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$$\|W_{t,i} - W^*\| = \|W_{t,i} - W_t + W_t - W^*\|$$

$$\leq \|W_{t,i} - W_t\| + \|W_t - W^*\|$$

$$\leq \|W_{t,i} - W_t\| + \rho$$
 (1)

$$||W_{t,i} - W_t||_1 = ||\sum_{i \in N} \frac{|D_j| \hat{W}_{t,i}}{|D|} - W^*||_1$$
 (2)

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