 0} a(\epsilon) = 0, \lim_{\epsilon\downarrow 0} b(\epsilon) = 0$. Let $\{U(\epsilon) : \epsilon > 0\}$ be a family of geometric RVs with success rate $a(\epsilon)$, i.e. $\mathbf{P}(U(\epsilon) > k) = (1 - a(\epsilon))^k$ for $k \in \mathbb{N}$. For any $c > 1$, there exists $\epsilon_0 > 0$ such that*

$$\exp\Big(-\frac{c \cdot a(\epsilon)}{b(\epsilon)}\Big) \leq \mathbf{P}\Big(U(\epsilon) > \frac{1}{b(\epsilon)}\Big) \leq \exp\Big(-\frac{a(\epsilon)}{c \cdot b(\epsilon)}\Big) \quad \forall \epsilon \in (0, \epsilon_0).$$

Proof. Note that $\mathbf{P}(U(\epsilon) > \frac{1}{b(\epsilon)}) = \big(1 - a(\epsilon)\big)^{\lfloor 1/b(\epsilon) \rfloor}$. By taking logarithm on both sides, we have

$$\ln \mathbf{P}\Big(U(\epsilon) > \frac{1}{b(\epsilon)}\Big) = \lfloor 1/b(\epsilon) \rfloor \ln\Big(1 - a(\epsilon)\Big) = \frac{\lfloor 1/b(\epsilon) \rfloor}{1/b(\epsilon)} \frac{\ln\Big(1 - a(\epsilon)\Big)}{-a(\epsilon)} \frac{-a(\epsilon)}{b(\epsilon)}.$$

Since $\lim_{x\to 0} \frac{\ln(1+x)}{x} = 1$, we know that for ϵ sufficiently small, we will have $-c\frac{a(\epsilon)}{b(\epsilon)} \leq \ln \mathbf{P}\Big(U(\epsilon) > \frac{1}{b(\epsilon)}\Big) \leq -\frac{a(\epsilon)}{c \cdot b(\epsilon)}$. By taking exponential on both sides, we conclude the proof. $\square$

Proof of Corollary 2.9. Note that the value of $\boldsymbol{\sigma}(\cdot)$ and $\boldsymbol{a}(\cdot)$ outside of the domain I has no impact on the first exit analysis. Therefore, by modifying the value of $\boldsymbol{\sigma}(\cdot)$ and $\boldsymbol{a}(\cdot)$ outside of I, we can assume w.l.o.g. that

$$\|\boldsymbol{a}(\boldsymbol{x})\| \vee \|\boldsymbol{\sigma}(\boldsymbol{x})\| \leq C \qquad \forall \boldsymbol{x} \in \mathbb{R}^m. \tag{D.1}$$

for some $C \in (0,\infty)$. That is, we can impose the boundedness condition in Assumption 3 w.l.o.g.

We start with a few observations. First, under any $\eta \in (0, \frac{b}{2C})$, on the event $\{\eta \|\boldsymbol{Z}_j\| \leq \frac{b}{2C}\ \forall j \leq t\}$ the norm of the step-size (before truncation) $\eta\boldsymbol{a}\big(\boldsymbol{X}^{\eta|b}_{j-1}(\boldsymbol{x})\big) + \eta\boldsymbol{\sigma}\big(\boldsymbol{X}^{\eta|b}_{j-1}(\boldsymbol{x})\big)\boldsymbol{Z}_j$ of $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ is less than b for each $j \leq t$. Therefore, $\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})$ and $\boldsymbol{X}^{\eta}_j(\boldsymbol{x})$ coincide for such j's. In other words, for any $\eta \in (0, \frac{b}{2C})$, on event $\big\{\eta \|\boldsymbol{Z}_j\| \leq \frac{b}{2C}\ \forall j \leq t\big\}$ we have

$$\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x}) = \boldsymbol{X}^{\eta}_j(\boldsymbol{x}) \qquad \forall j \leq t. \tag{D.2}$$

Next, recall that I is a bounded under Assumption 4. Therefore, under $b > \sup_{\boldsymbol{x}\in I} \|\boldsymbol{x}\|$, it holds for $\boldsymbol{w} \in \mathbb{R}^d$ that

$$\varphi_b\big(\boldsymbol{\sigma}(\boldsymbol{0})\boldsymbol{w}\big) \notin I \qquad \Longleftrightarrow \qquad \boldsymbol{\sigma}(\boldsymbol{0})\boldsymbol{w} \notin I.$$

As a result, for all b large enough, we have

$$\begin{aligned} C_b^I = \check{\mathbf{C}}^{(1)|b}(I^c) &= \int \mathbb{I}\Big\{\varphi_b\big(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}\big) \notin I\Big\}\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)(d\boldsymbol{w}) \\ &= \int \mathbb{I}\Big\{\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w} \notin I\Big\}\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)(d\boldsymbol{w}) = \check{\mathbf{C}}(I^c) \triangleq C_\infty^I. \end{aligned} \tag{D.3}$$

Similarly, one can show that for all b large enough,

$$\check{\mathbf{C}}^{(1)|b}(\partial I) = \check{\mathbf{C}}^{(1)}(\partial I). \tag{D.4}$$

Moreover, given any measurable $A \subseteq \mathbb{R}$ such that $r_A = \inf\{\|\boldsymbol{x}\| :\ \boldsymbol{x} \in A\} > 0$, we claim that

$$\lim_{b\to\infty} \check{\mathbf{C}}^{(1)|b}(A) = \check{\mathbf{C}}(A). \tag{D.5}$$

This claim follows from a simple application of the dominated convergence theorem. Indeed, by definition, we have $\check{\mathbf{C}}^{(1)|b}(A) = \int \mathbb{I}\big\{\varphi_b\big(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}\big) \in A\big\}\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)(d\boldsymbol{w})$. For $f_b(\boldsymbol{w}) \triangleq \mathbb{I}\big\{\varphi_b\big(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}\big) \in A\big\}$, we first note that given $\boldsymbol{w} \in \mathbb{R}^m$, we have $f_b(\boldsymbol{w}) = f(\boldsymbol{w}) \triangleq \mathbb{I}\big\{\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w} \in A\big\}$ for all $b > \|\boldsymbol{w}\|\,\|\boldsymbol{\sigma}(\mathbf{0})\|$. Therefore, the point-wise convergence $\lim_{b\to\infty} f_b(\boldsymbol{w}) = f(\boldsymbol{w})$ holds for all $\boldsymbol{w} \in \mathbb{R}^m$. Next, observe that

$$\big\{\varphi_b\big(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}\big) \in A\big\} \subseteq \big\{\,\|\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}\| \geq r_A\big\} \subseteq \big\{\,\|\boldsymbol{\sigma}(\mathbf{0})\| \cdot \|\boldsymbol{w}\| \geq r_A\big\} = \big\{\,\|\boldsymbol{w}\| \geq r_A/\,\|\boldsymbol{\sigma}(\mathbf{0})\|\,\big\}.$$

This implies $f_b(\boldsymbol{w}) \leq \mathbb{I}\big\{\,\|\boldsymbol{w}\| \geq r_A/\,\|\boldsymbol{\sigma}(\mathbf{0})\|\,\big\}$ for all $b > 0$ and $\boldsymbol{w} \in \mathbb{R}^d$. Also, by definition of the measure ν_α in (2.6),

$$\int \mathbb{I}\big\{\,\|\boldsymbol{w}\| \geq r_A/\,\|\boldsymbol{\sigma}(\mathbf{0})\|\,\big\}\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)(d\boldsymbol{w}) = (\|\boldsymbol{\sigma}(\mathbf{0})\|\,/r_A)^\alpha < \infty. \tag{D.6}$$

The last inequality follows from $r_A > 0$. This allows us to apply dominated convergence theorem and establish (D.5).

Moving on, we verify a few regularity conditions. By repeating the calculations in (D.6) with $A = I^c$, we are able to verify the condition $C_\infty^I = \check{\mathbf{C}}(I^c) < \infty$ in Corollary 2.9. Next, by the convention in (2.26), we have that $\mathcal{G}^{(0)|b}(\epsilon)$ is bounded away from I^c for all $\epsilon > 0$ small enough and all $b > 0$. In the meantime, recall the definition of $\mathcal{G}^{(1)|b} = \big\{\varphi_b\big(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}\big) :\ \boldsymbol{w} \in \mathbb{R}^d\big\}$. Due to $\|\boldsymbol{\sigma}(\mathbf{0})\| > 0$, there exists $\boldsymbol{w}^*$ such that $\|\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}^*\| > \sup_{\boldsymbol{x}\in I}\|\boldsymbol{x}\|$, and hence $\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}^* \notin I$. As a result, for all $b > \|\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}^*\|$ we have $\mathcal{G}^{(1)|b} \cap I^c \neq \emptyset$. That is, we have shown that

$$\mathcal{J}_b^I = 1 \qquad \text{for all } b > 0 \text{ large enough;}$$

see (2.27) for the definition. Together with (D.4) and the running assumption $\check{\mathbf{C}}(\partial I) = 0$ in Corollary 2.9, we have $\check{\mathbf{C}}^{(1)|b}(\partial I) = 0$ for all b large enough. These conditions will allow us to apply Theorem 2.8, with $b > 0$ large enough, in the remainder of this proof.

Now, we fix $t \geq 0$ and $B \subseteq I^c$, and recall that our goal is to study the probability of the event

$$A(\eta, \boldsymbol{x}) \triangleq \big\{C_\infty^I H(\eta^{-1})\tau^\eta(\boldsymbol{x}) > t,\ \boldsymbol{X}^\eta_{\tau^\eta(\boldsymbol{x})}(\boldsymbol{x}) \in B\big\}.$$

Here, note that $\lambda(\eta) = \eta^{-1}H(\eta^{-1})$ and hence $\eta \cdot \lambda(\eta) = H(\eta^{-1})$. Also, henceforth in the proof we only consider b large enough such that $C_\infty^I = C_b^I$; see (D.3). We focus on the case where $C_\infty^I > 0$, but we stress that the proof for the case with $C_\infty^I = 0$ is almost identical. First, we arbitrarily pick some $T > t$ and observe that

$A(\eta, \boldsymbol{x})$

$$= \underbrace{\Big\{C^I_\infty H(\eta^{-1})\tau^\eta(\boldsymbol{x}) \in (t,T],\ \boldsymbol{X}^\eta_{\tau^\eta(\boldsymbol{x})}(\boldsymbol{x}) \in B\Big\}}_{\triangleq A_1(\eta,\boldsymbol{x},T)} \cup \underbrace{\Big\{C^I_\infty H(\eta^{-1})\tau^\eta(\boldsymbol{x}) > T,\ \boldsymbol{X}^\eta_{\tau^\eta(\boldsymbol{x})}(\boldsymbol{x}) \in B\Big\}}_{\triangleq A_2(\eta,\boldsymbol{x},T)}. \tag{D.7}$$

Let $E_b(\eta,T) \triangleq \big\{\eta\,\|\boldsymbol{Z}_j\| \leq \frac{b}{2C}\ \forall j \leq \frac{T}{C^I_\infty H(\eta^{-1})}\big\}$ and note that

$$A_1(\eta,\boldsymbol{x},T) = \Big(A_1(\eta,\boldsymbol{x},T) \cap E_b(\eta,T)\Big) \cup \Big(A_1(\eta,\boldsymbol{x},T) \setminus E_b(\eta,T)\Big).$$

Moreover, for all $\eta \in (0, \frac{b}{2C})$,

$$\begin{aligned}
&\mathbf{P}\Big(A_1(\eta,\boldsymbol{x},T) \cap E_b(\eta,T)\Big) \\
&= \mathbf{P}\bigg(\Big\{C^I_b\eta\cdot\lambda(\eta)\tau^{\eta|b}(\boldsymbol{x}) \in (t,T],\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x}) \in B\Big\} \cap E_b(\eta,T)\bigg) \qquad \text{due to (D.2) and (D.3)} \\
&\leq \mathbf{P}\bigg(C^I_b\eta\cdot\lambda(\eta)\tau^{\eta|b}(\boldsymbol{x}) \in (t,T],\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x}) \in B\bigg) \\
&= \mathbf{P}\bigg(C^I_b\eta\cdot\lambda(\eta)\tau^{\eta|b}(\boldsymbol{x}) > t,\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x}) \in B\bigg) - \mathbf{P}\bigg(C^I_b\eta\cdot\lambda(\eta)\tau^{\eta|b}(\boldsymbol{x}) > T,\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x}) \in B\bigg).
\end{aligned}$$

By Theorem 2.8 and claim (D.3), we get

$$\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\Big(A_1(\eta,\boldsymbol{x},T) \cap E_b(\eta,T)\Big) \leq \frac{\check{\mathbf{C}}^{(1)|b}(B^-)}{C^I_\infty}\cdot\exp(-t) - \frac{\check{\mathbf{C}}^{(1)|b}(B^\circ)}{C^I_\infty}\cdot\exp(-T). \tag{D.8}$$

Meanwhile,

$$\sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\big(A_1(\eta,\boldsymbol{x},T)\setminus E_b(\eta,T)\big) \leq \mathbf{P}\big((E_b(\eta,T))^c\big) = \mathbf{P}\bigg(\eta\,\|\boldsymbol{Z}_j\| > \frac{b}{2C}\text{ for some } j \leq \frac{T}{C^I_\infty H(\eta^{-1})}\bigg).$$

Applying Lemma D.1, we get (recall that $H(\cdot) = \mathbf{P}(\|\boldsymbol{Z}_j\| > \cdot)$ and $H(x) \in \mathcal{RV}_{-\alpha}(x)$ as $x \to \infty$)

$$\begin{aligned}
\limsup_{\eta\downarrow 0}\mathbf{P}\bigg(\eta\,\|\boldsymbol{Z}_j\| > \frac{b}{2C}\text{ for some } j \leq \frac{T}{C^I_\infty H(\eta^{-1})}\bigg) &= 1 - \liminf_{\eta\downarrow 0}\mathbf{P}\bigg(\mathrm{Geom}\Big(H\big(\frac{b}{\eta\cdot 2C}\big)\Big) > \frac{T}{C^I_\infty H(\eta^{-1})}\bigg) \\
&\leq 1 - \lim_{\eta\downarrow 0}\exp\bigg(-\frac{T\cdot H(\eta^{-1}\cdot\frac{b}{2C})}{C^I_\infty H(\eta^{-1})}\bigg) \\
&= 1 - \exp\bigg(-\frac{T}{C^I_\infty}\cdot\Big(\frac{2C}{b}\Big)^\alpha\bigg).
\end{aligned} \tag{D.9}$$

Similarly,

$$\begin{aligned}
A_2(\eta,\boldsymbol{x},T) &\subseteq \Big\{C^I_\infty H(\eta^{-1})\tau^\eta(\boldsymbol{x}) > T\Big\} \\
&= \bigg(\Big\{C^I_\infty H(\eta^{-1})\tau^\eta(\boldsymbol{x}) > T\Big\} \cap E_b(\eta,T)\bigg) \cup \bigg(\Big\{C^I_\infty H(\eta^{-1})\tau^\eta(\boldsymbol{x}) > T\Big\} \setminus E_b(\eta,T)\bigg).
\end{aligned}$$

On $\{C^I_\infty H(\eta^{-1})\tau^\eta(\boldsymbol{x}) > T\} \cap E_b(\eta,T)$, we have $\tau^\eta(\boldsymbol{x}) = \tau^{\eta|b}(\boldsymbol{x})$ again due to (D.2). By Theorem 2.8 and (D.3), we get

$$\begin{aligned}
&\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(\Big\{C^I_\infty H(\eta^{-1})\tau^\eta(\boldsymbol{x}) > T\Big\} \cap E_b(\eta,T)\bigg) \\
&\leq \limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\Big(C^I_b\eta\cdot\lambda(\eta)\tau^{\eta|b}(\boldsymbol{x}) > T\Big) \leq \exp(-T).
\end{aligned} \tag{D.10}$$

Meanwhile, the limit of $\sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\big(C^I_\infty H(\eta^{-1})\tau^\eta(\boldsymbol{x}) > T\} \setminus E_b(\eta,T)\big)$ as $\eta \downarrow 0$ is again bounded by (D.9). Collecting (D.8), (D.9), and (D.10), we yield that for all $b > 0$ large enough and all $T > t$,

$$\begin{aligned}
&\limsup_{\eta\downarrow 0}\sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\big(A(\eta,\boldsymbol{x})\big)\\
&\leq \frac{\check{\mathbf{C}}^{(1)|b}(B^-)}{C^I_\infty}\cdot\exp(-t) - \frac{\check{\mathbf{C}}^{(1)|b}(B^\circ)}{C^I_\infty}\cdot\exp(-T) + \exp(-T) + 2\cdot\bigg[1-\exp\bigg(-\frac{T}{C^I_\infty}\cdot\Big(\frac{2C}{b}\Big)^\alpha\bigg)\bigg].
\end{aligned}$$

In light of claim (D.5), we send $b\to\infty$ and $T\to\infty$ to conclude the proof of the upper bound.

The lower bound can be established analogously. By the decomposition of events in (D.7),

$$\begin{aligned}
&\inf_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\big(A(\eta,\boldsymbol{x})\big)\\
&\geq \inf_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\big(A_1(\eta,\boldsymbol{x},T)\big) \geq \inf_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\big(A_1(\eta,\boldsymbol{x},T)\cap E_b(\eta,T)\big)\\
&= \inf_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(\Big\{C^I_b\eta\cdot\lambda(\eta)\tau^{\eta|b}(\boldsymbol{x})\in(t,T],\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})\in B\Big\}\cap E_b(\eta,T)\bigg) \qquad \text{due to (D.2) and (D.3)}\\
&\geq \inf_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(C^I_b\eta\cdot\lambda(\eta)\tau^{\eta|b}(\boldsymbol{x})\in(t,T],\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})\in B\bigg) - \mathbf{P}\Big(\big(E_b(\eta,T)\big)^c\Big)\\
&\geq \inf_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(C^I_b\eta\cdot\lambda(\eta)\tau^{\eta|b}(\boldsymbol{x})>t,\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})\in B\bigg) - \sup_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\bigg(C^I_b\eta\cdot\lambda(\eta)\tau^{\eta|b}(\boldsymbol{x})>T,\ \boldsymbol{X}^{\eta|b}_{\tau^{\eta|b}(\boldsymbol{x})}(\boldsymbol{x})\in B\bigg)\\
&\qquad - \mathbf{P}\Big(\big(E_b(\eta,T)\big)^c\Big).
\end{aligned}$$

By Theorem 2.8 and the limit in (D.9), we yield (for all $b > 0$ large enough and all $T > t$)

$$\liminf_{\eta\downarrow 0}\inf_{\boldsymbol{x}\in I_\epsilon}\mathbf{P}\Big(A(\eta,\boldsymbol{x})\Big) \leq \frac{\check{\mathbf{C}}^{(1)|b}(B^\circ)}{C^I_\infty}\cdot\exp(-t) - \frac{\check{\mathbf{C}}^{(1)|b}(B^-)}{C^I_\infty}\cdot\exp(-T) - \bigg[1-\exp\bigg(-\frac{T}{C^I_\infty}\cdot\Big(\frac{2C}{b}\Big)^\alpha\bigg)\bigg].$$

By claim (D.5), we send $b\to\infty$ and $T\to\infty$ to conclude the proof of the lower bound. ☐

The remainder of this section collects important properties of the measure $\check{\mathbf{C}}^{(k)|b}(\cdot)$ defined in (2.28). In particular, the proof of Lemma 4.2 will be provided at the end of this section. Throughout the rest of this section, we impose Assumption 2 and 4, and fix some $b > 0$ such that the conditions in Theorem 2.8 hold. We fix some $\bar{\epsilon} > 0$ small enough such that the conditions in (4.13)–(4.15) hold.

Recall that $I_\epsilon = \{\boldsymbol{y} : \ \|\boldsymbol{x}-\boldsymbol{y}\| < \epsilon \implies \boldsymbol{x}\in I\}$ is the ϵ-shrinkage of the domain I, and that I^-_ϵ is the closure of I_ϵ. We first study the mapping $\check{g}^{(k)|b}$ in (2.24), which is defined based on $\bar{h}^{(k)|b}_{[0,T]}$ and $h^{(k)|b}_{[0,T]}$ defined in (2.10)–(2.13).

Lemma D.2. *Let Assumptions 2 and 4 hold. Let $\bar{\epsilon} > 0$ be the constant in (4.13)–(4.15). Let $C\in[1,\infty)$ be such that $\sup_{\boldsymbol{x}\in I^-}\|\boldsymbol{a}(\boldsymbol{x})\|\vee\|\boldsymbol{\sigma}(\boldsymbol{x})\|\leq C$. (Below, we adopt the convention that $t_0 = 0$.)*

(a) Given any $T > 0$, the claim $\xi(t)\in I^-_{2\bar{\epsilon}}\ \forall t\in[0,T]$ holds for all $\xi\in\mathbb{D}^{(\mathcal{J}^I_b-1)|b}_{\bar{B}_{\bar{\epsilon}}}[0,T](\bar{\epsilon})$.

(b) Let $\bar{c}\in(0,1)$ be the constant fixed in (4.19). There exist $\bar{\delta} > 0$ and $\bar{t} > 0$ such that the following claim holds: Given any $T > 0$ and $\boldsymbol{x}_0\in\mathbb{R}^m$ with $\|\boldsymbol{x}_0\|\leq\bar{\epsilon}$, if

$$\xi(t)\notin I_{\bar{c}\bar{\epsilon}} \qquad \text{for some } \xi = h^{(\mathcal{J}^I_b-1)|b}_{[0,T]}\Big(\boldsymbol{x}_0+\varphi_b\big(\boldsymbol{\sigma}(\boldsymbol{x}_0)\boldsymbol{w}_0\big),\boldsymbol{W},(t_1,\cdots,t_{\mathcal{J}^I_b-1})\Big),\ t\in[0,T], \tag{D.11}$$

where $\boldsymbol{W} = (\boldsymbol{w}_1,\cdots,\boldsymbol{w}_{\mathcal{J}^I_b-1})\in\mathbb{R}^{d\times\mathcal{J}^I_b-1}$, and $(t_1,\cdots,t_{\mathcal{J}^I_b-1})\in(0,T]^{\mathcal{J}^I_b-1\uparrow}$, then

(i) $\xi(t)\in I^-_{2\bar{\epsilon}}$ for all $t\in[0,t_{\mathcal{J}^I_b-1})$;

(ii) $\xi(t_{\mathcal{J}_b^I-1}) \notin I_{\bar\epsilon}$;

(iii) $\|\xi(t)\| \geq \bar\epsilon$ *for all* $t \leq t_{\mathcal{J}_b^I-1}$;

(iv) $t_{\mathcal{J}_b^I-1} < \bar t$;

(v) $\|\boldsymbol{w}_j\| > \bar\delta$ *for all* $j = 0, 1, \cdots, \mathcal{J}_b^I - 1$.

(c) Let $T > 0$, $\boldsymbol{x} \in \mathbb{R}^m$, $\boldsymbol{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}) \in \mathbb{R}^{d\times\mathcal{J}_b^I}$, $(t_1, \cdots, t_{\mathcal{J}_b^I}) \in (0,T]^{\mathcal{J}_b^I\uparrow}$, *and* $\epsilon \in (0,\bar\epsilon)$. *Let*

$$\xi = h^{(\mathcal{J}_b^I)|b}_{[0,T]}\big(\boldsymbol{x}, \boldsymbol{W}, (t_1, \cdots, t_{\mathcal{J}_b^I})\big),$$
$$\breve\xi = h^{(\mathcal{J}_b^I-1)|b}_{[0,T]}\Big(\varphi_b\big(\boldsymbol{\sigma}(\boldsymbol{0})\boldsymbol{w}_1\big), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (t_2 - t_1, t_3 - t_1, \cdots, t_{\mathcal{J}_b^I} - t_1)\Big).$$

If $\|\xi(t_1-)\| < \epsilon$ *and* $\|\boldsymbol{w}_j\| \leq \epsilon^{-\frac{1}{2\mathcal{J}_b^I}}$ $\forall j \in [\mathcal{J}_b^I]$, *then*

$$\sup_{t\in[t_1, t_{\mathcal{J}_b^I}]} \Big\|\xi(t) - \breve\xi(t-t_1)\Big\| \leq \Big(2\exp\big(D(t_{\mathcal{J}_b^I} - t_1)\big)\cdot D\Big)^{\mathcal{J}_b^I+1}\cdot\epsilon,$$

where $D \geq 1$ *is the constant in Assumption 2.*

(d) Let $\bar c \in (0,1)$ *be the constant fixed in (4.19). Given* $\Delta > 0$, *there exists* $\epsilon_0 = \epsilon_0(\Delta) \in (0,\bar\epsilon)$ *such that the following claim holds: given* $T > 0$, $\boldsymbol{x} \in \mathbb{R}^m$, $\boldsymbol{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}) \in \mathbb{R}^{d\times\mathcal{J}_b^I}$, $(t_1, \cdots, t_{\mathcal{J}_b^I}) \in (0,T]^{\mathcal{J}_b^I\uparrow}$, *if* $\|\boldsymbol{x}\| \leq \epsilon_0$ *and* $\max_{j\in[\mathcal{J}_b^I]}\|\boldsymbol{w}_j\| \leq \epsilon_0^{-\frac{1}{2\mathcal{J}_b^I}}$, *then*

$$\xi(t) \notin I_{\bar c\bar\epsilon} \text{ or } \breve\xi(t) \notin I_{\bar c\bar\epsilon} \text{ for some } t \in [t_1, T - t_1] \quad\Longrightarrow\quad \sup_{t\in[t_1, t_{\mathcal{J}_b^I}]}\Big\|\breve\xi(t-t_1) - \xi(t)\Big\| < \Delta,$$

where ξ *and* $\breve\xi$ *are defined as in part (c).*

Proof. Before the proof of the claims, we highlight two facts. First, Assumption 2 and I being a bounded set (so I^- is compact) imply the existence of $C \in (0,\infty)$ such that $\sup_{\boldsymbol{x}\in I^-}\|\boldsymbol{a}(\boldsymbol{x})\|\vee\|\boldsymbol{\sigma}(\boldsymbol{x})\| \leq C$. Without loss of generality, in the statement of Lemma D.2 we pick some $C \geq 1$. Next, one can see that the validity of all claims do not depend on the values of $\boldsymbol{\sigma}(\cdot)$ and $\boldsymbol{a}(\cdot)$ outside of I^-. Therefore, throughout this proof below we w.l.o.g. assume that

$$\|\boldsymbol{a}(\boldsymbol{x})\| \vee \|\boldsymbol{\sigma}(\boldsymbol{x})\| \leq C \qquad \forall \boldsymbol{x} \in \mathbb{R}^m. \tag{D.12}$$

for some $C \in [1,\infty)$. That is, we impose the boundedness condition in Assumption 3.

(a) Arbitrarily pick some $T > 0$ and $\xi \in \mathbb{D}^{(\mathcal{J}_b^I-1)|b}_{\bar B_{\bar\epsilon}}[0,T](\bar\epsilon)$. To lighten notations, in the proof of part (a) we write $k = J_b^I$. By the definition of $\mathbb{D}^{(k-1)|b}_A(\epsilon)$ in (2.14), there are some $\boldsymbol{x}$ with $\|\boldsymbol{x}\| \leq \bar\epsilon$, some $(\boldsymbol{w}_1, \cdots, \boldsymbol{w}_{k-1}) \in \mathbb{R}^{d\times k-1}$, some $(\boldsymbol{v}_1, \cdots, \boldsymbol{v}_{k-1}) \in \mathbb{R}^{m\times k-1}$ with $\max_{j\in[k-1]}\|\boldsymbol{v}_j\| \leq \bar\epsilon$, and $0 < t_1 < t_2 < \cdots < t_{k-1} < \infty$ such that

$$\xi = \bar h^{(k-1)|b}_{[0,T]}\big(\boldsymbol{x}, (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_{k-1}), (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_{k-1}), (t_1, \cdots, t_{k-1})\big).$$

Given any $t \in [0,T]$, Let $j^* = j^*(t) = \max\{j = 0, 1, \cdots, k-1 : \ t_j \leq t\}$. By definition of the mapping $\bar h^{(k-1)|b}_{[0,T]}$ in (2.10)–(2.12), we have $\xi(t) = \boldsymbol{y}_{t-t_{j^*}}\big(\xi(t_{j^*})\big)$ where $\boldsymbol{y}_\cdot(\boldsymbol{x})$ is the ODE under the vector field $\boldsymbol{a}(\cdot)$; see (2.21). By the definition of $\mathcal{G}^{(k)|b}(\epsilon)$ and $\bar{\mathcal{G}}^{(k)|b}$ in (2.25), (4.11), we then yield $\xi(t) \in \bar{\mathcal{G}}^{(k-1)|b}(2\bar\epsilon)$. However, by property (4.15), we must have

$$\bar{\mathcal{G}}^{(k-1)|b}(2\bar\epsilon) \subseteq I^-_{2\bar\epsilon} \subseteq I_{\bar\epsilon}. \tag{D.13}$$

and hence $\xi(t) \in \bar{\mathcal{G}}^{(k-1)|b}(2\bar{\epsilon}) \subseteq I_{2\bar{\epsilon}}$. This concludes the proof.

(b) For simplicity, in the proof of part (b) we write $k = \mathcal{J}_b^I$. For claim (i), note that due to $\|\boldsymbol{x}_0\| \leq \bar{\epsilon}$, we have $\boldsymbol{x}_0 + \varphi_b(\boldsymbol{\sigma}(\boldsymbol{x}_0)\boldsymbol{w}_0) \in \mathcal{G}^{(1)|b}(2\bar{\epsilon})$. Moreover, for all $n = 0, 1, \cdots, k-2$ (recall our convention of $t_0 = 0$), for the cadlag path ξ defined in (D.11) we have $\xi(t_n) \in \mathcal{G}^{(n+1)|b}(2\bar{\epsilon}) \subseteq \mathcal{G}^{(k-1)|b}(2\bar{\epsilon})$. As a result, for all $t \in [0, t_{k-1})$ we have $\xi(t) \in \bar{\mathcal{G}}^{(k-1)|b}(2\bar{\epsilon}) \subseteq I_{2\bar{\epsilon}}$ due to (D.13). This verifies claim (i).

For claim (ii), we proceed with a proof by contradiction and suppose that $\xi(t_{k-1}) \in I_{\bar{\epsilon}}$. By (4.19), we then get $\xi(t) = \boldsymbol{y}_{t-t_{k-1}}\big(\xi(t_{k-1})\big) \in I_{\bar{c}\bar{\epsilon}}$ for all $t \in [t_{k-1}, T]$. Together with claim (i), we arrive at the contradiction that $\xi(t) \in I_{\bar{c}\bar{\epsilon}}$ for all $t \in [0, T]$.

For claim (iii), the fact $\|\xi(t_{k-1})\| \geq \bar{\epsilon}$ follows directly from claim (ii) and (4.13). For any $j = 1, \cdots, k-1$ and any $t \in [t_{j-1}, t_j)$, we proceed with a proof by contradiction and suppose that $\|\xi(t)\| \leq \bar{\epsilon}$. Then we have $\|\xi(t_j-)\| \leq \bar{\epsilon}$ due to (4.14), and hence $\xi(t_j) \in \mathcal{G}^{(1)|b}(2\bar{\epsilon})$. As a result, we arrive at the contradiction that $\xi(t_{k-1}) \in \mathcal{G}^{(k-1)|b}(2\bar{\epsilon}) \subseteq I_{\bar{\epsilon}}$, due to $\mathcal{G}^{(k-1)|b}(2\bar{\epsilon}) \subseteq \bar{\mathcal{G}}^{(k-1)|b}(2\bar{\epsilon})$ and (D.13). This concludes the proof of claim (iii).

We prove claim (iv) for $\bar{t} \triangleq k \cdot \boldsymbol{t}(\bar{\epsilon}/2)$ where $\boldsymbol{t}(\epsilon)$ is defined in (4.16). Consider the following proof by contradiction. If $t_{k-1} \geq \bar{t} = (k-1) \cdot \boldsymbol{t}(\bar{\epsilon}/2)$, then there must be some $j = 1, 2, \cdots, k-1$ such that $t_j - t_{j-1} \geq \bar{t}(\epsilon/2)$. By claim (i), we have $\xi(t_{j-1}) \in I^-_{2\bar{\epsilon}} \subseteq I_{\bar{\epsilon}/2}$. Using the property (4.17), we yield $\xi(t_j-) = \lim_{t \uparrow t_j} \xi(t) \in \bar{B}_{\bar{\epsilon}/2}(\boldsymbol{0})$, which implies $\|\xi(t)\| < \epsilon$ for all t less than but close enough to t_j and contradicts claim (iii). This concludes the proof of claim (iv).

Lastly, we prove claim (v) for $\bar{\delta} > 0$ small enough such that

$$\exp(D\bar{t}) \cdot C\bar{\delta} < \bar{\epsilon}, \qquad C\bar{\delta} < b,$$

where $D \geq 1$ is the Lipschitz coefficient in Assumption 2 and $C \geq 1$ is the constant in (D.12). Again, we consider a proof by contradiction. Suppose that for the cadlag path ξ in (D.11) there is some $j = 0, 1, \cdots, k-1$ such that $\|\boldsymbol{w}_j\| < \bar{\delta}$. First, we consider the case where $j \leq k-2$. Then note that (for the proof of claim (v), we interpret $\xi(0-)$ as $\boldsymbol{x}_0$ while, by definition, $\xi(0) = \boldsymbol{x}_0 + \varphi_b\big(\boldsymbol{\sigma}(\boldsymbol{x}_0)\boldsymbol{w}_0\big)$), we have

$$\xi(t_j) - \xi(t_j-) = \varphi_b\big(\boldsymbol{\sigma}\big(\xi(t_j-)\boldsymbol{w}_j\big),$$

and hence $\|\xi(t_j) - \xi(t_j-)\| \leq C\bar{\delta}$. By Gronwall's inequality, we then get

$$\Big\|\boldsymbol{y}_{t-t_j}\big(\xi(t_j-)\big) - \xi(t)\Big\| \leq \exp\big(D(t-t_j)\big) \cdot C\bar{\delta} \qquad \forall t \in [t_j, t_{j+1}).$$

Recall that we currently focus on the case where $j \leq k-2$. By claim (iv) and our choice of $\bar{\delta}$, we get $\exp\big(D(t-t_j)\big) \cdot C\bar{\delta} \leq \exp\big(D\bar{t}\big) \cdot C\bar{\delta} < \bar{\epsilon}$ in the display above. This implies the existence of some $\xi' \in \mathbb{D}^{(k-1)|b}_{\bar{B}_{\bar{\epsilon}}(\boldsymbol{0})}(\bar{\epsilon})$ such that $\sup_{t\in[0,T]} \|\xi(t) - \xi'(t)\| < \bar{\epsilon}$. However, by results in part (a), we must have $\xi'(t) \in I^-_{2\bar{\epsilon}}\ \forall t \in [0,T]$, which leads to $\xi(t) \in I^-_{\epsilon}\ \forall t \in [0,T]$. This contradicts the running assumption of part (b) that $\xi(t) \notin I_{\bar{c}\bar{\epsilon}}$ for some $t \in [0,T]$, and allows us to conclude the proof of claim (v) for the cases where $j \leq k-2$. In case that $j = k-1$, by claim (i) we have $\xi(t_{k-1}-) = \lim_{t \uparrow t_{k-1}} \xi(t) \in I^-_{2\bar{\epsilon}}$. Meanwhile, by definition of the mapping $\bar{h}^{(k-1)|b}_{[0,T]}$, we have $\xi(t_{k-1}) = \xi(t_{k-1}-) + \varphi\Big(\boldsymbol{\sigma}\big(\xi(t_{k-1}-)\big)\boldsymbol{w}_{k-1}\Big)$. By $\|\boldsymbol{w}_{k-1}\| < \bar{\delta}$ and our choice of $\bar{\delta}$ above, we have $\Big\|\varphi\Big(\boldsymbol{\sigma}\big(\xi(t_{k-1}-)\big)\boldsymbol{w}_{k-1}\Big)\Big\| < \bar{\epsilon}$ and hence $\xi(t_{k-1}) \in I_{\bar{\epsilon}}$. Due to the contradiction with claim (ii), we conclude the proof.

(c) The proof is almost identical to that of Lemma 3.7 based on an inductive argument. We omit the details to avoid repetition.

(d) Let $\bar{t}$ be the constant specified in part (b). We claim that: if $\xi(t) \notin I_{\bar{c}\bar{\epsilon}}$ or $\breve{\xi}(t) \notin I_{\bar{c}\bar{\epsilon}}$ for some $t \in [0,T]$, then

$$\sup_{t \in [t_1, t_{\mathcal{J}_b^I}]} \Big\|\breve{\xi}(t - t_1) - \xi(t)\Big\| < \underbrace{\Big(2\exp\big(D\bar{t}\big) \cdot D\Big)^{\mathcal{J}_b^I + 1}}_{\triangleq \rho^*} \cdot \epsilon_0 \qquad \forall \epsilon_0 \in (0, \bar{\epsilon}]. \tag{D.14}$$

As a result, claims of part (d) hold for any $\epsilon_0 \in (0, \bar{\epsilon})$ small enough such that $\rho^* \epsilon_0 < \Delta$. Now, it only remains to prove claim (D.14). Due to $\|\boldsymbol{x}\| = \|\xi(0)\| < \epsilon_0$ and (4.14), we have $\|\xi(t_1-)\| \leq \epsilon_0$. This allows us to apply results in part (c) and get (recall our choice of $T = t_{\mathcal{J}_b^*} + 1$)

$$\sup_{t \in [t_1, t_{\mathcal{J}_b^I}]} \left\| \xi(t) - \breve{\xi}(t - t_1) \right\| \leq \Big(2 \exp\big(D(t_{\mathcal{J}_b^I} - t_1) \big) \cdot D \Big)^{\mathcal{J}_b^I + 1} \cdot \epsilon_0,$$

Lastly, if $\xi(t) \notin I_{\bar{c}\bar{\epsilon}}$ for some $t \in [t_1, T]$, then $t_{\mathcal{J}_b^I} - t_1 < \bar{t}$ by claim (iv) of part (b). Likewise, if $\breve{\xi}(t) \notin I_{\bar{c}\bar{\epsilon}}$ for some $t \in [0, T]$, then we get $t_{\mathcal{J}_b^I} < \bar{t}$. In both cases, we get $t_{\mathcal{J}_b^*} - t_1 \leq \bar{t}$. This concludes the proof. $\square$

The next lemma studies the mass the measure $\breve{\mathbf{C}}^{(k)|b}$ charges on the boundary of the domain I.

Lemma D.3. *Under Assumptions 2 and 4,* $\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(I^c) < \infty$.

Proof. Let $\bar{\epsilon} > 0$ be such that the conditions in (4.13)–(4.15) hold. Let $\bar{t}$ and $\bar{\delta}$ be the constants characterized in Lemma D.2. Observe that (we write $\mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I})$)

$$\begin{aligned}
&\breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(I^c) \\
&= \int \mathbb{I}\Big\{ \breve{g}^{(\mathcal{J}_b^I - 1)|b}\big(\varphi_b(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (t_1, \cdots, t_{\mathcal{J}_b^I - 1})\big) \notin I \Big\} \\
&\qquad\qquad\qquad\qquad \big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_\infty^{\mathcal{J}_b^I - 1 \uparrow}(dt_1, \cdots, dt_{\mathcal{J}_b^I - 1}) \\
&= \int \mathbb{I}\Big\{ h^{(\mathcal{J}_b^I - 1)|b}_{[0, 1 + t_{\mathcal{J}_b^I - 1}]}\big(\varphi_b(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (t_1, \cdots, t_{\mathcal{J}_b^I - 1})\big)(t_{\mathcal{J}_b^I - 1}) \notin I \Big\} \\
&\qquad\qquad\qquad\qquad \big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_\infty^{\mathcal{J}_b^I - 1 \uparrow}(dt_1, \cdots, dt_{\mathcal{J}_b^I - 1}) \\
&\leq \int \mathbb{I}\Big\{ \|\boldsymbol{w}_j\| > \bar{\delta}\ \forall j \in [\mathcal{J}_b^I];\ t_{\mathcal{J}_b^I - 1} < \bar{t} \Big\} \big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_\infty^{\mathcal{J}_b^I - 1 \uparrow}(dt_1, \cdots, dt_{\mathcal{J}_b^I - 1}) \\
&\qquad\qquad \text{by part } (b) \text{ of Lemma D.2} \\
&\leq \bar{t}^{\mathcal{J}_b^I - 1} / \bar{\delta}^{\alpha \mathcal{J}_b^I} < \infty.
\end{aligned}$$

This concludes the proof. $\square$

To conclude, we provide the proof of Lemma 4.2.

Proof of Lemma 4.2. Let $\bar{c} \in (0, 1)$ be the constant fixed in (4.19). By part (e) of Lemma D.2, for the fixed $\Delta \in (0, \bar{\epsilon})$, we are able to fix some $\epsilon_0 \in (0, \frac{\Delta}{2} \wedge \bar{c}\bar{\epsilon})$ such that the following claim holds: given $T > 0$, $\boldsymbol{x} \in \mathbb{R}^m$, $\mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}) \in \mathbb{R}^{d \times \mathcal{J}_b^I}$, $(t_1, \cdots, t_{\mathcal{J}_b^I}) \in (0, T]^{\mathcal{J}_b^I \uparrow}$, if $\|\boldsymbol{x}\| \leq \epsilon_0$ and $\max_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| \leq \epsilon_0^{-\frac{1}{2\mathcal{J}_b^I}}$, then

$$\xi(t) \notin I_{\bar{c}\bar{\epsilon}} \text{ or } \breve{\xi}(t) \notin I_{\bar{c}\bar{\epsilon}} \text{ for some } t \in [t_1, T - t_1] \quad \Longrightarrow \quad \sup_{t \in [t_1, t_{\mathcal{J}_b^I}]} \left\| \breve{\xi}(t - t_1) - \xi(t) \right\| < \Delta, \tag{D.15}$$

where

$$\begin{aligned}
\xi &= h^{(\mathcal{J}_b^I)|b}_{[0,T]}\big(\boldsymbol{x}, \mathbf{W}, (t_1, \cdots, t_{\mathcal{J}_b^I})\big), \\
\breve{\xi} &= h^{(\mathcal{J}_b^I - 1)|b}_{[0,T]}\Big(\varphi_b\big(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1\big), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (t_2 - t_1, t_3 - t_1, \cdots, t_{\mathcal{J}_b^I} - t_1)\Big).
\end{aligned}$$

Henceforth in the proof, we fix some $\epsilon \in (0,\epsilon_0]$ and $B \subseteq (I_\epsilon)^c$. Due to our choice of $\epsilon \leq \epsilon_0 < \bar{c}\bar{\epsilon}$, we have $B \subseteq (I_{\bar{c}\bar{\epsilon}})^c$. To prove the lower bound, let

$$\widetilde{E} = \Big\{\xi \in \mathbb{D}[0,T]:\ \exists t \in [0,T] \text{ s.t. } \xi(t) \in B_{\Delta/2},\ \xi(s) \in I_{2\epsilon}\ \forall s \in [0,t)\Big\}.$$

For any $\xi \in \widetilde{E}$ and any ξ' with $\boldsymbol{d}^{[0,T]}_{J_1}(\xi,\xi') < \epsilon$, due to $\epsilon \leq \epsilon_0 < \Delta/2$, there must be some $t' \in [0,T]$ such that $\xi'(t') \in B$ and $\xi'(s) \in I_\epsilon\ \forall s \in [0,t')$. This implies that $\xi' \in \check{E}(\epsilon,B,T)$, and hence

$$\widetilde{E} \subseteq \Big(\check{E}(\epsilon,B,T)\Big)_\epsilon \subseteq \Big(\check{E}(\epsilon,B,T)\Big)^\circ.$$

Therefore, for any $\boldsymbol{x} \in \mathbb{R}^m$ with $\|\boldsymbol{x}\| \leq \epsilon \leq \epsilon_0$,

$$\begin{aligned}
\mathbf{C}^{(\mathcal{J}^I_b)|b}_{[0,T]}\bigg(\Big(\check{E}(\epsilon,B,T)\Big)^\circ;\ \boldsymbol{x}\bigg) &\geq \int \mathbb{I}\Big\{h^{(\mathcal{J}^I_b)|b}_{[0,T]}(\boldsymbol{x},\mathbf{W},\boldsymbol{t}) \in \widetilde{E}\Big\}\big((\nu_\alpha \times \mathbf{S})\circ\Phi\big)^{\mathcal{J}^I_b}(d\mathbf{W}) \times \mathcal{L}^{\mathcal{J}^I_b\uparrow}_T(d\boldsymbol{t}) \\
&= \int \widetilde{\phi}_B(t_1,\boldsymbol{x})\mathcal{L}_T(dt_1), \qquad \text{(D.16)}
\end{aligned}$$

where $\mathcal{L}_T$ is the Lebesgue measure on $(0,T)$, $\mathcal{L}^{k\uparrow}_T$ is the k-fold ofq Lebesgue measure restricted on $\{(t_1,\cdots,t_k) \in (0,T)^k:\ t_1 < t_2 < \cdots < t_k\}$, and

$$\begin{aligned}
\widetilde{\phi}_B(t_1,\boldsymbol{x}) = \int \mathbb{I}\bigg\{&\exists t \in [0,T] \text{ s.t. } h^{(\mathcal{J}^I_b)|b}_{[0,T]}\Big(\boldsymbol{x},\mathbf{W},(t_1,t_1+u_2,t_1+u_3,\cdots,t_1+u_{\mathcal{J}^I_b})\Big)(t) \in B_{\Delta/2} \\
&\text{and } h^{(\mathcal{J}^I_b)|b}_{[0,T]}\Big(\boldsymbol{x},\mathbf{W},(t_1,t_1+u_2,t_1+u_3,\cdots,t_1+u_{\mathcal{J}^I_b})\Big)(s) \in I_{2\epsilon}\ \forall s \in [0,t)\bigg\} \\
&\big((\nu_\alpha \times \mathbf{S})\circ\Phi\big)^{\mathcal{J}^I_b}(d\mathbf{W}) \times \mathcal{L}^{\mathcal{J}^I_b-1\uparrow}_{T-t_1}(du_2,\cdots,du_{\mathcal{J}^I_b}).
\end{aligned}$$

Set $\boldsymbol{x}_0 = \lim_{t\uparrow t_1}\boldsymbol{y}_t(\boldsymbol{x})$, and note that

$$\begin{aligned}
&h^{(\mathcal{J}^I_b)|b}_{[0,T]}\Big(\boldsymbol{x},(\boldsymbol{w}_1,\cdots,\boldsymbol{w}_{\mathcal{J}^I_b}),(t_1,t_1+u_2,t_1+u_3,\cdots,t_1+u_{\mathcal{J}^I_b})\Big)(t_1+s) \\
&= h^{(\mathcal{J}^I_b-1)|b}_{[0,T-t_1]}\Big(\boldsymbol{x}_0+\varphi_b(\boldsymbol{\sigma}(\boldsymbol{x}_0)\boldsymbol{w}_1),(\boldsymbol{w}_2,\cdots,\boldsymbol{w}_{\mathcal{J}^I_b}),(u_2,u_3,\cdots,u_{\mathcal{J}^I_b})\Big)(s) \qquad \forall s \in [0,T-t_1].
\end{aligned}$$

Therefore, for any $t_1 \in [0,T-\bar{t}]$ and $\boldsymbol{x}$ with $\|\boldsymbol{x}\| \leq \epsilon$, by property (4.14) we have $\|\boldsymbol{x}_0\| \leq \epsilon \leq \epsilon_0 \leq \Delta/2$, and

$$\begin{aligned}
&\widetilde{\phi}_B(t_1,x) \\
&\geq \inf_{\boldsymbol{x}_0:\ \|\boldsymbol{x}_0\|\leq\frac{\Delta}{2}} \int \mathbb{I}\bigg\{\exists t \in [0,T-t_1] \text{ s.t. } h^{(\mathcal{J}^I_b-1)|b}_{[0,T-t_1]}\Big(\boldsymbol{x}_0+\varphi_b(\boldsymbol{\sigma}(\boldsymbol{x}_0)\boldsymbol{w}_1),(\boldsymbol{w}_2,\cdots,\boldsymbol{w}_{\mathcal{J}^I_b}),(u_2,\cdots,u_{\mathcal{J}^I_b})\Big)(t) \in B_{\Delta/2} \\
&\qquad \text{and } h^{(\mathcal{J}^I_b-1)|b}_{[0,T-t_1]}\Big(\boldsymbol{x}_0+\varphi_b(\boldsymbol{\sigma}(\boldsymbol{x}_0)\boldsymbol{w}_1),(\boldsymbol{w}_2,\cdots,\boldsymbol{w}_{\mathcal{J}^I_b}),(u_2,\cdots,u_{\mathcal{J}^I_b})\Big)(s) \in I_{2\epsilon}\ \forall s \in [0,t)\bigg\} \\
&\qquad\qquad \big((\nu_\alpha \times \mathbf{S})\circ\Phi\big)^{\mathcal{J}^I_b}(d\mathbf{W}) \times \mathcal{L}^{\mathcal{J}^I_b-1\uparrow}_{T-t_1}(du_2,\cdots,du_{\mathcal{J}^I_b}) \\
&= \inf_{\boldsymbol{x}_0:\ \|\boldsymbol{x}_0\|\leq\frac{\Delta}{2}} \int \mathbb{I}\bigg\{h^{(\mathcal{J}^I_b-1)|b}_{[0,T-t_1]}\Big(\boldsymbol{x}_0+\varphi_b(\boldsymbol{\sigma}(\boldsymbol{x}_0)\boldsymbol{w}_1),(\boldsymbol{w}_2,\cdots,\boldsymbol{w}_{\mathcal{J}^I_b}),(u_2,\cdots,u_{\mathcal{J}^I_b})\Big)(u_{\mathcal{J}^I_b}) \in B_{\Delta/2};\ \min_{j\in[\mathcal{J}^I_b]}\|\boldsymbol{w}_j\| > \bar{\delta}\bigg\} \\
&\qquad\qquad \big((\nu_\alpha \times \mathbf{S})\circ\Phi\big)^{\mathcal{J}^I_b}(d\mathbf{W}) \times \mathcal{L}^{\mathcal{J}^I_b-1\uparrow}_{T-t_1}(du_2,\cdots,du_{\mathcal{J}^I_b}) \\
&\qquad \text{by claims } (i),\ (ii), \text{ and } (v) \text{ in part } (b) \text{ of Lemma D.2} \\
&\geq \inf_{\boldsymbol{x}_0:\ \|\boldsymbol{x}_0\|\leq\frac{\Delta}{2}} \int \mathbb{I}\bigg\{h^{(\mathcal{J}^I_b-1)|b}_{[0,T-t_1]}\Big(\boldsymbol{x}_0+\varphi_b(\boldsymbol{\sigma}(\boldsymbol{x}_0)\boldsymbol{w}_1),(\boldsymbol{w}_2,\cdots,\boldsymbol{w}_{\mathcal{J}^I_b}),(u_2,\cdots,u_{\mathcal{J}^I_b})\Big)(u_{\mathcal{J}^I_b}) \in B_{\Delta/2};
\end{aligned}$$

$$\min_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| > \bar{\delta},\ \max_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| \leq \epsilon_0^{-\frac{1}{2\mathcal{J}_b^I}} \Big\}$$

$$\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_{T-t_1}^{\mathcal{J}_b^I - 1\uparrow}(du_2, \cdots, du_{\mathcal{J}_b^I})$$

$$\geq \int \mathbb{I}\Big\{ h_{[0,T-t_1]}^{(\mathcal{J}_b^I - 1)|b}\Big(\varphi_b(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (u_2, \cdots, u_{\mathcal{J}_b^I})\Big)(u_{\mathcal{J}_b^I}) \in B_\Delta;$$

$$\min_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| > \bar{\delta},\ \max_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| \leq \epsilon_0^{-\frac{1}{2\mathcal{J}_b^I}} \Big\}$$

$$\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_{T-t_1}^{\mathcal{J}_b^I - 1\uparrow}(du_2, \cdots, du_{\mathcal{J}_b^I})$$

by property (D.15)

$$= \int \mathbb{I}\Big\{ \breve{g}_{[0,T-t_1]}^{(\mathcal{J}_b^I - 1)|b}\Big(\varphi_b(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (u_2, \cdots, u_{\mathcal{J}_b^I})\Big) \in B_\Delta;$$

$$\min_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| > \bar{\delta},\ \max_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| \leq \epsilon_0^{-\frac{1}{2\mathcal{J}_b^I}} \Big\}$$

$$\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_{T-t_1}^{\mathcal{J}_b^I - 1\uparrow}(du_2, \cdots, du_{\mathcal{J}_b^I})$$

by the definition of $\breve{g}^{(k)|b}$ in (2.24)

$$= \int \mathbb{I}\Big\{ \breve{g}_{[0,T-t_1]}^{(\mathcal{J}_b^I - 1)|b}\Big(\varphi_b(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (u_2, \cdots, u_{\mathcal{J}_b^I})\Big) \in B_\Delta;$$

$$\min_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| > \bar{\delta},\ \max_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| \leq \epsilon_0^{-\frac{1}{2\mathcal{J}_b^I}} \Big\}$$

$$\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_{\bar{t}}^{\mathcal{J}_b^I - 1\uparrow}(du_2, \cdots, du_{\mathcal{J}_b^I})$$

by claim (v) in part (b) of Lemma D.2

$$\geq \int \mathbb{I}\Big\{ \breve{g}_{[0,T-t_1]}^{(\mathcal{J}_b^I - 1)|b}\Big(\varphi_b(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (u_2, \cdots, u_{\mathcal{J}_b^I})\Big) \in B_\Delta;\ \min_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| > \bar{\delta} \Big\}$$

$$\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_{\bar{t}}^{\mathcal{J}_b^I - 1\uparrow}(du_2, \cdots, du_{\mathcal{J}_b^I})$$

$$- \int \mathbb{I}\Big\{ \min_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| > \bar{\delta},\ \max_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| > \epsilon_0^{-\frac{1}{2\mathcal{J}_b^I}} \Big\} \big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_{\bar{t}}^{\mathcal{J}_b^I - 1\uparrow}(du_2, \cdots, du_{\mathcal{J}_b^I}).$$

We focus on the two integrals one the RHS of the last inequality in the display above. It is easy to see that the latter is upper bounded by

$$\breve{\boldsymbol{c}}(\epsilon_0) = \mathcal{J}_b^I \cdot (\bar{t})^{\mathcal{J}_b^I - 1} \cdot (\bar{\delta})^{-\alpha \cdot (\mathcal{J}_b^I - 1)} \cdot \epsilon_0^{\frac{\alpha}{2\mathcal{J}_b^I}}.$$

As for the former, using part (b) of Lemma D.2 and the fact that $B_\Delta \subseteq B \subseteq (I_{\bar{\epsilon}\bar{\epsilon}})^c$ again, we yield

$$\int \mathbb{I}\Big\{ \breve{g}_{[0,T-t_1]}^{(\mathcal{J}_b^I - 1)|b}\Big(\varphi_b(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (u_2, \cdots, u_{\mathcal{J}_b^I})\Big) \in B_\Delta;\ \min_{j \in [\mathcal{J}_b^I]} \|\boldsymbol{w}_j\| > \bar{\delta} \Big\}$$

$$\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_{\bar{t}}^{\mathcal{J}_b^I - 1\uparrow}(du_2, \cdots, du_{\mathcal{J}_b^I})$$

$$= \int \mathbb{I}\Big\{ \breve{g}_{[0,T-t_1]}^{(\mathcal{J}_b^I - 1)|b}\Big(\varphi_b(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_{\mathcal{J}_b^I}), (u_2, \cdots, u_{\mathcal{J}_b^I})\Big) \in B_\Delta \}$$

$$\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^{\mathcal{J}_b^I}(d\mathbf{W}) \times \mathcal{L}_{\infty}^{\mathcal{J}_b^I - 1\uparrow}(du_2, \cdots, du_{\mathcal{J}_b^I})$$

$$= \breve{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B_\Delta).$$

In summary, for any $\boldsymbol{x} \in \mathbb{R}^m$ with $\|\boldsymbol{x}\| \leq \epsilon$ and $t_1 \in [0, T - \bar{t}]$, we have shown that

$$\widetilde{\phi}_B(t_1, \boldsymbol{x}) \geq \check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B_\Delta) - \check{\boldsymbol{c}}(\epsilon_0).$$

Together with the trivial bound that $\widetilde{\phi}_B(t_1, \boldsymbol{x}) \geq 0$ for all $t_1 > T - \bar{t}$, we have in (D.16) that

$$\mathbf{C}_{[0,T]}^{(\mathcal{J}_b^I)|b}\bigg(\Big(\check{E}(\epsilon, B, T)\Big)^\circ;\ \boldsymbol{x}\bigg) \geq (T - \bar{t}) \cdot \Big(\check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(B_\Delta) - \check{\boldsymbol{c}}(\epsilon_0)\Big)$$

for all $\boldsymbol{x} \in \mathbb{R}^m$ with $\|\boldsymbol{x}\| \leq \epsilon$. This concludes the proof of the lower bound. The proof to the upper bound is almost identical, so we omit the details here. □

Next, we prove the claims in Remark 5 regarding the regularity conditions of Theorem 2.8 in the non-degenerate one-dimensional cases. That is, we consider the following iterates in $\mathbb{R}^1$

$$X_0^\eta(x) = x; \qquad X_j^\eta(x) = X_{j-1}^\eta(x) + \eta a\big(X_{j-1}^\eta(x)\big) + \eta\sigma\big(X_{j-1}^\eta(x)\big)Z_j, \quad \forall j \geq 1$$

and impose the following assumptions throughout the rest of Section D.

Assumption 6 (Lipschitz Continuity ($\mathbb{R}^1$))**.** *There exists some* $D \in [1, \infty)$ *such that*

$$|\sigma(x) - \sigma(y)| \vee |a(x) - a(y)| \leq D|x - y| \quad \forall x, y \in \mathbb{R}.$$

Assumption 7 (Attraction Field ($\mathbb{R}^1$))**.** $a(0) = 0$. *Besides,* $I \subset \mathbb{R}$ *is a bounded set (i.e.,* $\sup_{x \in I} |x| < \infty$*) such that* $0 \in I$ *and it holds for all* $x \in I \setminus \{0\}$ *that* $a(x)x < 0$.

Assumption 8 (Nondegeneracy ($\mathbb{R}^1$))**.** $\sigma(x) > 0 \ \ \forall x \in \mathbb{R}$.

Specifically, we write $I = (s_{\text{left}}, s_{\text{right}})$ where $s_{\text{left}} < 0 < s_{\text{right}}$, and show that the following lemmas hold for all $b > 0$ such that

$$s_{\text{left}}/b \notin \mathbb{Z}, \qquad s_{\text{right}}/b \notin \mathbb{Z}. \tag{D.17}$$

In other words, we show that the lemmas below holds for (Lebesgue) almost all $b > 0$. Besides, we adopt the following choices of $\bar{\epsilon} > 0$ and $\boldsymbol{t}(\epsilon)$. We set

$$l = \inf_{x \in I^c} |x| = |s_{\text{left}}| \wedge s_{\text{right}}, \qquad \mathcal{J}_b^* = \lceil l/b \rceil, \tag{D.18}$$

and note that we have $l > (\mathcal{J}_b^* - 1)b$. This allows us to fix, throughout this section, some $\bar{\epsilon} > 0$ small enough such that

$$\bar{\epsilon} \in (0, 1), \qquad l > (\mathcal{J}_b^* - 1)b + 3\bar{\epsilon}. \tag{D.19}$$

Next, for any $\epsilon \in (0, \bar{\epsilon})$, let

$$\boldsymbol{t}(\epsilon) \triangleq \min\big\{t \geq 0 :\ \boldsymbol{y}_t(s_{\text{left}} + \epsilon) \in [-\epsilon, \epsilon] \text{ and } \boldsymbol{y}_t(s_{\text{right}} - \epsilon) \in [-\epsilon, \epsilon]\big\} \tag{D.20}$$

for the ODE

$$\boldsymbol{y}_0(x) = x, \qquad \frac{d\boldsymbol{y}_t(x)}{dt} = a\big(\boldsymbol{y}_t(x)\big) \ \ \forall t \geq 0. \tag{D.21}$$

Also, recall that $I_\epsilon \triangleq (s_{\text{left}} + \epsilon, s_{\text{right}} - \epsilon)$ is the ϵ-shrinkage of set I. We use $I_\epsilon^- = [s_{\text{left}} + \epsilon, s_{\text{right}} - \epsilon]$ to denote the closure of I_ϵ. Then, the definition of $\boldsymbol{t}(\cdot)$ immediately implies

$$\boldsymbol{y}_t(y) \in [-\epsilon, \epsilon] \qquad \forall y \in I_\epsilon^-,\ t \geq \boldsymbol{t}(\epsilon). \tag{D.22}$$

The next two lemmas verify the claims in Remark 5 that the regularity conditions in Theorem 2.8 holds in the non-degenerate $\mathbb{R}^1$ setting for all $b > 0$ satisfying (D.17).

Lemma D.4. *Let Assumptions 6, 7, and 8 hold. Let $\bar{\epsilon} \in (0,b)$ be defined as in (4.7). For any $|\gamma| > (\mathcal{J}_b^* - 1)b + \bar{\epsilon}$ such that $\gamma/b \notin \mathbb{Z}$,*

$$\check{\mathbf{C}}^{(\mathcal{J}_b^*)|b}(\{\gamma\}) = 0.$$

Lemma D.5. *Under Assumptions 6, 7, and 8, $\check{\mathbf{C}}^{(\mathcal{J}_b^*)|b}(I^c) \in (0,\infty)$.*

To provide the proof, we first make one observation related to the truncation operator

$$\varphi_c(w) \triangleq (w \wedge c) \vee (-c) \quad \forall w \in \mathbb{R}, c > 0,$$

under a uniform version of Assumption 8, that is,

$$\inf_{x \in \mathbb{R}} \sigma(x) \geq c > 0. \tag{D.23}$$

For any $b, c > 0$, any $w \in \mathbb{R}$ and any $z \geq c$, note that for $\widetilde{w} \triangleq \varphi_{b/c}(w)$, we have $\varphi_b(z \cdot w) = \varphi_b(z \cdot \widetilde{w})$. Indeed, the claim is obviously true when $|w| \leq b/c$ (so $\widetilde{w} = w$); in case that $|w| > b/c$, we simply get $\varphi_b(z \cdot w) = \varphi_b(z \cdot \widetilde{w})$ with the value equal to b or $-b$. Combining this fact with $|\varphi_b(x) - \varphi_b(y)| \leq |x - y|\ \forall x, y \in \mathbb{R}$, we yield that under condition (D.23) (and for any $b, c > 0$, any $w_1, w_2 \in \mathbb{R}$, and any $z_1, z_2 \geq c$),

$$|\varphi_b(z_1 \cdot w_1) - \varphi_b(z_2 \cdot w_2)| \leq |z_1 \widetilde{w}_1 - z_2 \widetilde{w}_2| \qquad \text{where } \widetilde{w}_1 = \varphi_{b/c}(w_1),\ \widetilde{w}_2 = \varphi_{b/c}(w_2). \tag{D.24}$$

Recall that $I^- = [s_{\text{left}}, s_{\text{right}}]$. Also, recall that $l = |s_{\text{left}}| \wedge s_{\text{right}}$ and $\mathcal{J}_b^* = \lceil l/b \rceil$. We first develop Lemma D.6, which is essentially the $\mathbb{R}^1$ version of Lemma D.2, with more properties established under the non-degeneracy assumption. We provide the proof for the sake of completeness.

Lemma D.6. *Let Assumptions 6 and 7 hold. Let $\bar{\epsilon} > 0$ be the constant characterized in (D.19). Furthermore, suppose that $\sup_{x \in I^-} |a(x)| \vee |\sigma(x)| \leq C$ for some $C \geq 1$ and $\inf_{x \in I^-} \sigma(x) \geq c$ for some $c \in (0,1]$. (Below, we adopt the convention that $t_0 = 0$.)*

(a) If $\mathcal{J}_b^* \geq 2$, then it holds for all $T > 0$, $x_0 \in [-b - \bar{\epsilon}, b + \bar{\epsilon}]$, $\boldsymbol{w} = (w_1, \cdots, w_{\mathcal{J}_b^* - 2}) \in \mathbb{R}^{\mathcal{J}_b^* - 2}$, and $\boldsymbol{t} = (t_1, \cdots, t_{\mathcal{J}_b^* - 2}) \in (0,T]^{\mathcal{J}_b^* - 2 \uparrow}$ that

$$\sup_{t \in [0,T]} |\xi(t)| \leq (\mathcal{J}_b^* - 1)b + \bar{\epsilon} < l - 2\bar{\epsilon} \qquad \text{where } \xi = h_{[0,T]}^{(\mathcal{J}_b^* - 2)|b}(x_0, \boldsymbol{w}, \boldsymbol{t}).$$

(b) It holds for all $T > 0$, $x_0 \in [-\bar{\epsilon}, \bar{\epsilon}]$, $\boldsymbol{w} = (w_1, \cdots, w_{\mathcal{J}_b^* - 1}) \in \mathbb{R}^{\mathcal{J}_b^* - 1}$, and $\boldsymbol{t} = (t_1, \cdots, t_{\mathcal{J}_b^* - 1}) \in (0,T]^{\mathcal{J}_b^* - 1 \uparrow}$ that

$$\sup_{t \in [0,T]} |\xi(t)| \leq (\mathcal{J}_b^* - 1)b + \bar{\epsilon} < l - 2\bar{\epsilon} \qquad \text{where } \xi = h_{[0,T]}^{(\mathcal{J}_b^* - 1)|b}(x_0, \boldsymbol{w}, \boldsymbol{t}).$$

(c) There exist $\bar{\delta} > 0$ and $\bar{t} > 0$ such that the following claim holds: If

$$\sup_{t \in [0,T]} |\xi(t)| \geq l - \bar{\epsilon} \qquad \text{where } \xi = h_{[0,T]}^{(\mathcal{J}_b^* - 1)|b}\Big(x_0 + \varphi_b\big(\sigma(x_0) \cdot w_0\big), \boldsymbol{w}, \boldsymbol{t}\Big)$$

for some $T > 0$, $x_0 \in [-\bar{\epsilon}, \bar{\epsilon}]$, $w_0 \in \mathbb{R}$, $\boldsymbol{w} = (w_1, \cdots, w_{\mathcal{J}_b^* - 1}) \in \mathbb{R}^{\mathcal{J}_b^* - 1}$, and $\boldsymbol{t} = (t_1, \cdots, t_{\mathcal{J}_b^* - 1}) \in (0,T]^{\mathcal{J}_b^* - 1 \uparrow}$, then

(i) $\sup_{t \in [0, t_{\mathcal{J}_b^* - 1})} |\xi(t)| \leq (\mathcal{J}_b^* - 1)b + \bar{\epsilon} < l - 2\bar{\epsilon}$;

(ii) $|\xi(t_{\mathcal{J}_b^* - 1})| \geq l - \bar{\epsilon}$;

(iii) $\inf_{t\in[0,t_{\mathcal{J}_b^*-1}]}|\xi(t)| \geq \bar{\epsilon}$;

(iv) $|w_j| > \bar{\delta}$ *for all* $j = 0,1,\cdots,\mathcal{J}_b^*-1$;

(v) $t_{\mathcal{J}_b^*-1} < \bar{t}$.

(d) Let $T > 0$, $x \in \mathbb{R}, \boldsymbol{w} = (w_1,\cdots,w_{\mathcal{J}_b^*}) \in \mathbb{R}^{\mathcal{J}_b^*}, \boldsymbol{t} = (t_1,\cdots,t_{\mathcal{J}_b^*}) \in (0,T]^{\mathcal{J}_b^*\uparrow}$ *and* $\epsilon \in (0,\bar{\epsilon})$*. If* $|\xi(t_1-)| < \epsilon$ *for* $\xi = h^{(\mathcal{J}_b^*)|b}_{[0,T]}(x,\boldsymbol{w},\boldsymbol{t})$*, then*

$$\sup_{t\in[t_1,t_{\mathcal{J}_b^*}]}|\xi(t)-\hat{\xi}(t-t_1)| \leq \Big[\exp\big(D(T-t_1)\big)\cdot\Big(1+\frac{bD}{c}\Big)\Big]^{\mathcal{J}_b^*}\cdot\epsilon$$

where $\hat{\xi} = h^{(\mathcal{J}_b^*-1)|b}_{[0,T-t_1]}\big(\varphi_b(\sigma(0)\cdot w_1),(w_2,\cdots,w_{\mathcal{J}_b^*}),(t_2-t_1,t_3-t_1,\cdots,t_{\mathcal{J}_b^*}-t_1)\big)$ *and* $D \geq 1$ *is the constant in Assumption 6.*

(e) Given $\Delta > 0$*, there exists* $\epsilon_0 = \epsilon_0(\Delta) \in (0,\bar{\epsilon})$ *such that for any* $T > 0$*,* $x \in [-\epsilon_0,\ \epsilon_0]$*,* $\boldsymbol{w} = (w_1,\cdots,w_{\mathcal{J}_b^*}) \in \mathbb{R}^{\mathcal{J}_b^*}$*, and* $\boldsymbol{t} = (t_1,\cdots,t_{\mathcal{J}_b^*}) \in (0,T]^{\mathcal{J}_b^*\uparrow}$*,*

$$\sup_{t\in[t_1,T-t_1]}|\xi(t)|\vee|\hat{\xi}(t-t_1)| \geq l-\bar{\epsilon} \qquad \Longrightarrow \qquad \sup_{t\in[t_1,t_{\mathcal{J}_b^*}]}|\hat{\xi}(t-t_1)-\xi(t)| < \Delta$$

where $\xi = h^{(\mathcal{J}_b^*)|b}_{[0,T]}(x,\boldsymbol{w},\boldsymbol{t})$ *and* $\hat{\xi} = h^{(\mathcal{J}_b^*-1)|b}_{[0,T-t_1]}\big(\varphi_b(\sigma(0)\cdot w_1),(w_2,\cdots,w_{\mathcal{J}_b^*}),(t_2-t_1,t_3-t_1,\cdots,t_{\mathcal{J}_b^*}-t_1)\big)$.

Proof. Before the proof of the claims, we highlight two facts. First, Assumption 6 and I^- being compact immediately imply the existence of $C \in (0,\infty)$ such that $\sup_{x\in I^-}|a(x)|\vee|\sigma(x)| \leq C$. Without loss of generality, in the statement of Lemma D.6 we pick some $C \geq 1$. Next, we stress that the validity of all claims do not depend on the values of $\sigma(\cdot)$ and $a(\cdot)$ outside of I^-. Take part (a) as an example. Suppose that we can prove part (a) under the stronger assumption that $\sup_{x\in\mathbb{R}}|a(x)|\wedge\sigma(x) \leq C$ for some $C \in [1,\infty)$ and $\inf_{x\in\mathbb{R}}\sigma(x) \geq c$ for some $c \in (0,1]$. Then due to $\sup_{t\in[0,T]}|\xi(t)| < l = |s_{\text{left}}|\wedge s_{\text{right}}$ for $\xi = h^{(\mathcal{J}_b^*-2)|b}_{[0,T]}(x_0,\boldsymbol{w},\boldsymbol{t})$, we have $\xi(t) \in I^-$ for all $t \in [0,T]$. This implies that part (a) is still valid even if we only have $\sup_{x\in I^-}|a(x)|\wedge\sigma(x) \leq C$ and $\inf_{x\in I^-}\sigma(x) \geq c$. The same applies to all the other claims. Therefore, in the proof below we assume w.l.o.g. that the strong assumptions $\sup_{x\in\mathbb{R}}|a(x)|\wedge\sigma(x) \leq C$ for some $C \in [1,\infty)$ and $\inf_{x\in\mathbb{R}}\sigma(x) \geq c$ for some $c \in (0,1]$ hold. Specifically, in this proof we assume w.l.o.g. that $a(x) = a(s_{\text{left}})$ for all $x < s_{\text{left}}$, and $a(x) = a(s_{\text{right}})$ for all $x > s_{\text{right}}$. Then in light of Assumption 7, we now have $a(x)x \leq 0\ \forall x \in \mathbb{R}$.

(a) The proof hinges on the following observation. For any $j \geq 0, T > 0, x_0 \in \mathbb{R}, \boldsymbol{w} = (w_1,\cdots,w_j) \in \mathbb{R}^j$ and $\boldsymbol{t} = (t_1,\cdots,t_j) \in (0,T]^{j\uparrow}$, let $\xi = h^{(j)|b}_{[0,T]}(x_0,\boldsymbol{w},\boldsymbol{t})$. The condition $a(x)x \leq 0$ implies that

$$\frac{d|\xi(t)|}{dt} = -\big|a\big(\xi(t)\big)\big| \quad \forall t \in [0,T]\setminus\{t_1,\cdots,t_j\} \tag{D.25}$$

Specifically, suppose that $\mathcal{J}_b^* \geq 2$. For all $T > 0, x_0 \in [-b-\bar{\epsilon},b+\bar{\epsilon}], \boldsymbol{w} = (w_1,\cdots,w_{\mathcal{J}_b^*-2}) \in \mathbb{R}^{\mathcal{J}_b^*-2}$ and $\boldsymbol{t} = (t_1,\cdots,t_{\mathcal{J}_b^*-2}) \in (0,T]^{\mathcal{J}_b^*-2\uparrow}$, it holds for $\xi = h^{(\mathcal{J}_b^*-2)|b}_{[0,T]}(x_0,\boldsymbol{w},\boldsymbol{t})$ that $d|\xi(t)|/dt \leq 0$ for any $t \in [0,T]\setminus\{t_1,\cdots,t_{\mathcal{J}_b^*-2}\}$, thus leading to

$$\begin{aligned}\sup_{t\in[0,T]}|\xi(t)| &\leq |\xi(0)| + \sum_{t\leq T}|\Delta\xi(t)| \\ &\leq |\xi(0)| + (\mathcal{J}_b^*-2)b \qquad \text{due to truncation operators } \varphi_b \text{ in } h^{(\mathcal{J}_b^*-2)|b}_{[0,T]} \\ &\leq b+\bar{\epsilon}+(\mathcal{J}_b^*-2)b\end{aligned}$$

$$= (\mathcal{J}_b^* - 1)b + \bar{\epsilon} < l - 2\bar{\epsilon} \qquad \text{due to (D.19)}.$$

This concludes the proof of part (a).

(b) The proof is almost identical to that of part (a). In particular, it follows from (D.25) that $d|\xi(t)|/dt \leq 0$ for any $t \in [0,T] \setminus \{t_1, \cdots, t_{\mathcal{J}_b^*-1}\}$. Therefore, we have again that $\sup_{t\in[0,T]} |\xi(t)| \leq |\xi(0)| + (\mathcal{J}_b^* - 1)b \leq \bar{\epsilon} + (\mathcal{J}_b^* - 1)b < l - 2\bar{\epsilon}$.

(c) We start from the claim that $\sup_{t\in[0,t_{\mathcal{J}_b^*-1})} |\xi(t)| < l - 2\bar{\epsilon}$. The case with $\mathcal{J}_b^* = 1$ is trivial since $[0, t_{\mathcal{J}_b^*-1}) = [0,0) = \emptyset$. Now consider the case where $\mathcal{J}_b^* \geq 2$. For $\hat{x}_0 \triangleq x_0 + \varphi_b\big(\sigma(x_0)\cdot w_0\big)$, we have $|\hat{x}_0| \leq \bar{\epsilon} + b$. By setting $\hat{\boldsymbol{w}} = (w_1, \cdots, w_{\mathcal{J}_b^*-2}), \hat{\boldsymbol{t}} = (t_1, \cdots, t_{\mathcal{J}_b^*-2})$ and $\hat{\xi} = h_{[0,T]}^{(\mathcal{J}_b^*-2)|b}(\hat{x}_0, \hat{\boldsymbol{w}}, \hat{\boldsymbol{t}})$, we get $\xi(t) = \hat{\xi}(t)$ for all $t \in [0, t_{\mathcal{J}_b^*-1})$. It then follows directly from results in part (a) that $\sup_{t\in[0,t_{\mathcal{J}_b^*-1})} |\xi(t)| = \sup_{t\in[0,t_{\mathcal{J}_b^*-1})} |\hat{\xi}(t)| \leq (\mathcal{J}_b^* - 1)b + \bar{\epsilon} < l - 2\bar{\epsilon}$.

Next, we prove the claim $|\xi(t_{\mathcal{J}_b^*-1})| \geq l - \bar{\epsilon}$. In particular, note that $\sup_{t\in[0,T]} |\xi(t)| \geq l - \bar{\epsilon}$ and we just proved that $\sup_{t\in[0,t_{\mathcal{J}_b^*-1})} |\xi(t)| < l - 2\bar{\epsilon}$. Now consider the following proof by contradiction. Suppose that $|\xi(t_{\mathcal{J}_b^*-1})| < l - \bar{\epsilon}$. Then by definition of the mapping $h_{[0,T]}^{(\mathcal{J}_b^*-1)|b}$, we know that $\xi(t)$ is continuous over $t \in [t_{\mathcal{J}_b^*-1}, T]$. Given observation (D.25), we yield the contradiction that $\sup_{t\in[t_{\mathcal{J}_b^*-1},T]} |\xi(t)| \leq |\xi(t_{\mathcal{J}_b^*-1})| \wedge \big(\sup_{t\in[0,t_{\mathcal{J}_b^*-1})} |\xi(t)|\big) < l - \bar{\epsilon}$. This concludes the proof.

Similarly, to show the claim $\inf_{t\in[0,t_{\mathcal{J}_b^*-1}]} |\xi(t)| \geq \bar{\epsilon}$ we proceed with a proof by contradiction. Suppose there is some $t \in [0, t_{\mathcal{J}_b^*-1}]$ such that $|\xi(t)| < \bar{\epsilon}$. Then observation (D.25) implies that

$$\begin{aligned}
|\xi(t_{\mathcal{J}_b^*-1})| &\leq |\xi(t)| + \sum_{s\in(t,t_{\mathcal{J}_b^*-1}]} |\Delta\xi(s)| \\
&\leq \bar{\epsilon} + (\mathcal{J}_b^* - 1)b \qquad \text{due to truncation operators } \varphi_b \text{ in } h_{[0,T]}^{(\mathcal{J}_b^*-1)|b} \\
&< l - 2\bar{\epsilon} \qquad \text{due to (D.19)}.
\end{aligned}$$

However, we have just shown that $|\xi(t_{\mathcal{J}_b^*-1})| \geq l - \bar{\epsilon}$ must hold. With this contradiction established we conclude the proof.

Recall our running assumption that $\sup_{x\in\mathbb{R}} |\sigma(x)| \leq C$ for some $C \geq 1$. By (D.19), we can fix some $\bar{\delta} > 0$ small enough such that

$$(\mathcal{J}_b^* - 1)b + 3\bar{\epsilon} + C\bar{\delta} < l.$$

Now we prove that $|w_j| > \bar{\delta}$ for all $j = 0, 1, \ldots, \mathcal{J}_b^* - 1$. Again, suppose that the claim does not hold. Then there is some $j^* = 0, 1, \ldots, \mathcal{J}_b^* - 1$ with $|w_{j^*}| \leq \bar{\delta}$. From observation (D.25), we get

$$\begin{aligned}
|\xi(t_{\mathcal{J}_b^*-1})| &\leq |\xi(0)| + \sum_{t\in[0,t_{\mathcal{J}_b^*-1}]} |\Delta\xi(t)| \\
&\leq |x_0| + \varphi_b\Big(\Big|\sigma(x_0)\cdot w_0\Big|\Big) + \sum_{j=1}^{\mathcal{J}_b^*-1} \varphi_b\Big(\Big|\sigma\big(\xi(t_j-)\big)\cdot w_j\Big|\Big) \\
&\leq \bar{\epsilon} + (\mathcal{J}_b^* - 1)b + C\bar{\delta} \qquad \text{due to } |x_0| \leq \bar{\epsilon},\ |w_{j^*}| \leq \bar{\delta}, \text{ and } |\sigma(y)| \leq C \text{ for all } y \in \mathbb{R} \\
&< l - 2\bar{\epsilon} \qquad \text{due to our choice of } \bar{\delta}.
\end{aligned}$$

This contradiction with the fact $|\xi(t_{\mathcal{J}_b^*-1})| \geq l - \bar{\epsilon}$ allows us to conclude the proof.

Lastly, we move onto the claim $t_{\mathcal{J}_b^*-1} < \bar{t}$. If $\mathcal{J}_b^* = 1$, then due to $t_0 = 0$ the claim is trivially true for any $\bar{t} > 0$. Hereafter, we focus on the case where $\mathcal{J}_b^* \geq 2$ and start by specifying the constant $\bar{t}$. From the continuity of $a(\cdot)$ (see Assumption 6) and the fact that $a(y) \neq 0\ \forall y \in (-l, 0) \cup (0, l)$ (see

Assumption 7), we can find some $c_{\bar{\epsilon}} > 0$ such that $|a(y)| \geq c_{\bar{\epsilon}}$ for all $y \in [-l+\bar{\epsilon}, -\bar{\epsilon}] \cup [\bar{\epsilon}, l-\bar{\epsilon}]$. Now we pick some

$$t_{\bar{\epsilon}} = l/c_{\bar{\epsilon}}, \qquad \bar{t} = (\mathcal{J}_b^* - 1) \cdot t_{\bar{\epsilon}}.$$

We proceed with a proof by contradiction. Suppose that $t_{\mathcal{J}_b^*-1} \geq \bar{t} = (\mathcal{J}_b^*-1)\cdot t_{\bar{\epsilon}}$, then there must exist some $j^* = 1, 2, \ldots, \mathcal{J}_b^*-1$ such that $t_{j^*} - t_{j^*-1} \geq t_{\bar{\epsilon}}$. First, we have shown that $|\xi(t_{j^*-1})| < l - \bar{\epsilon}$. Next, we must have $|\xi(t)| < \bar{\epsilon}$ for some $t \in [t_{j^*-1}, t_{j^*})$. Indeed, suppose that $|\xi(t)| \geq \bar{\epsilon}$ for all $t \in [t_{j^*-1}, t_{j^*})$. Then from observation (D.25) and $|a(y)| \geq c_{\bar{\epsilon}}$ for all $y \in [-l+\bar{\epsilon}, -\bar{\epsilon}] \cup [\bar{\epsilon}, l-\bar{\epsilon}]$, we yield

$$|\xi(t_{j^*}-)| \leq |\xi(t_{j^*-1})| - c_{\bar{\epsilon}} \cdot t_{\bar{\epsilon}} \leq l - c_{\bar{\epsilon}} \cdot \frac{l}{c_{\bar{\epsilon}}} = 0.$$

The continuity of $\xi(t)$ on $t \in [t_{j^*-1}, t_{j^*})$ then implies that for any $t \in [t_{j^*-1}, t_{j^*})$ close enough to t_{j^*}, we have $|\xi(t)| < \bar{\epsilon}$. However, we have also shown that $\inf_{t \in [0, t_{\mathcal{J}_b^*-1}]} |\xi(t)| \geq \bar{\epsilon}$. With this contradiction established, we conclude the proof.

(d) Let $R_j \triangleq \sup_{t \in [t_1, t_j]} |\xi(t) - \hat{\xi}(t - t_1)|$ for $j \in [\mathcal{J}_b^*]$. Specifically, $R_1 = |\xi(t_1) - \hat{\xi}(0)|$. We start by analyzing R_1. First, note that $\xi(t_1) = \xi(t_1-) + \varphi_b\big(\sigma(\xi(t_1-)) \cdot w_1\big)$ and $\hat{\xi}(0) = \varphi_b(\sigma(0) \cdot w_1)$. Using (D.25), By the assumption $|\xi(t_1-)| < \epsilon$,

$$\begin{aligned}
R_1 &\leq \epsilon + \big|\varphi_b\big(\sigma(\xi(t_1-)) \cdot w_1\big) - \varphi_b\big(\sigma(0) \cdot w_1\big)\big| \\
&\leq \epsilon + \big|\sigma\big(\xi(t_1-)\big) - \sigma(0)\big| \cdot \big|\varphi_{b/c}(w_1)\big| \qquad \text{due to (D.24) and } \inf_{x \in \mathbb{R}} \sigma(x) \geq c > 0 \\
&\leq \epsilon + D\epsilon \cdot \frac{b}{c} = \left(1 + \frac{bD}{c}\right) \cdot \epsilon \qquad \text{by Assumption 6.}
\end{aligned}$$

We proceed with an induction argument. Suppose that for some $j = 1, \ldots, \mathcal{J}_b^*-1$, we have $R_j \leq \rho^j \cdot \epsilon$ with $\rho \triangleq \exp(D(T - t_1)) \cdot (1 + \frac{bD}{c})$. By applying Gronwall's inequality for $u \in [t_j, t_{j+1})$,

$$\sup_{u \in [t_j, t_{j+1})} |\xi(u) - \hat{\xi}(u - t_1)| \leq R_j \cdot \exp\big(D(t_{j+1} - t_j)\big) \leq \exp\big(D(T - t_1)\big) R_j \leq \rho^{j+1}\epsilon. \tag{D.26}$$

Meanwhile, at $t = t_{j+1}$ we have (set $\hat{t}_{j+1} \triangleq t_{j+1} - t_1$)

$$\begin{aligned}
&|\hat{\xi}(\hat{t}_{j+1}) - \xi(t_{j+1})| \\
&= \left|\hat{\xi}(\hat{t}_{j+1}-) + \varphi_b\Big(\sigma\big(\hat{\xi}(\hat{t}_{j+1}-)\big) \cdot w_{j+1}\Big) - \Big[\xi(t_{j+1}-) + \varphi_b\Big(\sigma\big(\xi(t_{j+1}-)\big) \cdot w_{j+1}\Big)\Big]\right| \\
&\leq \left|\hat{\xi}(\hat{t}_{j+1}-) - \xi(t_{j+1}-)\right| + \left|\varphi_b\Big(\sigma\big(\hat{\xi}(\hat{t}_{j+1}-)\big) \cdot w_{j+1}\Big) - \varphi_b\Big(\sigma\big(\xi(t_{j+1}-)\big) \cdot w_{j+1}\Big)\right| \\
&\leq \exp\big(D(T - t_1)\big) R_j + \left|\varphi_b\Big(\sigma\big(\hat{\xi}(\hat{t}_{j+1}-)\big) \cdot w_{j+1}\Big) - \varphi_b\Big(\sigma\big(\xi(t_{j+1}-)\big) \cdot w_{j+1}\Big)\right| \qquad \text{by (D.26)} \\
&\leq \exp\big(D(T - t_1)\big) R_j + \left|\sigma\big(\hat{\xi}(\hat{t}_{j+1}-)\big) - \sigma\big(\xi(t_{j+1}-)\big)\right| \cdot \left|\varphi_{b/c}(w_{j+1})\right| \qquad \text{by (D.24)} \\
&\leq \exp\big(D(T - t_1)\big) R_j + D\left|\hat{\xi}(t_{j+1}-) - \xi(t_{j+1}-)\right| \cdot b/c \qquad \text{by Assumption 6} \\
&\leq \exp\big(D(T - t_1)\big) R_j + \frac{bD}{c} \cdot \exp\big(D(T - t_1)\big) R_j = \Big(1 + \frac{bD}{c}\Big) \exp\big(D(T - t_1)\big) R_j \leq \rho^{j+1} \cdot \epsilon.
\end{aligned}$$

By arguing inductively we conclude the proof.

(e) Note that the statement is not affected by the values of $\xi(t)$ beyond $t \in [0, t_{\mathcal{J}_b^*}]$ or the values of $\hat{\xi}(t)$ outside of the domain $t \in [0, t_{\mathcal{J}_b^*} - t_1]$. Therefore, without loss of generality we can set $T = t_{\mathcal{J}_b^*} + 1$. Let $\bar{t}$ be the constant specified in part (c). Suppose that $\sup_{t \in [t_1, T - t_1]} |\xi(t)| \vee |\hat{\xi}(t - t_1)| \geq l - \bar{\epsilon}$ implies

$$\sup_{t \in [t_1, t_{\mathcal{J}_b^*}]} |\xi(t) - \hat{\xi}(t - t_1)| < \underbrace{\Big[\exp\big(D(\bar{t} + 1)\big) \cdot \Big(1 + \frac{bD}{c}\Big)\Big]^{\mathcal{J}_b^*}}_{\triangleq \rho^*} \cdot \epsilon_0 \qquad \forall \epsilon_0 \in (0, \bar{\epsilon}]. \tag{D.27}$$

Then claims in part (e) hold for any $\epsilon_0 \in (0, \bar{\epsilon})$ small enough such that $\rho^* \epsilon_0 < \Delta$.

Now, it only remains to prove claim (D.27). From observation (D.25), we get $|\xi(t_1-)| \leq |\xi(0)| \leq \epsilon_0$. This allows us to apply results in part (d) and get (recall our choice of $T = t_{\mathcal{J}_b^*} + 1$)

$$\sup_{t \in [t_1, t_{\mathcal{J}_b^*}]} |\xi(t) - \hat{\xi}(t - t_1)| \leq \Big[\exp\big(D(t_{\mathcal{J}_b^*} - t_1 + 1) \big) \cdot \Big(1 + \frac{bD}{c} \Big) \Big]^{\mathcal{J}_b^* + 1} \cdot \epsilon_0.$$

Lastly, if $\sup_{t \in [t_1, T]} |\hat{\xi}(t - t_1)| \geq l - \bar{\epsilon}$, then $t_{\mathcal{J}_b^*} - t_1 < \bar{t}$ follows from part (c). Likewise, if $\sup_{t \in [0,T]} |\xi(t)| \geq l - \bar{\epsilon}$, then we get $t_{\mathcal{J}_b^*} < \bar{t}$. In both cases, we get $t_{\mathcal{J}_b^*} - t_1 + 1 \leq \bar{t} + 1$. This concludes the proof. □

Now, we are ready to prove Lemmas D.4 and D.5.

Proof of Lemma D.4. First, in case that $\mathcal{J}_b^* = 1$, we have $\check{\mathbf{C}}^{(1)|b}(\{\gamma\}) = \nu_\alpha(\{w \in \mathbb{R} : \varphi_b(\sigma(0) \cdot w) = \gamma\})$. Since $\gamma \neq b$, we know that $\{w : \varphi_b(\sigma(0) \cdot w) = \gamma\} \subseteq \{\frac{\gamma}{\sigma(0)}\}$. The absolute continuity of ν_α (w.r.t the Lebesgue measure) then implies that $\check{\mathbf{C}}^{(1)|b}(\{\gamma\}) = 0$. Hereafter, we focus on the case where $\mathcal{J}_b^* \geq 2$. Observe that (recall that $\mathcal{L}$ is the Lebesgue measure on $(0, \infty)$)

$$\begin{aligned}
&\check{\mathbf{C}}^{(\mathcal{J}_b^*)|b}(\{\gamma\}) \\
&= \int \mathbb{I}\bigg(\mathbb{I}\Big\{ \check{g}^{(\mathcal{J}_b^*-1)|b}\Big(\varphi_b\big(\sigma(0) \cdot w_1\big), (w_2, \cdots, w_{\mathcal{J}_b^*-1}, w^*), (t_1, \cdots, t_{\mathcal{J}_b^*-2}, t_{\mathcal{J}_b^*-2} + t^*) \Big) = \gamma \Big\} \\
&\qquad\qquad \nu_\alpha(dw^*) \times \mathcal{L}(dt^*) \bigg) \nu_\alpha^{\mathcal{J}_b^*-1}(dw_1, \cdots, dw_{\mathcal{J}_b^*-1}) \times \mathcal{L}_\infty^{\mathcal{J}_b^*-2\uparrow}(dt_1, \cdots, dt_{\mathcal{J}_b^*-2}) \\
&= \int \bigg(\int_{(w^*, t^*) \in E(\boldsymbol{w}, \boldsymbol{t})} \nu_\alpha(dw^*) \times \mathcal{L}(dt^*) \bigg) \nu_\alpha^{\mathcal{J}_b^*-1}(d\boldsymbol{w}) \times \mathcal{L}_\infty^{\mathcal{J}_b^*-2\uparrow}(d\boldsymbol{t})
\end{aligned}$$

where

$$\begin{aligned}
E(\boldsymbol{w}, \boldsymbol{t}) &= \Big\{ (w, t) \in \mathbb{R} \times (0, \infty) : \ \varphi_b\Big(\boldsymbol{y}_t\big(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\big) + \sigma\big(\boldsymbol{y}_t(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t}))\big) \cdot w \Big) = \gamma \Big\}, \\
\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t}) &= \check{g}^{(\mathcal{J}_b^*-2)|b}\Big(\varphi_b\big(\sigma(0) \cdot w_1\big), (w_2, \cdots, w_{\mathcal{J}_b^*-1}), (t_1, \cdots, t_{\mathcal{J}_b^*-2}) \Big).
\end{aligned}$$

Here, $\boldsymbol{y}_t(x)$ is the ODE defined in (D.21). Furthermore, we claim that for any $\boldsymbol{w}, \boldsymbol{t}$, there exist some continuous function $w^* : (0, \infty) \to \mathbb{R}$ and some $t^* \in (0, \infty)$ such that

$$E(\boldsymbol{w}, \boldsymbol{t}) \subseteq \big\{ (w, t) \in \mathbb{R} \times (0, \infty) : w = w^*(t) \text{ or } t = t^* \big\}. \tag{D.28}$$

Then set $E(\boldsymbol{w}, \boldsymbol{t})$ charges zero mass under Lebesgues measure on $\mathbb{R} \times (0, \infty)$. From the absolute continuity of $\nu_\alpha \times \mathcal{L}$ (w.r.t. Lebesgues measure on $\mathbb{R} \times (0, \infty)$) we get $\check{\mathbf{C}}^{(\mathcal{J}_b^*)|b}(\{\gamma\}) = 0$.

Now, it only remains to prove claim (D.28). Henceforth in this proof we fix some $\boldsymbol{w} \in \mathbb{R}^{\mathcal{J}_b^*-1}$ and $\boldsymbol{t} \in (0, \infty)^{\mathcal{J}_b^*-2\uparrow}$. First, due to $|\gamma| > (\mathcal{J}_b^* - 1)b + \bar{\epsilon}$, it follows from part (a) of Lemma D.6 that $|\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})| \leq (\mathcal{J}_b^* - 1)b + \bar{\epsilon} < \gamma$. Next, we show that there exists at most one $t^* \in (0, \infty)$ such that

$$|\boldsymbol{y}_{t^*}\big(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\big) - \gamma| = b. \tag{D.29}$$

To see why, we consider two different cases. If $\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t}) = 0$, then $a(0) = 0$ implies that $\boldsymbol{y}_t\big(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\big) = 0$ for all $t \geq 0$. By assumption, we have $\gamma \neq b$, and hence $|\boldsymbol{y}_t\big(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\big) - \gamma| = \gamma \neq b$ for all $t \geq 0$. If $\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t}) \neq 0$, then Assumption 4 implies that $|\boldsymbol{y}_t(\tilde{x})|$ is strictly monotone decreasing w.r.t. t for all $\tilde{x} \in (-\gamma, \gamma)$. Due to $|\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})| < \gamma$, the only possible scenario for (D.29) is that $|\boldsymbol{y}_{t^*}\big(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\big)| = \gamma - b$, which can only hold for at most one t^* due to the strict monotonicity of $|\boldsymbol{y}_t\big(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\big)|$ in t.

Now for any $t > 0$ with $t \neq t^*$, we know that $|\boldsymbol{y}_t\big(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\big) - \gamma| \neq b$. As a result, the only feasible choice for $w \in \mathbb{R}$ in $\varphi_b\big(\boldsymbol{y}_t(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})) + \sigma\big(\boldsymbol{y}_t(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t}))\big) \cdot w\big) = \gamma$ is $w = \frac{\gamma - \boldsymbol{y}_t\left(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\right)}{\sigma\left(\boldsymbol{y}_t\left(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\right)\right)}$. (Note that $\sigma(x) > 0 \ \forall x \in \mathbb{R}$; see Assumption 8.) By setting $w^*(t) \triangleq \frac{\gamma - \boldsymbol{y}_t\left(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\right)}{\sigma\left(\boldsymbol{y}_t\left(\widetilde{\boldsymbol{x}}(\boldsymbol{w}, \boldsymbol{t})\right)\right)}$ we conclude the proof. □

Proof of Lemma D.5. Let $\bar{t}$ and $\bar{\delta}$ be the constants characterized in Lemma D.6. Let $\bar{\epsilon}$ be the constant in (4.7). We start with the proof of $\breve{\mathbf{C}}^{(\mathcal{J}_b^*)|b}(I^c) < \infty$. Recall that $l = |s_{\text{left}}| \wedge s_{\text{right}}$, and observe

$$
\begin{aligned}
&\breve{\mathbf{C}}^{(\mathcal{J}_b^*)|b}\big((-\infty, s_{\text{left}}] \cup [s_{\text{right}}, \infty)\big) \\
&\leq \breve{\mathbf{C}}^{(\mathcal{J}_b^*)|b}\big(\mathbb{R} \setminus [-(l-\bar{\epsilon}), l-\bar{\epsilon}]\big) \\
&= \int \mathbb{I}\Big\{\Big|\breve{g}^{(\mathcal{J}_b^*-1)|b}\big(\varphi_b(\sigma(0)\cdot w_{\mathcal{J}_b^*}), (w_1,\cdots,w_{\mathcal{J}_b^*-1}), (t_1,\cdots,t_{\mathcal{J}_b^*-1})\big)\Big| > l-\bar{\epsilon}\Big\} \\
&\qquad\qquad\qquad\qquad \times \nu_\alpha^{\mathcal{J}_b^*}(dw_1,\cdots,dw_{\mathcal{J}_b^*}) \times \mathcal{L}_\infty^{\mathcal{J}_b^*-1\uparrow}(dt_1,\cdots,dt_{\mathcal{J}_b^*-1}) \\
&= \int \mathbb{I}\Big\{\Big|h^{(\mathcal{J}_b^*-1)|b}_{[0,1+t_{\mathcal{J}_b^*-1}]}\big(\varphi_b(\sigma(0)\cdot w_{\mathcal{J}_b^*}), (w_1,\cdots,w_{\mathcal{J}_b^*-1}), (t_1,\cdots,t_{\mathcal{J}_b^*-1})\big)(t_{\mathcal{J}_b^*-1})\Big| > l-\bar{\epsilon}\Big\} \\
&\qquad\qquad\qquad\qquad \times \nu_\alpha^{\mathcal{J}_b^*}(dw_1,\cdots,dw_{\mathcal{J}_b^*}) \times \mathcal{L}_\infty^{\mathcal{J}_b^*-1\uparrow}(dt_1,\cdots,dt_{\mathcal{J}_b^*-1}) \\
&\leq \int \mathbb{I}\big\{|w_j| > \bar{\delta}\ \forall j \in [\mathcal{J}_b^*];\ t_{\mathcal{J}_b^*-1} < \bar{t}\ \big\}\nu_\alpha^{\mathcal{J}_b^*}(d\boldsymbol{w}) \times \mathcal{L}_\infty^{\mathcal{J}_b^*-1\uparrow}(d\boldsymbol{t}) \qquad \text{using part } (c) \text{ of Lemma D.6} \\
&\leq \bar{t}^{\mathcal{J}_b^*-1}/\bar{\delta}^{\alpha\mathcal{J}_b^*} < \infty.
\end{aligned}
$$

Next, we move onto the proof of $\breve{\mathbf{C}}^{(\mathcal{J}_b^*)|b}(I^c) > 0$. Without loss of generality, assume that $s_{\text{right}} \leq |s_{\text{left}}|$. Then due to $l/b \notin \mathbb{Z}$, we have $(\mathcal{J}_b^*-1)b < s_{\text{right}} < \mathcal{J}_b^* b$. First, consider the case where $\mathcal{J}_b^* = 1$. For any $w \geq \frac{b}{\sigma(0)}$, we have $\varphi_b\big(\sigma(0)\cdot w\big) = b > s_{\text{right}}$. Therefore,

$$
\breve{\mathbf{C}}^{(1)|b}\big([s_{\text{right}},\infty)\big) = \int \mathbb{I}\big\{\varphi_b\big(\sigma(0)\cdot w\big) \geq s_{\text{right}}\big\}\nu_\alpha(dw) \geq \int_{w\in[\frac{b}{\sigma(0)},\infty)} \nu_\alpha(dw) = \Big(\frac{\sigma(0)}{b}\Big)^\alpha > 0.
$$

Next, we consider the case where $\mathcal{J}_b^* \geq 2$. In particular, we claim the existence of some $(w_1,\cdots,w_{\mathcal{J}_b^*}) \in \mathbb{R}^{\mathcal{J}_b^*}$ and $\boldsymbol{t} = (t_1,\cdots,t_{\mathcal{J}_b^*-1}) \in (0,\infty)^{\mathcal{J}_b^*-1\uparrow}$ such that

$$
\begin{aligned}
&\breve{g}^{(\mathcal{J}_b^*)|b}\Big(\varphi_b(\sigma(0)\cdot w_{\mathcal{J}_b^*}), (w_1,\cdots,w_{\mathcal{J}_b^*-1}), \boldsymbol{t}\Big) \\
&= h^{(\mathcal{J}_b^*-1)|b}_{[0,t_{\mathcal{J}_b^*-1}+1]}\Big(\varphi_b(\sigma(0)\cdot w_{\mathcal{J}_b^*}), (w_1,\cdots,w_{\mathcal{J}_b^*-1}), \boldsymbol{t}\Big)(t_{\mathcal{J}_b^*-1}) > s_{\text{right}}.
\end{aligned} \tag{D.30}
$$

Then from the continuity of mapping $h^{(\mathcal{J}_b^*-1)|b}_{[0,t_{\mathcal{J}_b^*-1}+1]}$ (see Lemma C.3), we can fix some $\Delta > 0$ such that the following claim holds: for all w_j''s with $|w_j' - w_j| < \Delta$ and t_j''s with $|t_j' - t_j| < \Delta$,

$$
\breve{g}^{(\mathcal{J}_b^*-1)|b}\Big(\varphi_b(\sigma(0)\cdot w'_{\mathcal{J}_b^*}), (w'_1,\cdots,w'_{\mathcal{J}_b^*-1}), (t'_1,\cdots,t'_{\mathcal{J}_b^*-1})\Big) > s_{\text{right}}.
$$

Now, we can conclude the proof with

$$
\begin{aligned}
&\breve{\mathbf{C}}^{(\mathcal{J}_b^*)|b}\big([s_{\text{right}},\infty)\big) \\
&\geq \int \mathbb{I}\big\{|w_j' - w_j| < \Delta\ \forall j \in [\mathcal{J}_b^*];\ |t_j' - t_j| < \Delta\ \forall j \in [\mathcal{J}_b^*-1]\big\}\nu_\alpha^{\mathcal{J}_b^*}(d\boldsymbol{w}') \times \mathcal{L}_\infty^{\mathcal{J}_b^*-1}(d\boldsymbol{t}') > 0.
\end{aligned}
$$

It only remains to show (D.30). By Assumptions 6 and 8, we can fix some $C_0 > 0$ such that $|a(x)| \leq C_0$ for all $x \in [s_{\text{left}}, s_{\text{right}}]$, as well as some $c > 0$ such that $\inf_{x\in[s_{\text{left}},s_{\text{right}}]}\sigma(x) \geq c$. Now, we set $w_1 = \cdots = w_{\mathcal{J}_b^*} = b/c$, Also, pick some $\Delta > 0$ and set $t_k = k\Delta$ (with convention $t_0 = 0$). For $\xi = h^{(\mathcal{J}_b^*-1)|b}_{[0,t_{\mathcal{J}_b^*-1}+1]}\big(\varphi_b(\sigma(0)\cdot w_{\mathcal{J}_b^*}), (w_1,\cdots,w_{\mathcal{J}_b^*-1}), (t_1,\cdots,t_{\mathcal{J}_b^*-1})\big)$, part (c) of Lemma D.6 implies $\sup_{t\in[0,t_{\mathcal{J}_b^*-1})}|\xi(t)| < l - \bar{\epsilon}$, so we must have $\xi(t) \in [s_{\text{left}}, s_{\text{right}}]$ for all $t < t_{\mathcal{J}_b^*-1}$. This implies $\big|a\big(\xi(t)\big)\big| \leq C_0$ for all $t < t_{\mathcal{J}_b^*-1}$. Now we make a few observations. First, $\xi(0) = \varphi_b\big(\sigma(0)\cdot w_{\mathcal{J}_b^*}\big) = b$ due to $\sigma(0)\cdot w_{\mathcal{J}^*} \geq c\cdot\frac{b}{c} = b$. Also, note that for any $j = 1,2,\ldots,\mathcal{J}_b^*-1$,

$$
\xi(t_j) = \xi(t_{j-1}) + \int_{s\in[t_{j-1},t_j)} a\big(\xi(s)\big)ds + \varphi_b\big(\sigma(\xi(t_j-)\cdot w_j\big)
$$

$$
\begin{aligned}
&= \xi(t_{j-1}) + \int_{s \in [t_{j-1}, t_j)} a\big(\xi(s)\big) ds + b \quad \text{ due to } \sigma\big(\xi(t_j-)\big) \cdot w_j \geq c \cdot \frac{b}{c} = b \\
&\geq \xi(t_{j-1}) - C_0 \cdot (t_j - t_{j-1}) + b \quad \text{because of } a(x)x \leq 0 \text{ (see Assumption 7) and } \big|a\big(\xi(t)\big)\big| \leq C_0 \\
&= \xi(t_{j-1}) - C_0\Delta + b.
\end{aligned}
$$

By arguing inductively, we get $\breve{g}^{(\mathcal{J}_b^*-1)|b}\big(\varphi_b(\sigma(0)\cdot w_{\mathcal{J}_b^*}), (w_1, \cdots, w_{\mathcal{J}_b^*-1}), \boldsymbol{t}\big) = \xi(t_{\mathcal{J}_b^*-1}) \geq \mathcal{J}_b^* \cdot b - (\mathcal{J}_b^* - 1)C_0\Delta$. By definition of $\mathcal{J}_b^*$ and our running assumption that $s_{\text{right}} \leq |s_{\text{left}}|$, we have $\mathcal{J}_b^* \cdot b > s_{\text{right}}$. It holds for all $\Delta > 0$ small enough that $\mathcal{J}_b^* \cdot b - (\mathcal{J}_b^* - 1)C_0\Delta > s_{\text{right}}$. This concludes the proof of claim (D.30). The same arguments apply to the case where $s_{\text{right}} > |s_{\text{left}}|$ and we omit the details. $\square$

E Notation Index

- Asymptotic Equivalence: X_n is asymptotically equivalent to Y_n^δ when bounded away from $\mathbb{C}$ w.r.t. ϵ_n as $\delta \downarrow 0$ if the following holds: for each $\Delta > 0$ and each $B \in \mathscr{S}_{\mathbb{S}}$ that is bounded away from $\mathbb{C}$,
$$\lim_{\delta\downarrow 0}\lim_{n\to\infty}\frac{\mathbf{P}\big(\boldsymbol{d}(X_n, Y_n^\delta)\mathbb{I}(X_n \in B \text{ or } Y_n^\delta \in B) > \Delta\big)}{\epsilon_n} = 0.$$
- $A^{k\uparrow}$: Given $A \subseteq \mathbb{R}$, $A^{k\uparrow} \triangleq \{(t_1, \cdots, t_k) \in A^k :\ t_1 < t_2 < \cdots < t_k\}$
- $[n]$: $[n] = \{1, 2, \cdots, n\}$ for any positive integer n. For $n = 0$ we set $[n] = \emptyset$.
- $\lfloor x \rfloor$: $\lfloor x \rfloor = \max\{n \in \mathbb{Z} :\ n \leq x\}$
- $\lceil x \rceil$: $\lceil x \rceil = \min\{n \in \mathbb{Z} :\ n \geq x\}$
- E^-: closure of set E
- E°: interior of set E
- E^ϵ: $E^\epsilon \triangleq \{y \in \mathbb{S} :\ \boldsymbol{d}(E, y) \leq \epsilon\}$ (ϵ-enlargement)
- E_ϵ: $E_\epsilon \triangleq ((E^c)^\epsilon)^c$ (ϵ-shrinkage)

- $\boldsymbol{a}$: drift coefficient $\boldsymbol{a} : \mathbb{R}^m \to \mathbb{R}^m$
- $\boldsymbol{a}_M$: drift coefficient with the argument $\boldsymbol{x}$ projected onto the ball $\{\boldsymbol{x} \in \mathbb{R}^m :\ \|\boldsymbol{x}\| \leq M\}$
- α: $\alpha > 1$; the heavy tail index for $(\boldsymbol{Z}_j)_{j\geq 1}$ in Assumption 1
- $A_i(\eta, b, \epsilon, \delta, \boldsymbol{x})$: $A_i(\eta, b, \epsilon, \delta, \boldsymbol{x}) \triangleq \Big\{\max_{j\in I_i(\eta,\delta)} \eta\left\|\sum_{n=\tau_{i-1}^{>\delta}(\eta)+1}^{j}\boldsymbol{\sigma}\big(\boldsymbol{X}_{n-1}^{\eta|b}(\boldsymbol{x})\big)\boldsymbol{Z}_n\right\| \leq \epsilon\Big\}$

- $\bar{B}_r(\boldsymbol{x})$: $\bar{B}_r(\boldsymbol{x}) \triangleq \{\boldsymbol{y} \in \mathbb{R}^m :\ \|\boldsymbol{y} - \boldsymbol{x}\| \leq r\}$
- B_0 : $B_0 \triangleq \Big\{\boldsymbol{X}^{\eta|b}(\boldsymbol{x}) \in B \text{ or } \hat{\boldsymbol{X}}^{\eta|b;(k)}(\boldsymbol{x}) \in B;\ \boldsymbol{d}_{J_1}\big(\boldsymbol{X}^{\eta|b}(\boldsymbol{x}), \hat{\boldsymbol{X}}^{\eta|b;(k)}(\boldsymbol{x})\big) > \Delta\Big\}$
- B_1 : $B_1 \triangleq \{\tau_{k+1}^{>\delta}(\eta) > \lfloor 1/\eta \rfloor\}$
- B_2 : $B_2 \triangleq \{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor\}$
- B_3 : $B_3 \triangleq \Big\{\eta\left\|\boldsymbol{W}_i^{>\delta}(\eta)\right\| > \bar{\delta} \text{ for all } i \in [k]\Big\}$
- B_4 : $B_4 \triangleq \Big\{\eta\left\|\boldsymbol{W}_i^{>\delta}(\eta)\right\| \leq 1/\epsilon^{\frac{1}{2k}} \text{ for all } i \in [k]\Big\}$

- C: $C \in [1, \infty)$ is the constant in Assumption 3 with $\|\boldsymbol{a}(\boldsymbol{x})\| \vee \|\boldsymbol{\sigma}(\boldsymbol{x})\| \leq C \quad \forall \boldsymbol{x} \in \mathbb{R}^m$.
- C_∞^I: $C_\infty^I \triangleq \check{\mathbf{C}}(I^c)$
- C_b^I: $C_b^I \triangleq \check{\mathbf{C}}^{(\mathcal{J}_b^I)|b}(I^c)$
- $\mathbf{C}_{[0,T]}^{(k)}(\ \cdot\ ; \boldsymbol{x})$: $\mathbf{C}_{[0,T]}^{(k)}(\ \cdot\ ; \boldsymbol{x}) \triangleq \mathbf{C}_{[0,T]}^{(k)|\infty}(\ \cdot\ ; \boldsymbol{x}) = \int \mathbb{I}\Big\{h_{[0,T]}^{(k)}(\boldsymbol{x}, \boldsymbol{W}, \boldsymbol{t}) \in\ \cdot\ \Big\}\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^k(d\boldsymbol{W}) \times \mathcal{L}_T^{k\uparrow}(d\boldsymbol{t})$.
- $\mathbf{C}^{(k)}$: $\mathbf{C}^{(k)} = \mathbf{C}_{[0,1]}^{(k)}$
- $\mathbf{C}_{[0,T]}^{(k)|b}(\ \cdot\ ; \boldsymbol{x})$: $\mathbf{C}_{[0,T]}^{(k)|b}(\ \cdot\ ; \boldsymbol{x}) \triangleq \int \mathbb{I}\Big\{h_{[0,T]}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \boldsymbol{t}) \in\ \cdot\ \Big\}\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^k(d\mathbf{W}) \times \mathcal{L}_T^{k\uparrow}(d\boldsymbol{t})$
- $\mathbf{C}^{(k)|b}$: $\mathbf{C}^{(k)|b} = \mathbf{C}_{[0,1]}^{(k)|b}$
- $\check{\mathbf{C}}(\ \cdot\ )$: $\check{\mathbf{C}}(\ \cdot\ ) \triangleq \int \mathbb{I}\Big\{\boldsymbol{\sigma}(\boldsymbol{0})\boldsymbol{w} \in\ \cdot\ \Big\}\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)(d\boldsymbol{w})$
- $\check{\mathbf{C}}^{(k)|b}(\ \cdot\ )$: $\check{\mathbf{C}}^{(k)|b}(\ \cdot\ ) \triangleq \int \mathbb{I}\Big\{\check{g}^{(k-1)|b}\Big(\varphi_b\big(\boldsymbol{\sigma}(\boldsymbol{x})\boldsymbol{w}_1\big), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_k), \boldsymbol{t}\Big) \in\ \cdot\ \Big\}\big((\nu_\alpha \times \mathbf{S}) \circ \Phi\big)^k(d\mathbf{W}) \times \mathcal{L}_\infty^{k-1\uparrow}(d\boldsymbol{t})$
- $\mathcal{C}(\mathbb{S} \setminus \mathbb{C})$: the set of all real-valued, non-negative, bounded and continuous functions with support bounded away from $\mathbb{C}$
- $\check{\boldsymbol{c}}(\epsilon)$: $\check{\boldsymbol{c}}(\epsilon) \triangleq \mathcal{J}_b^I \cdot (\bar{t})^{\mathcal{J}_b^I - 1} \cdot (\bar{\delta})^{-\alpha\cdot(\mathcal{J}_b^I - 1)} \cdot \epsilon^{\frac{\alpha}{2\mathcal{J}_b^I}}$.

- D: The Lipschitz $D \in [1, \infty)$ in Assumption 2: $\|\boldsymbol{\sigma}(\boldsymbol{x}) - \boldsymbol{\sigma}(\boldsymbol{y})\| \vee \|\boldsymbol{a}(\boldsymbol{x}) - \boldsymbol{a}(\boldsymbol{y})\| \leq D\,\|\boldsymbol{x} - \boldsymbol{y}\| \quad \forall \boldsymbol{x},\ \boldsymbol{y} \in \mathbb{R}^m$
- $\mathbb{D}[0, T]$: $\mathbb{D}[0, T] = \mathbb{D}\big([0, T], \mathbb{R}^m\big)$ is the space of all càdlàg functions with domain $[0, T]$ and codomain $\mathbb{R}^m$
- $\mathbb{D}$: $\mathbb{D} \triangleq \mathbb{D}[0, 1]$

- $\mathbb{D}_A^{(k)}[0,T](\epsilon)$: $\mathbb{D}_A^{(k)}[0,T](\epsilon) \triangleq h^{(k)}_{[0,T]}\Big(A \times \mathbb{R}^{m\times k} \times \big(\bar{B}_\epsilon(\mathbf{0})\big)^k \times (0,T]^{k\uparrow}\Big)$ with convention that $\mathbb{D}_A^{(-1)}[0,T](\epsilon) = \emptyset$
- $\mathbb{D}_A^{(k)}(\epsilon)$: $\mathbb{D}_A^{(k)}(\epsilon) \triangleq \mathbb{D}_A^{(k)}[0,1](\epsilon) = \bar{h}^{(k)}\Big(A \times \mathbb{R}^{m\times k} \times \big(\bar{B}_\epsilon(\mathbf{0})\big)^k \times (0,1]^{k\uparrow}\Big)$
- $\mathbb{D}_A^{(k)|b}[0,T](\epsilon)$: $\mathbb{D}_A^{(k)|b}[0,T](\epsilon) \triangleq h^{(k)|b}_{[0,T]}\Big(A \times \mathbb{R}^{m\times k} \times \big(\bar{B}_\epsilon(\mathbf{0})\big)^k \times (0,T]^{k\uparrow}\Big)$ with convention that $\mathbb{D}_A^{(-1)|b}[0,T](\epsilon) = \emptyset$
- $\mathbb{D}_A^{(k)|b}(\epsilon)$: $\mathbb{D}_A^{(k)|b}(\epsilon) \triangleq \mathbb{D}_A^{(k)|b}[0,1](\epsilon) = \bar{h}^{(k)|b}\Big(A \times \mathbb{R}^{m\times k} \times \big(\bar{B}_\epsilon(\mathbf{0})\big)^k \times (0,1]^{k\uparrow}\Big)$
- $\mathbb{D}_{A;M\downarrow}^{(k)|b}(\epsilon)$: $\mathbb{D}_{A;M\downarrow}^{(k)|b}(\epsilon) \triangleq \bar{h}^{(k)|b}_{M\downarrow}\Big(A \times \mathbb{R}^{m\times k} \times \big(\bar{B}_\epsilon(\mathbf{0})\big)^k \times (0,1]^{k\uparrow}\Big)$
- $\boldsymbol{d}_{J_1}^{[0,T]}$: Skorokhod J_1 metric on $\mathbb{D}[0,T]$
- $\boldsymbol{d}_{J_1}$: $\boldsymbol{d}_{J_1} = \boldsymbol{d}_{J_1}^{[0,1]}$ is the Skorodhod metric on $\mathbb{D} = \mathbb{D}[0,1]$

- $E^\delta_{c,k}(\eta)$: $E^\delta_{c,k}(\eta) \triangleq \{\tau_k^{>\delta}(\eta) \leq \lfloor 1/\eta \rfloor < \tau_{k+1}^{>\delta}(\eta);\ \eta \Big\|\boldsymbol{W}_j^{>\delta}(\eta)\Big\| > c\ \ \forall j \in [k]\}$ $\quad (c > \delta) \quad$ (event that there are exactly k "big" jumps by $\lfloor 1/\eta \rfloor$)
- $\breve{E}(\epsilon, B, T)$: $\breve{E}(\epsilon, B, T) \triangleq \Big\{\xi \in \mathbb{D}[0,T]:\ \exists t \leq T\ s.t.\ \xi_t \in B \text{ and } \xi_s \in I(\epsilon)\ \forall s \in [0,t)\Big\}$
- η: step length

- $\mathcal{F}$: the $\sigma-$algebra generated by iid copies $(\boldsymbol{Z}_j)_{j\geq 1}$
- $\mathbb{F}$: the filtration $\mathbb{F} = (\mathcal{F}_j)_{j\geq 0}$ where $\mathcal{F}_0 \triangleq \{\Omega, \emptyset\}$ and $\mathcal{F}_j$ is the σ-algebra generated by $\boldsymbol{Z}_1, \cdots, \boldsymbol{Z}_j$

- $\bar{g}^{(k)|b}$: $\bar{g}^{(k)|b}\big(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, (t_1, \cdots, t_k)\big) \triangleq \bar{h}^{(k)|b}_{[0,t_k+1]}\Big(\boldsymbol{x}, \mathbf{W}, \mathbf{V}, (t_1, \cdots, t_k)\Big)(t_k)$
- $\breve{g}^{(k)|b}$: $\breve{g}^{(k)|b}(\boldsymbol{x}, \mathbf{W}, \boldsymbol{t}) \triangleq \bar{g}^{(k)|b}\big(\boldsymbol{x}, \mathbf{W}, (\mathbf{0}, \cdots, \mathbf{0}), \boldsymbol{t}\big) = h^{(k)|b}_{[0,t_k+1]}(\boldsymbol{x}, \mathbf{W}, \boldsymbol{t})(t_k)$
- $\mathcal{G}^{(k)|b}(\epsilon)$: $\mathcal{G}^{(k)|b}(\epsilon) \triangleq \bigg\{\bar{g}^{(k-1)|b}\Big(\boldsymbol{v}_1 + \varphi_b\big(\boldsymbol{\sigma}(\boldsymbol{v}_1)\boldsymbol{w}_1\big), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_k), (\boldsymbol{v}_2, \cdots, \boldsymbol{v}_k), \boldsymbol{t}\Big) : \mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}, \mathbf{V} = (\boldsymbol{v}_1, \cdots, \boldsymbol{v}_k) \in \Big(\bar{B}_\epsilon(\mathbf{0})\Big)^k, \boldsymbol{t} \in (0,\infty)^{k\uparrow}\bigg\}$. $\mathcal{G}^{(0)|b}(\epsilon) \triangleq \bar{B}_\epsilon(\mathbf{0})$.
- $\mathcal{G}^{(k)|b}$: $\mathcal{G}^{(k)|b} \triangleq \mathcal{G}^{(k)|b}(0) = \bigg\{\breve{g}^{(k-1)|b}\Big(\varphi_b\big(\boldsymbol{\sigma}(\mathbf{0})\boldsymbol{w}_1\big), (\boldsymbol{w}_2, \cdots, \boldsymbol{w}_k), \boldsymbol{t}\Big) :\ \mathbf{W} = (\boldsymbol{w}_1, \cdots, \boldsymbol{w}_k) \in \mathbb{R}^{d\times k}, \boldsymbol{t} \in (0,\infty)^{k\uparrow}\bigg\}$.
- $\bar{\mathcal{G}}^{(k)|b}(\epsilon)$: $\bar{\mathcal{G}}^{(k)|b}(\epsilon) \triangleq \Big\{\boldsymbol{y}_t(\boldsymbol{x}) :\ \boldsymbol{x} \in \mathcal{G}^{(k)|b}(\epsilon),\ t \geq 0\Big\}$,
- $\boldsymbol{\Gamma}_M$: $\boldsymbol{\Gamma}_M \triangleq \big\{(\boldsymbol{V}_j)_{j\geq 0}$ is adapted to $\mathbb{F}:\ \|\boldsymbol{V}_j\| \leq M\ \forall j \geq 0$ almost surely$\big\}$; see (3.7)

- H: $H(x) \triangleq \mathbf{P}(\|\boldsymbol{Z}\| > x) \in \mathcal{RV}_{-\alpha}(x)$
- H_L: $H_L(x) \triangleq \nu\big(\{\boldsymbol{y} \in \mathbb{R}^m :\ \|\boldsymbol{y}\| > x\}\big) \in \mathcal{RV}_{-\alpha}(x)$
- $\bar{h}^{(k)}_{[0,T]}$: $\bar{h}^{(k)}_{[0,T]} = \bar{h}^{(k)|\infty}_{[0,T]}$. An operator for perturbed gradient flow under $\boldsymbol{a}(\cdot)$ with initial value $\boldsymbol{x}$, jump sizes $\boldsymbol{w}_j$'s (modulated by $\boldsymbol{\sigma}(\cdot)$) with perturbations $\boldsymbol{v}_j$'s, and jump times t_j's
- $h^{(k)}_{[0,T]}$: $h^{(k)}_{[0,T]}(\boldsymbol{x}, \boldsymbol{W}, \boldsymbol{t}) \triangleq h^{(k)|\infty}_{[0,T]}(\boldsymbol{x}, \boldsymbol{W}, \boldsymbol{t}) = \bar{h}^{(k)}_{[0,T]}\big(\boldsymbol{x}, \boldsymbol{W}, (\mathbf{0}, \cdots, \mathbf{0}), \boldsymbol{t}\big)$
- $h^{(k)}$: $h^{(k)} \triangleq h^{(k)}_{[0,1]}$
- $\bar{h}^{(k)|b}_{[0,T]}$: an operator for perturbed gradient flow under $\boldsymbol{a}(\cdot)$ with initial value $\boldsymbol{x}$, jump sizes $\boldsymbol{w}_j$'s (modulated by $\boldsymbol{\sigma}(\cdot)$ and truncated under $b > 0$) with perturbations $\boldsymbol{v}_j$'s, and jump times t_j's; see (2.10)–(2.12)
- $h^{(k)|b}_{[0,T]}$: $h^{(k)|b}_{[0,T]}(\boldsymbol{x}, \boldsymbol{W}, \boldsymbol{t}) \triangleq \bar{h}^{(k)|b}_{[0,T]}\big(\boldsymbol{x}, \boldsymbol{W}, (\mathbf{0}, \cdots, \mathbf{0}), \boldsymbol{t}\big)$
- $h^{(k)|b}$: $h^{(k)|b} \triangleq h^{(k)|b}_{[0,1]}$
- $\bar{h}^{(k)|b}_{M\downarrow}$: a modified version of $\bar{h}^{(k)|b}$ where the truncated drift and diffusion coefficients $\boldsymbol{a}_M$, $\boldsymbol{\sigma}_M$ are applied instead of $\boldsymbol{a}$, $\boldsymbol{\sigma}$; see (3.38)–(3.40)
- $h^{(k)|b}_{M\downarrow}$: $h^{(k)|b}_{M\downarrow}(\boldsymbol{x}, \mathbf{W}, \boldsymbol{t}) \triangleq \bar{h}^{(k)|b}_{M\downarrow}\big(\boldsymbol{x}, \mathbf{W}, (\mathbf{0}, \cdots, \mathbf{0}), \boldsymbol{t}\big)$.

- I: the open, bounded domain $\mathbf{0} \in I \subset \mathbb{R}^m$ that belongs to the attraction field for $\mathbf{0}$ satisfying Assumption 4.
- I_ϵ : $I_\epsilon = \{\boldsymbol{y} :\ \|\boldsymbol{x} - \boldsymbol{y}\| < \epsilon \implies \boldsymbol{x} \in I\}$

- $\check{I}(\epsilon)$: $\check{I}(\epsilon) \triangleq \Big\{ \boldsymbol{x} \in I : \ \|\boldsymbol{y}_{1/\epsilon}(\boldsymbol{x})\| < \check{\epsilon} \Big\}$ with $\check{\epsilon} > 0$ defined in (4.9)
- $I_i(\eta,\delta)$: $I_i(\eta,\delta) \triangleq \big\{ j \in \mathbb{N} : \ \tau^{>\delta}_{i-1}(\eta) + 1 \leq j \leq \big(\tau^{>\delta}_{i}(\eta) - 1\big) \wedge \lfloor 1/\eta \rfloor \big\}$.

- $\mathcal{J}_Z(c,n)$: $\mathcal{J}_{\boldsymbol{Z}}(c,n) \triangleq \#\{i \in [n] : \ \|\boldsymbol{Z}_i\| \geq c\}$
- $\mathcal{J}^I_b$: $\mathcal{J}^I_b \triangleq \min\big\{k \geq 1 : \ \mathcal{G}^{(k)|b} \cap I^c \neq \emptyset\big\}$. The "discretized width" metric for I w.r.t. truncation threshold b.

- $\boldsymbol{L}$: $\boldsymbol{L} = \{\boldsymbol{L}_t : t \geq 0\}$ is the Lévy process taking values in $\mathbb{R}^m$ with the generating triplet $(c_{\boldsymbol{L}}, \boldsymbol{\Sigma}_{\boldsymbol{L}}, \nu)$ where $c_{\boldsymbol{L}} \in \mathbb{R}^m$ is the drift parameter, $\boldsymbol{\Sigma}_{\boldsymbol{L}}$ is the positive semi-definite matrix that dictates the magnitude of the Brownian motion term in $\boldsymbol{L}_t$, and ν is the Lévy measure.
- $\mathcal{L}_t$: Lebesgue measure restricted on $(0,t)$
- $\mathcal{L}^{k\uparrow}_t$: Lebesgue measure restricted on $(0,t)^{k\uparrow}$
- $\mathcal{L}^{k\uparrow}_\infty$: Lebesgue measure restricted on $\{(t_1,\cdots,t_k) \in (0,\infty)^k : \ 0 < t_1 < t_2 < \cdots < t_k\}$
- $\mathscr{L}(X)$: law of the random element X
- $\mathscr{L}(X|A)$: conditional law of X on event A
- $\lambda(\eta)$: $\lambda(\eta) \triangleq \eta^{-1}H(\eta^{-1}) \in \mathcal{RV}_{\alpha-1}(\eta)$ as $\eta \downarrow 0$.
- $\lambda_L(\eta;\beta)$: $\lambda_L(\eta;\beta) \triangleq \eta^{-\beta}H_L(\eta^{-1}) \in \mathcal{RV}_{\alpha-1}(\eta)$ as $\eta \downarrow 0$

- $\mathbb{M}(\mathbb{S}\setminus\mathbb{C})$: $\mathbb{M}(\mathbb{S}\setminus\mathbb{C}) \triangleq \{\nu(\cdot)$ is a Borel measure on $\mathbb{S}\setminus\mathbb{C} : \ \nu(\mathbb{S}\setminus\mathbb{C}^r) < \infty \ \forall r > 0\}$.

- $\mathbb{N}$: $\mathbb{N} = \{0,1,2,\cdots\}$
- $\mathfrak{N}_d$: $\mathfrak{N}_d \triangleq \{\boldsymbol{x} \in \mathbb{R}^d : \ \|\boldsymbol{x}\| = 1\}$, unit sphere in $\mathbb{R}^d$
- ν_α: $\nu_\alpha[x,\infty) = x^{-\alpha}$

- φ_c: $\varphi_c(\boldsymbol{w}) \triangleq \Big(\frac{c}{\|\boldsymbol{w}\|} \wedge 1\Big) \cdot \boldsymbol{w}$; truncation operator at level $c > 0$
- $\Phi(\boldsymbol{x})$: $\Phi(\boldsymbol{x}) \triangleq \big(\|\boldsymbol{x}\|, \frac{\boldsymbol{x}}{\|\boldsymbol{x}\|}\big)$ for all $\boldsymbol{x} \neq 0$; polar transform

- ρ: $\rho \triangleq \exp(D)$; D is the constant in Assumption 2
- $\mathcal{RV}_\beta$: $\phi \in \mathcal{RV}_\beta$ (as $x \to \infty$) if $\lim_{x\to\infty} \phi(tx)/\phi(x) = t^\beta$ for any $t > 0$; $\phi \in \mathcal{RV}_\beta(\eta)$ (as $\eta \downarrow 0$) if $\lim_{\eta\downarrow 0} \phi(t\eta)/\phi(\eta) = t^\beta$ for any $t > 0$
- $R^{\eta|b}_\epsilon(\boldsymbol{x})$: $R^{\eta|b}_\epsilon(\boldsymbol{x}) \triangleq \min\big\{j \geq 0 : \ \Big\|\boldsymbol{X}^{\eta|b}_j(\boldsymbol{x})\Big\| < \epsilon\big\}$

- $\boldsymbol{\sigma}$: diffusion coefficient $\boldsymbol{\sigma} : \mathbb{R}^m \to \mathbb{R}^{m\times d}$
- $\boldsymbol{\sigma}_M$: diffusion coefficient with the argument $\boldsymbol{x}$ projected onto the ball $\{\boldsymbol{x} \in \mathbb{R}^m : \ \|\boldsymbol{x}\| \leq M\}$
- $\mathrm{supp}(g)$: $\mathrm{supp}(g) \triangleq \big(\{x \in \mathbb{S} : \ g(x) \neq 0\}\big)^-$; support of $g : \mathbb{S} \to \mathbb{R}$
- $\mathrm{supp}(\mu)$: the smallest closed set C such that $\mu(\mathbb{S}\setminus C) = 0$
- $\mathscr{S}_{\mathbb{S}}$: Borel σ-algebra of the metric space $(\mathbb{S}, \boldsymbol{d})$

- $\boldsymbol{t}_{\boldsymbol{x}}(\epsilon)$: $\boldsymbol{t}_{\boldsymbol{x}}(\epsilon) \triangleq \inf\Big\{t \geq 0 : \ \boldsymbol{y}_t(\boldsymbol{x}) \in \bar{B}_\epsilon(\boldsymbol{0})\Big\}$
- $\boldsymbol{t}(\epsilon)$: $\boldsymbol{t}(\epsilon) \triangleq \sup\Big\{\boldsymbol{t}_{\boldsymbol{x}}(\epsilon) : \ \boldsymbol{x} \in I^-_\epsilon\Big\}$
- $\tau^{>\delta}_i(\eta)$: $\tau^{>\delta}_i(\eta) \triangleq \min\{n > \tau^{>\delta}_{i-1}(\eta) : \ \eta\|\boldsymbol{Z}_j\| > \delta\}$, $\tau^{>\delta}_0(\eta) = 0$; arrival time of j^{th} large jump
- $\tau^\eta(\boldsymbol{x})$: $\tau^\eta(\boldsymbol{x}) \triangleq \min\big\{j \geq 0 : \ \boldsymbol{X}^\eta_j(\boldsymbol{x}) \notin I\big\}$
- $\tau^{\eta|b}(\boldsymbol{x})$: $\tau^{\eta|b}(\boldsymbol{x}) \triangleq \min\big\{j \geq 0 : \ \boldsymbol{X}^{\eta|b}_j(\boldsymbol{x}) \notin I\big\}$
- $\tau^{\eta|b}_\epsilon(\boldsymbol{x})$: $\tau^{\eta|b}_\epsilon(\boldsymbol{x}) \triangleq \min\big\{j \geq 0 : \ \boldsymbol{X}^{\eta|b}_j(\boldsymbol{x}) \notin I_\epsilon\big\}$

- U_j: iid copies of $\mathrm{Unif}(0,1)$

- $U_{(j;k)}$: $0 \leq U_{(1;k)} \leq U_{(2;k)} \leq \cdots \leq U_{(k;k)}$; the order statistics of iid $\big(U_j\big)_{j=1}^{k}$

- $\boldsymbol{W}_i^{>\delta}(\eta)$: $\boldsymbol{W}_i^{>\delta}(\eta) \triangleq \boldsymbol{Z}_{\tau_i^{>\delta}(\eta)}$; size of j^{th} large jump, i.e., with size above threshold δ/η
- $\boldsymbol{W}_j^*(\cdot)$: iid copies of $\boldsymbol{W}^*(c)$ defined in (3.20)

- $\boldsymbol{x}_j^\eta(x)$: (deterministic) difference equation $\boldsymbol{x}_j^\eta(x) = \boldsymbol{x}_{j-1}^\eta(x) + \eta\boldsymbol{a}\big(\boldsymbol{x}_{j-1}^\eta(x)\big)$ for any $j \geq 1$ with initial condition $\boldsymbol{x}_0^\eta(x) = x$.
- $\breve{\boldsymbol{X}}_t^{\eta,\delta}(\boldsymbol{x})$: ODE that coincides with $\boldsymbol{X}_{\lfloor t/\eta \rfloor}^\eta(\boldsymbol{x})$ at times $t = \eta\tau_i^{>\delta}(\eta)$, $i = 1, 2, \ldots$.
- $\breve{\boldsymbol{X}}_t^{\eta|b;\delta}(\boldsymbol{x})$: ODE that coincides with $\boldsymbol{X}_{\lfloor t/\eta \rfloor}^{\eta|b}(\boldsymbol{x})$ at times $t = \eta\tau_i^{>\delta}(\eta)$, $i = 1, 2, \ldots$.
- $\hat{\boldsymbol{X}}^{\eta|b;>\delta}(\boldsymbol{x})$: ODE perturbed by $\boldsymbol{W}_i^{>\delta}(\eta)$'s, with sizes modulated by $\boldsymbol{\sigma}(\cdot)$ and truncated under b.
- $\boldsymbol{X}_j^\eta(x)$: $\boldsymbol{X}_0^\eta(\boldsymbol{x}) = \boldsymbol{x}$; $\boldsymbol{X}_j^\eta(\boldsymbol{x}) = \boldsymbol{X}_{j-1}^\eta(\boldsymbol{x}) + \eta\boldsymbol{a}\big(\boldsymbol{X}_{j-1}^\eta(\boldsymbol{x})\big) + \eta\boldsymbol{\sigma}\big(\boldsymbol{X}_{j-1}^\eta(\boldsymbol{x})\big)\boldsymbol{Z}_j$, $\forall j \geq 1$
- $\boldsymbol{X}_{[0,T]}^\eta(x)$: $\boldsymbol{X}_{[0,T]}^\eta(x) \triangleq \big\{\boldsymbol{X}_{\lfloor t/\eta \rfloor}^\eta(x) : \ t \in [0,T]\big\}$
- $\boldsymbol{X}^\eta(x)$: $\boldsymbol{X}^\eta(x) = \boldsymbol{X}_{[0,1]}^\eta(x) \triangleq \big\{\boldsymbol{X}_{\lfloor t/\eta \rfloor}^\eta(x) : \ t \in [0,1]\big\}$
- $\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x})$: $\boldsymbol{X}_j^{\eta|b}(\boldsymbol{x}) = \boldsymbol{X}_{j-1}^{\eta|b}(\boldsymbol{x}) + \varphi_b\Big(\eta\big[\boldsymbol{a}\big(\boldsymbol{X}_{j-1}^{\eta|b}(\boldsymbol{x})\big) + \boldsymbol{\sigma}\big(\boldsymbol{X}_{j-1}^{\eta|b}(\boldsymbol{x})\big)\boldsymbol{Z}_j\big]\Big)$ $\forall j \geq 1$
- $\boldsymbol{X}_{[0,T]}^{\eta|b}(\boldsymbol{x})$: $\boldsymbol{X}_{[0,T]}^{\eta|b}(\boldsymbol{x}) \triangleq \big\{\boldsymbol{X}_{\lfloor t/\eta \rfloor}^{\eta|b}(\boldsymbol{x}) : \ t \in [0,T]\big\}$
- $\boldsymbol{X}^{\eta|b}(\boldsymbol{x})$: $\boldsymbol{X}^{\eta|b}(\boldsymbol{x}) = \boldsymbol{X}_{[0,1]}^{\eta|b}(\boldsymbol{x}) \triangleq \big\{\boldsymbol{X}_{\lfloor t/\eta \rfloor}^{\eta|b}(\boldsymbol{x}) : \ t \in [0,1]\big\}$

- $\boldsymbol{y}_t(\boldsymbol{x})$: ODE path $\frac{d\boldsymbol{y}_t(\boldsymbol{x})}{dt} = \boldsymbol{a}\big(\boldsymbol{y}_t(\boldsymbol{x})\big)$ for any $t > 0$ with initial condition $\boldsymbol{y}_0(\boldsymbol{x}) = \boldsymbol{x}$.
- $\boldsymbol{Y}_t^\eta(\boldsymbol{x})$: $d\boldsymbol{Y}_t^\eta(\boldsymbol{x}) = \boldsymbol{a}\big(\boldsymbol{Y}_{t-}^\eta(\boldsymbol{x})\big)dt + \boldsymbol{\sigma}\big(\boldsymbol{Y}_{t-}^\eta(\boldsymbol{x})\big)d\bar{\boldsymbol{L}}_t^\eta$
- $\boldsymbol{Y}_{[0,T]}^\eta(\boldsymbol{x})$: $\boldsymbol{Y}_{[0,T]}^\eta(\boldsymbol{x}) = \{\boldsymbol{Y}_t^\eta(\boldsymbol{x}) : \ t \in [0,T]\}$
- $\boldsymbol{Y}^\eta(\boldsymbol{x}) = \{\boldsymbol{Y}_t^\eta(\boldsymbol{x}) : \ t \in [0,1]\}$
- $\boldsymbol{Y}_t^{\eta|b}(\boldsymbol{x})$: A modified version of the SDE $\boldsymbol{Y}_t^\eta(\boldsymbol{x})$ with each discontinuity truncated under b
- $\boldsymbol{Y}_{[0,T]}^{\eta|b}(\boldsymbol{x})$: $\boldsymbol{Y}_{[0,T]}^{\eta|b}(\boldsymbol{x}) \triangleq \big\{\boldsymbol{Y}_t^{\eta|b}(\boldsymbol{x}) : \ t \in [0,T]\big\}$
- $\boldsymbol{Y}^{\eta|b}(\boldsymbol{x}) = \{\boldsymbol{Y}_t^{\eta|b}(\boldsymbol{x}) : \ t \in [0,1]\}$

- $\boldsymbol{Z}_j$: $(\boldsymbol{Z}_j)_{j\geq 1}$ is a sequence of iid copies of a random vector $\boldsymbol{Z}$ such that $\mathbf{E}\boldsymbol{Z} = \boldsymbol{0}$ and the multivariate regular variation assumption (i.e., Assumption 1) holds for the law of $\boldsymbol{Z}$.