

Proof. From the definition of virtual queue in (8), we can get $Q_k(t+1)^2 \leq (Q_k(t) + \beta_k - x_k(t))^2$, which can be combined with (11).

$$\triangle(Q(t)) = \mathbb{E}[L(Q(t+1)) - L(Q(t))|Q(t)] \quad (1)$$

$$= \mathbb{E}[\frac{1}{2} \sum_{k \in \mathcal{K}} Q_k(t+1)^2 - \frac{1}{2} \sum_{k \in \mathcal{K}} Q_k(t)^2 | Q(t)] \quad (2)$$

$$\leq \mathbb{E}[\frac{1}{2} \sum_{k \in \mathcal{K}} (\beta_k - x_k(t))^2 + \sum_{k \in \mathcal{K}} Q_k(t)(\beta_k - x_k(t)) | Q(t)] \quad (3)$$

$$\leq B + \mathbb{E}[\sum_{k \in \mathcal{K}} Q_k(t)(\beta_k - x_k(t)) | Q(t)] \quad (4)$$

Here, we have $B = \text{argmax}\{\frac{1}{2}(\beta_k - x_k(t))\}$, which shows that:

$$\sum_{t \in T} VU_k^t - \triangle(Q(t)) = \sum_{t \in T} \sum_{k \in \mathcal{K}} \{V\mathbb{1}_{\{\tau_k^t \leq \tau_{max}^t\}} u_k^t - \mathbb{E}[L(Q(t+1)) - L(Q(t)) | Q(t)]\} \quad (5)$$

$$\geq \sum_{t \in T} \sum_{k \in \mathcal{K}} \{V\mathbb{1}_{\{\tau_k^t \leq \tau_{max}^t\}} u_k^t - Q_k(t)(\beta_k - x_k(t)) - B\} \quad (6)$$