
A Computation and Communication Efficient Method for Distributed Nonconvex Problems in the Partial Participation Setting

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Abstract

1 We present a new method that includes three key components of distributed opti-
2 mization and federated learning: variance reduction of stochastic gradients, partial
3 participation, and compressed communication. We prove that the new method has
4 optimal oracle complexity and state-of-the-art communication complexity in the
5 partial participation setting. Regardless of the communication compression feature,
6 our method successfully combines variance reduction and partial participation: we
7 get the optimal oracle complexity, never need the participation of all nodes, and do
8 not require the bounded gradients (dissimilarity) assumption.

9 1 Introduction

10 Federated and distributed learning have become very popular in recent years (Konečný et al., 2016;
11 McMahan et al., 2017). The current optimization tasks require much computational resources and
12 machines. Such requirements emerge in machine learning, where massive datasets and computations
13 are distributed between cluster nodes (Lin et al., 2017; Ramesh et al., 2021). In federated learning,
14 nodes, represented by mobile phones, laptops, and desktops, do not send their data to a server due to
15 privacy and their huge number (Ramaswamy et al., 2019), and the server remotely orchestrates the
16 nodes and communicates with them to solve an optimization problem.

17 As in classical optimization tasks, one of the main current challenges is to find **computationally**
18 **efficient** optimization algorithms. However, the nature of distributed problems induces many other
19 (Kairouz et al., 2021), including i) **partial participation** of nodes in algorithm steps: due to stragglers
20 (Li et al., 2020) or communication delays (Vogels et al., 2021), ii) **communication bottleneck**: even
21 if a node participates, it can be costly to transmit information to a server or other nodes (Alistarh
22 et al., 2017; Ramesh et al., 2021; Kairouz et al., 2021; Sapio et al., 2019; Narayanan et al., 2019). It
23 is necessary to develop a method that considers these problems.

24 2 Optimization Problem

25 Let us consider the nonconvex distributed optimization problem

$$\min_{x \in \mathbb{R}^d} \left\{ f(x) := \frac{1}{n} \sum_{i=1}^n f_i(x) \right\}, \quad (1)$$

26 where $f_i : \mathbb{R}^d \rightarrow \mathbb{R}$ is a smooth nonconvex function for all $i \in [n] := \{1, \dots, n\}$. The full
27 information about function f_i is stored on i^{th} node. The communication between nodes is maintained
28 in the parameters server fashion (Kairouz et al., 2021): we have a server that receives compressed

information from nodes, updates a state, and broadcasts an updated model.¹ Since we work in the nonconvex world, our goal is to find an ε -solution (ε -stationary point) of (1): a (possibly random) point $\hat{x} \in \mathbb{R}^d$, such that $\mathbb{E}[\|\nabla f(\hat{x})\|^2] \leq \varepsilon$.

We consider three settings:

1. Gradient Setting. The i^{th} node has only access to the gradient $\nabla f_i : \mathbb{R}^d \rightarrow \mathbb{R}^d$ of function f_i . Moreover, the following assumptions for the functions f_i hold.

Assumption 1. *There exists $f^* \in \mathbb{R}$ such that $f(x) \geq f^*$ for all $x \in \mathbb{R}$.*

Assumption 2. *The function f is L -smooth, i.e., $\|\nabla f(x) - \nabla f(y)\| \leq L\|x - y\|$ for all $x, y \in \mathbb{R}^d$.*

Assumption 3. *The functions f_i are L_i -smooth for all $i \in [n]$. Let us define $\widehat{L}^2 := \frac{1}{n} \sum_{i=1}^n L_i^2$.²*

2. Finite-Sum Setting. The functions $\{f_i\}_{i=1}^n$ have the finite-sum form

$$f_i(x) = \frac{1}{m} \sum_{j=1}^m f_{ij}(x), \quad \forall i \in [n], \quad (2)$$

where $f_{ij} : \mathbb{R}^d \rightarrow \mathbb{R}$ is a smooth nonconvex function for all $j \in [m]$.

We assume that Assumptions 1, 2 and 3 hold and the following assumption.

Assumption 4. *The function f_{ij} is L_{ij} -smooth for all $i \in [n], j \in [m]$. Let $L_{\max} := \max_{i \in [n], j \in [m]} L_{ij}$.*

3. Stochastic Setting. The function f_i is an expectation of a stochastic function,

$$f_i(x) = \mathbb{E}_{\xi} [f_i(x; \xi)], \quad \forall i \in [n], \quad (3)$$

where $f_i : \mathbb{R}^d \times \Omega_{\xi} \rightarrow \mathbb{R}$. For a fixed $x \in \mathbb{R}$, $f_i(x; \xi)$ is a random variable over some distribution \mathcal{D}_i , and, for a fixed $\xi \in \Omega_{\xi}$, $f_i(x; \xi)$ is a smooth nonconvex function. The i^{th} node has only access to a stochastic gradients $\nabla f_i(\cdot; \xi_{ij})$ of the function f_i through the distribution \mathcal{D}_i , where ξ_{ij} is a sample from \mathcal{D}_i . We assume that Assumptions 1, 2 and 3 hold and the following assumptions.

Assumption 5. *For all $i \in [n]$ and for all $x \in \mathbb{R}^d$, the stochastic gradient $\nabla f_i(x; \xi)$ is unbiased and has bounded variance, i.e., $\mathbb{E}_{\xi} [\nabla f_i(x; \xi)] = \nabla f_i(x)$, and $\mathbb{E}_{\xi} [\|\nabla f_i(x; \xi) - \nabla f_i(x)\|^2] \leq \sigma^2$, where $\sigma^2 \geq 0$.*

Assumption 6. *For all $i \in [n]$ and for all $x, y \in \mathbb{R}$, the stochastic gradient $\nabla f_i(x; \xi)$ satisfies the mean-squared smoothness property, i.e., $\mathbb{E}_{\xi} [\|\nabla f_i(x; \xi) - \nabla f_i(y; \xi)\|^2] \leq L_{\sigma}^2 \|x - y\|^2$.*

We compare algorithms using the *oracle complexity*, i.e., the number of (stochastic) gradients that each node has to calculate to get ε -solution, and the *communication complexity*, i.e., the number of bits that each node has to send to the server to get ε -solution.

2.1 Unbiased Compressors

We use the concept of unbiased compressors to alleviate the communication bottleneck. The unbiased compressors quantize and/or sparsify vectors that the nodes send to the server.

Definition 1. A stochastic mapping $\mathcal{C} : \mathbb{R}^d \rightarrow \mathbb{R}^d$ is an *unbiased compressor* if there exists $\omega \in \mathbb{R}$ such that

$$\mathbb{E}[\mathcal{C}(x)] = x, \quad \mathbb{E}[\|\mathcal{C}(x) - x\|^2] \leq \omega \|x\|^2, \quad (4)$$

for all $x \in \mathbb{R}^d$.

We denote a set of stochastic mappings that satisfy Definition 1 as $\mathbb{U}(\omega)$. In our methods, the nodes make use of unbiased compressors $\{\mathcal{C}_i\}_{i=1}^n$. The community developed a large number of unbiased

¹Note that this strategy can be used in peer-to-peer communication, assuming that the server is an abstraction and all its algorithmic steps are performed on each node.

²Note that $L \leq \widehat{L}$, $\widehat{L} \leq L_{\max}$, and $\widehat{L} \leq L_{\sigma}$.

Table 1: Summary of methods that solve the problem (1) in the stochastic setting (3). Abbr.: *VR* (Variance Reduction) = Does a method have the optimal oracle complexity $\mathcal{O}\left(\frac{\sigma^2}{\varepsilon} + \frac{\sigma}{\varepsilon^{3/2}}\right)$? *PP* (Partial Participation) = Does a method support partial participation from Section 2.2? *CC* = Does a method have the communication complexity equals to $\mathcal{O}\left(\frac{\omega}{\sqrt{n\varepsilon}}\right)$?

Method	VR	PP	CC	Limitations
SPIDER, SARAH, PAGE, STORM (Fang et al., 2018; Nguyen et al., 2017) (Li et al., 2021a; Cutkosky and Orabona, 2019)	✓	✗	✗	—
MARINA (Gorbunov et al., 2021)	✓	✗ ^(a)	✓ ^(b)	Suboptimal convergence rate (see (Tyurin and Richtárik, 2023)).
FedPAGE (Zhao et al., 2021b)	✗	✗ ^(a)	✗	Suboptimal oracle complexity $\mathcal{O}\left(\frac{\sigma^2}{\varepsilon^2}\right)$.
FRECON (Zhao et al., 2021a)	✗	✓	✓	—
FedAvg (McMahan et al., 2017; Karimireddy et al., 2020b)	✗	✓	✗	Bounded gradients (dissimilarity) assumption of f_i .
SCAFFOLD (Karimireddy et al., 2020b)	✗	✓	✗	Suboptimal convergence rate ^(e) .
MIME^(c) (Karimireddy et al., 2020a)	✗ ^(d)	✓	✗	Calculates full gradient. Bounded gradients (dissimilarity) assumption of f_i . Suboptimal oracle compl. $\mathcal{O}\left(1/\varepsilon^{3/2}\right)$ in the setting (2).
CE-LSGD (for Partial Participation)^(c) (Patel et al., 2022) (concurrent work)	✓	✓	✗	Bounded gradients (dissimilarity) assumption of f_i . Suboptimal oracle compl. $\mathcal{O}\left(1/\varepsilon^{3/2}\right)$ in the setting (2).
DASHA (Tyurin and Richtárik, 2023)	✓ ✗	✗ ✓	✓ ✓	—
DASHA-PP (new)	✓	✓	✓	—

^(a) **MARINA** and **FedPAGE**, with a small probability, require the participation of all nodes so that they can not support partial participation from Section 2.2. Moreover, these methods provide suboptimal oracle complexities.

^(b) On average, **MARINA** provides the compressed communication mechanism with complexity $\mathcal{O}\left(\frac{\omega}{\sqrt{n\varepsilon}}\right)$. However, with a small probability, this method sends non-compressed vectors.

^(c) Note that **MIME** and **CE-LSGD** can not be directly compared with **DASHA-PP** because **MIME** and **CE-LSGD** consider the online version of the problem (1), and require more strict assumptions.

^(d) Although **MIME** obtains the convergence rate $\mathcal{O}\left(\frac{1}{\varepsilon^{3/2}}\right)$ of a variance reduced method, it requires the calculation of the full (exact) gradients.

^(e) It can be seen when $\sigma^2 = 0$. Let us consider the s -nice sampling of the nodes, then **SCAFFOLD** requires $\mathcal{O}\left(\frac{n^{3/2}}{\varepsilon s^{3/2}}\right)$ communication rounds to get ε -solution, while **DASHA-PP** requires $\mathcal{O}\left(\frac{\sqrt{n}}{\varepsilon s}\right)$ communication rounds (see Theorem 4 with $\omega = 0$, $b = \frac{p_a}{2-p_a}$, and $p_a = \frac{s}{n}$).

compressors, including *RandK* (see Definition 5) (Beznosikov et al., 2020; Stich et al., 2018), Adaptive sparsification (Wangni et al., 2018) and Natural compression and dithering (Horváth et al., 2019a). We are aware of correlated compressors by Szlendak et al. (2021) and quantizers by Suresh et al. (2022) that help in the homogeneous regimes, but in this work, we are mainly concentrated on generic heterogeneous regimes, though, for simplicity, assume the independence of the compressors.

Assumption 7. $\mathcal{C}_i \in \mathbb{U}(\omega)$ for all $i \in [n]$, and the compressors are statistically independent.

2.2 Nodes Partial Participation Assumptions

We now try to formalize the notion of partial participation. Let us assume that we have n events $\{i^{\text{th}} \text{ node is participating}\}$ with the following properties.

Assumption 8. The partial participation of nodes has the following distribution: exists constants $p_a \in (0, 1]$ and $p_{aa} \in [0, 1]$, such that

1. $\text{Prob}(i^{\text{th}} \text{ node is participating}) = p_a \quad \forall i \in [n],$
2. $\text{Prob}(i^{\text{th}} \text{ and } j^{\text{th}} \text{ nodes are participating}) = p_{aa} \quad \forall i \neq j \in [n].$

Table 2: Summary of methods that solve the problem (1) in the finite-sum setting (2). Abbr.: VR (Variance Reduction) = Does a method have the optimal oracle complexity $\mathcal{O}\left(m + \frac{\sqrt{m}}{\varepsilon}\right)$? PP and CC are defined in Table 1.

Method	VR	PP	CC	Limitations
SPIDER, PAGE (Fang et al., 2018; Li et al., 2021a)	✓	✗	✗	—
MARINA (Gorbunov et al., 2021)	✓	✗ ^(a)	✓ ^(b)	Suboptimal convergence rate (see (Tyurin and Richtárik, 2023)).
ZeroSARAH (Li et al., 2021b)	✓	✓	✗	Only homogeneous regime, i.e., the functions f_i are equal.
FedPAGE (Zhao et al., 2021b)	✗	✗ ^(a)	✗	Suboptimal oracle complexity $\mathcal{O}\left(\frac{m}{\varepsilon}\right)$.
DASHA (Tyurin and Richtárik, 2023)	✓	✗	✓	—
DASHA-PP (new)	✓	✓	✓	—

^(a), ^(b) : see Table 1.

$$p_{aa} \leq p_a^2, \quad (5)$$

and these events from different communication rounds are independent.

We are not fighting for the full generality and believe that more complex sampling strategies can be considered in the analysis. For simplicity, we settle upon Assumption 8. Standard partial participation strategies, including s -nice sampling, where the server chooses uniformly s nodes without replacement ($p_a = s/n$ and $p_{aa} = s(s-1)/n(n-1)$), and independent participation, where each node independently participates with probability p_a (due to independence, we have $p_{aa} = p_a^2$), satisfy Assumption 8. In the literature, s -nice sampling is one of the most popular strategies (Zhao et al., 2021a; Richtárik et al., 2021; Reddi et al., 2020; Konečný et al., 2016).

3 Motivation and Related Work

The main goal of our paper is to develop a method for the nonconvex distributed optimization that will include three key features: variance reduction of stochastic gradients, compressed communication, and partial participation. We now provide an overview of the literature (see also Table 1 and Table 2).

1. Variance reduction of stochastic gradients

It is important to consider finite-sum (2) and stochastic (3) settings because, in machine learning tasks, either the number of local functions m is huge or the functions f_i is an expectation of a stochastic function due to the batch normalization (Ioffe and Szegedy, 2015) or random augmentation (Goodfellow et al., 2016), and it is infeasible to calculate the full gradients analytically. Let us recall the results from the nondistributed optimization. In the gradient setting, the optimal oracle complexity is $\mathcal{O}(1/\varepsilon)$, achieved by the vanilla gradient descent (GD) (Carmon et al., 2020; Nesterov, 2018). In the finite-sum setting and stochastic settings, the optimal oracle complexities are $\mathcal{O}\left(m + \frac{\sqrt{m}}{\varepsilon}\right)$ and $\mathcal{O}\left(\frac{\sigma^2}{\varepsilon} + \frac{\sigma}{\varepsilon^{3/2}}\right)$ (Fang et al., 2018; Li et al., 2021a; Arjevani et al., 2019), accordingly, achieved by methods SPIDER, SARAH, PAGE, and STORM from (Fang et al., 2018; Nguyen et al., 2017; Li et al., 2021a; Cutkosky and Orabona, 2019).

2. Compressed communication

In distributed optimization (Ramesh et al., 2021; Xu et al., 2021), lossy communication compression can be a powerful tool to increase the communication speed between the nodes and the server. Different types of compressors are considered in the literature, including unbiased compressors (Alistarh et al., 2017; Beznosikov et al., 2020; Szlendak et al., 2021), contractive (biased) compressors (Richtárik et al., 2021), 3PC compressors (Richtárik et al., 2022). We will focus on unbiased compressors because methods DASHA and MARINA (Tyurin and Richtárik, 2023; Szlendak et al.,

2021; Gorbunov et al., 2021) that employ unbiased compressors provide the current theoretical state-of-the-art (SOTA) communication complexities.

Many methods analyzed optimization methods with the unbiased compressors (Alistarh et al., 2017; Mishchenko et al., 2019; Horváth et al., 2019b; Gorbunov et al., 2021; Tyurin and Richtárik, 2023). In the gradient setting, the methods MARINA and DASHA by Gorbunov et al. (2021) and Tyurin and Richtárik (2023) establish the current SOTA communication complexity, each method needs $\frac{1+\omega/\sqrt{n}}{\varepsilon}$ communication rounds to get an ε -solution. In the finite-sum and stochastic settings, the current SOTA communication complexity is attained by the DASHA method, while maintaining the optimal oracle complexities $\mathcal{O}\left(m + \frac{\sqrt{m}}{\varepsilon\sqrt{n}}\right)$ and $\mathcal{O}\left(\frac{\sigma^2}{\varepsilon n} + \frac{\sigma}{\varepsilon^{3/2}n}\right)$ per node.

3. Partial participation

From the beginning of federated learning era, the partial participation has been considered to be the essential feature of distributed optimization methods (McMahan et al., 2017; Konečný et al., 2016; Kairouz et al., 2021). However, previously proposed methods have limitations: i) methods MARINA and FedPAGE from (Gorbunov et al., 2021; Zhao et al., 2021b) still require synchronization of all nodes with a small probability. ii) in the stochastic settings, methods FedAvg, SCAFFOLD, and FRECON with the partial participation mechanism (McMahan et al., 2017; Karimireddy et al., 2020b; Zhao et al., 2021a) provide results without variance reduction techniques from (Fang et al., 2018; Li et al., 2021a; Cutkosky and Orabona, 2019) and, therefore, get suboptimal oracle complexities. Note that FRECON and DASHA reduce the variance *only from compressors* (in the partial participation and stochastic setting). iii) in the finite-sum setting, the ZeroSARAH method by Li et al. (2021b) focuses on the homogeneous regime only (the functions f_i are equal). iv) The MIME method by Karimireddy et al. (2020a) and the CE-LSGD method (for Partial Participation) by the concurrent paper (Patel et al., 2022) consider the online version of the problem (1). Therefore, MIME and CE-LSGD (for Partial Participation) require stricter assumptions, including the bounded inter-client gradient variance assumption. In the finite-sum setting (2), MIME and CE-LSGD obtain a suboptimal oracle complexity $\mathcal{O}(1/\varepsilon^{3/2})$ while, in the full participation setting, it is possible to get the complexity $\mathcal{O}(1/\varepsilon)$.

4 Contributions

We propose a new method DASHA-PP for the nonconvex distributed optimization.

- As far as we know, this is the first method that includes three key ingredients of federated learning methods: *variance reduction of stochastic gradients, compressed communication, and partial participation*.
- Moreover, this is the first method that combines *variance reduction of stochastic gradients and partial participation* flawlessly: i) it gets the optimal oracle complexity ii) does not require the participation of all nodes iii) does not require the bounded gradients assumption of the functions f_i .
- We prove convergence rates and show that this method has *the optimal oracle complexity and the state-of-the-art communication complexity in the partial participation setting*. Moreover, in our work, we observe a nontrivial side-effect from mixing the variance reduction of stochastic gradients and partial participation. It is a general problem not related to our methods or analysis that we discuss in Section C.

5 Algorithm Description and Main Challenges Towards Partial Participation

We now present DASHA-PP (see Algorithm 1), a family of methods to solve the optimization problem (1). When we started investigating the problem, we took DASHA as a baseline method for two reasons: the family of algorithms DASHA provides the current state-of-the-art communication complexities in the *non-partial participation* setting, and, unlike MARINA, it does not send non-compressed gradients and does not synchronize all nodes. Let us briefly discuss the main idea of DASHA, its problem in the *partial participation* setting, and why the refinement of DASHA is not an exercise.

In fact, the original DASHA method supports the partial participation of nodes *in the gradient setting*. Since the nodes only do the following steps (see full algorithm in Algorithm 6):

$$g_i^{t+1} = g_i^t + \mathcal{C}_i(\nabla f_i(x^{t+1})) - (1-a)\nabla f_i(x^t) - ag_i^t.$$

Algorithm 1 DASHA-PP

- 1: **Input:** starting point $x^0 \in \mathbb{R}^d$, stepsize $\gamma > 0$, momentum $a \in (0, 1]$, momentum $b \in (0, 1]$, probability $p_{\text{page}} \in (0, 1]$ (only in **DASHA-PP-PAGE**), batch size B (only in **DASHA-PP-PAGE**, **DASHA-PP-FINITE-MVR** and **DASHA-PP-MVR**), probability $p_a \in (0, 1]$ that a node is *participating*^(a), number of iterations $T \geq 1$
 - 2: Initialize $g_i^0 \in \mathbb{R}^d$, $h_i^0 \in \mathbb{R}^d$ on the nodes and $g^0 = \frac{1}{n} \sum_{i=1}^n g_i^0$ on the server
 - 3: Initialize $h_{ij}^0 \in \mathbb{R}^d$ on the nodes and take $h_i^0 = \frac{1}{m} \sum_{j=1}^m h_{ij}^0$ (only in **DASHA-PP-FINITE-MVR**)
 - 4: **for** $t = 0, 1, \dots, T - 1$ **do**
 - 5: $x^{t+1} = x^t - \gamma g^t$
 - 6: Broadcast x^{t+1}, x^t to all *participating*^(a) nodes
 - 7: **for** $i = 1, \dots, n$ in parallel **do**
 - 8: **if** i^{th} node is *participating*^(a) **then**
 - 9: Calculate k_i^{t+1} using Algorithm 2, 3, 4 or 5
 - 10: $h_i^{t+1} = h_i^t + \frac{1}{p_a} k_i^{t+1}$
 - 11: $m_i^{t+1} = C_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right)$
 - 12: $g_i^{t+1} = g_i^t + m_i^{t+1}$
 - 13: Send m_i^{t+1} to the server
 - 14: **else**
 - 15: $h_{ij}^{t+1} = h_{ij}^t$ (only in **DASHA-PP-FINITE-MVR**)
 - 16: $h_i^{t+1} = h_i^t, \quad g_i^{t+1} = g_i^t, \quad m_i^{t+1} = 0$
 - 17: **end if**
 - 18: **end for**
 - 19: $g^{t+1} = g^t + \frac{1}{n} \sum_{i=1}^n m_i^{t+1}$
 - 20: **end for**
 - 21: **Output:** \hat{x}^T chosen uniformly at random from $\{x^t\}_{k=0}^{T-1}$
- (a): For the formal description see Section 2.2.
-

Algorithm 2 Calculate k_i^{t+1} for **DASHA-PP** in the gradient setting. See line 9 in Alg. 1

- 1: $k_i^{t+1} = \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))$
-

Algorithm 3 Calculate k_i^{t+1} for **DASHA-PP-PAGE** in the finite-sum setting. See line 9 in Alg. 1

- 1: Generate a random set I_i^t of size B from $[m]$ *with replacement*
 - 2: $k_i^{t+1} = \begin{cases} \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)), \\ \text{with probability } p_{\text{page}} \text{ on all } \textit{participating} \text{ nodes,} \\ \frac{1}{B} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)), \\ \text{with probability } 1 - p_{\text{page}} \text{ on all } \textit{participating} \text{ nodes} \end{cases}$
-

Algorithm 4 Calc. k_i^{t+1} for **DASHA-PP-FINITE-MVR** in the finite-sum setting. See line 9 in Alg. 1

- 1: Generate a random set I_i^t of size B from $[m]$ *without replacement*
 - 2: $k_{ij}^{t+1} = \begin{cases} \frac{m}{B} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))), & j \in I_i^t, \\ 0, & j \notin I_i^t \end{cases}$
 - 3: $h_{ij}^{t+1} = h_{ij}^t + \frac{1}{p_a} k_{ij}^{t+1}$
 - 4: $k_i^{t+1} = \frac{1}{m} \sum_{j=1}^m k_{ij}^{t+1}$
-

Algorithm 5 Calculate k_i^{t+1} for **DASHA-PP-MVR** in the stochastic setting. See line 9 in Alg. 1

- 1: Generate i.i.d. samples $\{\xi_{ij}^{t+1}\}_{j=1}^B$ of size B from \mathcal{D}_i .
 - 2: $k_i^{t+1} = \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^t; \xi_{ij}^{t+1}) - b \left(h_i^t - \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^t; \xi_{ij}^{t+1}) \right)$
-

156 The partial participation mechanism (independent participation from Section 2.2) can be easily
 157 implemented here if we temporally redefine the compressor and use another one instead:

$$C_i^p := \begin{cases} \frac{1}{p}C_i, & \text{with pr. } p_a, \\ 0, & \text{with pr. } 1 - p_a. \end{cases} \Rightarrow g_i^{t+1} = \begin{cases} g_i^t + \frac{1}{p_a}C_i (\nabla f_i(x^{t+1}) - (1-a)\nabla f_i(x^t) - ag_i^t), & p_a \\ g_i^t, & \text{with pr. } 1 - p_a. \end{cases}$$

158 With probability $1 - p$, a node does not update g_i^t and does not send anything to the server. The main
 159 observation is that we can do this trick since g_i^{t+1} depends only on the vectors x^{t+1} , x^t , and g_i^t .

160 However, we focus our attention on partial participation *in the finite-sum and stochastic settings*.
 161 Consider the nodes' steps in **DASHA-MVR** (see Algorithm 7) that is designed for the stochastic setting:

$$h_i^{t+1} = \nabla f_i(x^{t+1}; \xi_i^{t+1}) + (1-b)(h_i^t - \nabla f_i(x^t; \xi_i^{t+1})), \quad (6)$$

$$g_i^{t+1} = g_i^t + C_i (h_i^{t+1} - h_i^t - a(g_i^t - h_i^t)). \quad (7)$$

162 Even if we use the same trick for (7), we still have to update (6) in every iteration of the algorithm
 163 since g_i^{t+1} additionally depends on h_i^{t+1} and h_i^t . In other words, if a node does not update g_i^t and
 164 does not send anything to the server, it still has to update h_i^t , what is impossible without the points
 165 x^{t+1} and x^t . One of the main challenges was to “guess” how to generalize (6) and (7) to the partial
 166 participation setting. We now provide a solution (**DASHA-PP-MVR** with the batch size $B = 1$):

$$\begin{aligned} h_i^{t+1} &= h_i^t + \frac{1}{p_a}k_i^{t+1}, \quad k_i^{t+1} = \nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - b(h_i^t - \nabla f_i(x^t; \xi_i^{t+1})), \\ g_i^{t+1} &= g_i^t + C_i \left(\frac{1}{p_a}k_i^{t+1} - \frac{a}{p_a}(g_i^t - h_i^t) \right) \text{ with } p_a, \text{ and } h_i^{t+1} = h_i^t, \quad g_i^{t+1} = g_i^t \text{ with } 1 - p_a. \end{aligned} \quad (8)$$

167 Now both control variables g_i^t and h_i^t do not change with the probability $1 - p_a$. However, when the
 168 i^{th} node participates, the update rule of g_i^{t+1} and h_i^{t+1} was modified to make the proof work. When
 169 $p_a = 1$ (no partial participation), the updates rule from (8) reduce to (6) and (7).

170 The theoretical analysis of the new algorithm became more complicated: unlike (6) and (7), the
 171 control variables h_i^{t+1} and g_i^{t+1} in (8) (see also main Algorithm 1) are coupled by the randomness
 172 from the partial participation. Going deeper into details, for instance, one can compare Lemma I.2
 173 from (Tyurin and Richtárik, 2023) and Lemma 5. The former lemma does not use the knowledge
 174 about the update rule of h_i^{t+1} , works with one expectation $\mathbb{E}_{\mathcal{C}}[\cdot]$, uses only (4), (12), and (13). The
 175 latter lemma additionally requires and uses the structure of the update rule of h_i^{t+1} , surgically copes
 176 with the expectations $\mathbb{E}_{\mathcal{C}}[\cdot]$ and $\mathbb{E}_{p_a}[\cdot]$ (for instance, it is not trivial in each order one should apply
 177 the expectations), and uses the sampling lemma (Lemma 1). The same reasoning applies to other
 178 parts of the analysis and the finite-sum setting: the generalization of the previous algorithm and the
 179 additional randomness from the partial participation required us to rethink the previous proofs.

180 At the first reading of the proofs, we suggest the reader follow the proof of Theorem 2 in the gradient
 181 setting, which takes a small part of the paper. Although the appendix seems to be dense and large, the
 182 size is justified by the fact that we consider four different settings and PL-condition (4×2 tracks
 183 of proofs. The theory is designed so that the proofs do not repeat steps of each other and use one
 184 framework).

185 6 Theorems

186 We now present the convergence rates theorems of **DASHA-PP** in different settings. We will compare
 187 the theorems with the results of the current state-of-the-art methods, **MARINA** and **DASHA**, that work
 188 in the full participation setting. Suppose that **MARINA** or **DASHA** converges to ε -solution after T
 189 communication rounds. Then, ideally, we would expect the convergence of the new algorithms to
 190 ε -solution after up to T/p_a communication rounds due to the partial participation constraints³. The
 191 detailed analysis of the algorithms under Polyak-Łojasiewicz condition we provide in Section F. Let
 192 us define $\Delta_0 := f(x^0) - f^*$.

³We check this numerically in Section A.

193 6.1 Gradient Setting

194 **Theorem 2.** Suppose that Assumptions 1, 2, 3, 7 and 8 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b = \frac{p_a}{2-p_a}$,

$$\gamma \leq \left(L + \left[\frac{48\omega(2\omega+1)}{np_a^2} + \frac{16}{np_a^2} \left(1 - \frac{p_{aa}}{p_a} \right) \right]^{1/2} \hat{L} \right)^{-1},$$

195 and $g_i^0 = h_i^0 = \nabla f_i(x^0)$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP), then $\mathbb{E} [\|\nabla f(\hat{x}^T)\|^2] \leq \frac{2\Delta_0}{\gamma T}$.

196 Let us recall the convergence rate of MARINA or DASHA, the number of communication rounds to get
 197 ε -solution equals $\mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \frac{\omega}{\sqrt{n}} \hat{L} \right] \right)$, while the rate of DASHA-PP equals $\mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \frac{\omega+1}{p_a \sqrt{n}} \hat{L} \right] \right)$.

198 Up to Lipschitz constants factors, we get the degeneration up to $1/p_a$ factor due to the partial
 199 participation. This is the expected result since each worker sends useful information only with
 200 the probability p_a .

201 6.2 Finite-Sum Setting

202 **Theorem 3.** Suppose that Assumptions 1, 2, 3, 4, 7, and 8 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b = \frac{p_{page} p_a}{2-p_a}$,
 203 probability $p_{page} \in (0, 1]$,

$$\gamma \leq \left(L + \left[\frac{48\omega(2\omega+1)}{np_a^2} \left(\hat{L}^2 + \frac{(1-p_{page})L_{\max}^2}{B} \right) + \frac{16}{np_a^2 p_{page}} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1-p_{page})L_{\max}^2}{B} \right) \right]^{1/2} \right)^{-1}$$

204 and $g_i^0 = h_i^0 = \nabla f_i(x^0)$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP-PAGE) then $\mathbb{E} [\|\nabla f(\hat{x}^T)\|^2] \leq$
 205 $\frac{2\Delta_0}{\gamma T}$.

206 We now choose p_{page} to balance heavy full gradient and light mini-batch calculations. Let us define
 207 $\mathbb{1}_{p_a} := \sqrt{1 - \frac{p_{aa}}{p_a}} \in [0, 1]$. Note that if $p_a = 1$ then $p_{aa} = 1$ and $\mathbb{1}_{p_a} = 0$.

208 **Corollary 1.** Let the assumptions from Theorem 3 hold and $p_{page} = B/(m+B)$. Then DASHA-PP-PAGE
 209 needs

$$T := \mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + \frac{1}{p_a} \sqrt{\frac{m}{n}} \left(\frac{\mathbb{1}_{p_a} \hat{L}}{\sqrt{B}} + \frac{L_{\max}}{B} \right) \right] \right) \quad (9)$$

210 communication rounds to get an ε -solution and the expected number of gradient calculations per
 211 node equals $\mathcal{O}(m + BT)$.

212 The convergence rate of the current state-of-the-art method DASHA-PAGE without partial
 213 participation equals $\mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \frac{\omega}{\sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + \sqrt{\frac{m}{n}} \frac{L_{\max}}{B} \right] \right)$. Let us closer compare it with (9).

214 As expected, we see that the second term w.r.t. ω degenerates up to $1/p_a$. Surprisingly, the third term
 215 w.r.t. $\sqrt{m/n}$ can degenerate up to \sqrt{B}/p_a when $\hat{L} \approx L_{\max}$. Hence, in order to keep degeneration up to
 216 $1/p_a$, one should take the batch size $B = \mathcal{O}(L_{\max}^2/\hat{L}^2)$. This interesting effect we analyze separately
 217 in Section C. The fact that the degeneration is up to $1/p_a$ we check numerically in Section A.

218 In the following corollary, we consider RandK compressors⁴ (see Definition 5) and show that with
 219 the particular choice of parameters, up to the Lipschitz constants factors, DASHA-PP-PAGE gets the
 220 optimal oracle complexity and SOTA communication complexity. Indeed, comparing the following
 221 result with (Tyurin and Richtárik, 2023)[Corollary 6.6], one can see that we get the degeneration
 222 up to $1/p_a$ factor, which is expected in the partial participation setting. Note that the complexities
 223 improve with the number of workers n .

224 **Corollary 2.** Suppose that assumptions of Corollary 1 hold, $B \leq \min \left\{ \frac{1}{p_a} \sqrt{\frac{m}{n}}, \frac{L_{\max}^2}{\mathbb{1}_{p_a}^2 \hat{L}^2} \right\}$ ⁵, and we
 225 use the unbiased compressor RandK with $K = \Theta(Bd/\sqrt{m})$. Then the communication complexity of

⁴The choice of the compressor is driven by simplicity, and the following analysis can be used for other unbiased compressors.

⁵If $\mathbb{1}_{p_a} = 0$, then $\frac{L_{\max}^2}{\mathbb{1}_{p_a}^2 \hat{L}^2} = +\infty$

Algorithm 1 is $\mathcal{O}\left(d + \frac{L_{\max}\Delta_0 d}{p_a \varepsilon \sqrt{n}}\right)$, and the expected number of gradient calculations per node equals $\mathcal{O}\left(m + \frac{L_{\max}\Delta_0 \sqrt{m}}{p_a \varepsilon \sqrt{n}}\right)$.

The convergence rate of **DASHA-PP-FINITE-MVR** is provided in Section E.5.

6.3 Stochastic Setting

We define $h^t := \frac{1}{n} \sum_{i=1}^n h_i^t$.

Theorem 4. Suppose that Assumptions 1, 2, 3, 5, 6, 7 and 8 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b \in \left(0, \frac{p_a}{2-p_a}\right]$, $\gamma \leq \left(L + \left[\frac{48\omega(2\omega+1)}{np_a^2} \left(\hat{L}^2 + \frac{(1-b)^2 L_\sigma^2}{B}\right) + \frac{12}{np_a b} \left(\left(1 - \frac{p_{aa}}{p_a}\right) \hat{L}^2 + \frac{(1-b)^2 L_\sigma^2}{B}\right)\right]^{1/2}\right)^{-1}$, and $g_i^0 = h_i^0$ for all $i \in [n]$ in Algorithm 1 (**DASHA-PP-MVR**). Then

$$\begin{aligned} \mathbb{E} \left[\left\| \nabla f(\hat{x}^T) \right\|^2 \right] &\leq \frac{1}{T} \left[\frac{2\Delta_0}{\gamma} + \frac{2}{b} \left\| h^0 - \nabla f(x^0) \right\|^2 + \left(\frac{32b\omega(2\omega+1)}{np_a^2} + \frac{4 \left(1 - \frac{p_{aa}}{p_a}\right)}{np_a} \right) \left(\frac{1}{n} \sum_{i=1}^n \left\| h_i^0 - \nabla f_i(x^0) \right\|^2 \right) \right] \\ &+ \left(\frac{48b^2\omega(2\omega+1)}{p_a^2} + \frac{12b}{p_a} \right) \frac{\sigma^2}{nB}. \end{aligned}$$

In the next corollary, we choose momentum b and initialize vectors h_i^0 to get ε -solution.

Corollary 3. Suppose that assumptions from Theorem 4 hold, momentum $b = \Theta\left(\min\left\{\frac{p_a}{\omega} \sqrt{\frac{n\varepsilon B}{\sigma^2}}, \frac{p_a n \varepsilon B}{\sigma^2}\right\}\right)$, $\frac{\sigma^2}{n\varepsilon B} \geq 1$, and $h_i^0 = \frac{1}{B_{\text{init}}} \sum_{k=1}^{B_{\text{init}}} \nabla f_i(x^0; \xi_{ik}^0)$ for all $i \in [n]$, and batch size $B_{\text{init}} = \Theta\left(\frac{\sqrt{p_a B}}{b}\right)$, then Algorithm 1 (**DASHA-PP-MVR**) needs

$$T := \mathcal{O}\left(\frac{\Delta_0}{\varepsilon} \left[L + \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{p_a \sqrt{\varepsilon n}} \left(\frac{1_{p_a} \hat{L}}{\sqrt{B}} + \frac{L_\sigma}{B} \right) \right] + \frac{\sigma^2}{\sqrt{p_a n \varepsilon B}} \right)$$

communication rounds to get an ε -solution and the number of stochastic gradient calculations per node equals $\mathcal{O}(B_{\text{init}} + BT)$.

The convergence rate of the **DASHA-SYNC-MVR**, the state-of-the-art method without partial participation, equals $\mathcal{O}\left(\frac{\Delta_0}{\varepsilon} \left[L + \frac{\omega}{\sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{\sqrt{\varepsilon n}} \frac{L_\sigma}{B} \right] + \frac{\sigma^2}{n\varepsilon B} \right)$. Similar to Section 6.2, we see that in the regimes when $\hat{L} \approx L_\sigma$ the third term w.r.t. $1/\varepsilon^{3/2}$ can degenerate up to \sqrt{B}/p_a . However, if we take $B = \mathcal{O}(L_\sigma^2/\hat{L}^2)$, then the degeneration of the third term will be up to $1/p_a$. This effect we analyze in Section C. The fact that the degeneration is up to $1/p_a$ we check numerically in Section A.

In the following corollary, we consider **RandK** compressors (see Definition 5) and show that with the particular choice of parameters, up to the Lipschitz constants factors, **DASHA-PP-MVR** gets the optimal oracle complexity and SOTA communication complexity of **DASHA-SYNC-MVR** method. Indeed, comparing the following result with (Tyurin and Richtárik, 2023)[Corollary 6.9], one can see that we get the degeneration up to $1/p_a$ factor, which is expected in the partial participation setting. Note that the complexities improve with the number of workers n .

Corollary 4. Suppose that assumptions of Corollary 3 hold, batch size $B \leq \min\left\{\frac{\sigma}{p_a \sqrt{\varepsilon n}}, \frac{L_\sigma^2}{1_{p_a}^2 \hat{L}^2}\right\}$, we take **RandK** compressors with $K = \Theta\left(\frac{B d \sqrt{\varepsilon n}}{\sigma}\right)$. Then the communication complexity equals $\mathcal{O}\left(\frac{d\sigma}{\sqrt{p_a} \sqrt{n\varepsilon}} + \frac{L_\sigma \Delta_0 d}{p_a \sqrt{n\varepsilon}}\right)$, and the expected number of stochastic gradient calculations per node equals $\mathcal{O}\left(\frac{\sigma^2}{\sqrt{p_a n \varepsilon}} + \frac{L_\sigma \Delta_0 \sigma}{p_a \varepsilon^{3/2} n}\right)$.

We are aware that the initial batch size B_{init} can be suboptimal w.r.t. ω in **DASHA-PP-MVR** in some regimes (see also (Tyurin and Richtárik, 2023)). This is a side effect of mixing the variance reduction of stochastic gradients and compression. However, Corollary 4 reveals that we can escape these regimes by choosing the parameter K of **RandK** compressors in a particular way. To get the complete picture, we analyze the same phenomenon under **PL** condition (see Section F) and provide a new method **DASHA-PP-SYNC-MVR** (see Section G).

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363 Contents

364	1 Introduction	1
365	2 Optimization Problem	1
366	2.1 Unbiased Compressors	2
367	2.2 Nodes Partial Participation Assumptions	3
368	3 Motivation and Related Work	4
369	4 Contributions	5
370	5 Algorithm Description and Main Challenges Towards Partial Participation	5
371	6 Theorems	7
372	6.1 Gradient Setting	8
373	6.2 Finite-Sum Setting	8
374	6.3 Stochastic Setting	9
375	A Numerical Verification of Theoretical Dependencies	15
376	B Original DASHA and DASHA-MVR Methods	16
377	C Problem of Estimating the Mean in the Partial Participation Setting	17
378	D Auxiliary facts	18
379	D.1 Sampling Lemma	18
380	D.2 Compressors Facts	20
381	E Proofs of Theorems	20
382	E.1 Standard Lemmas in the Nonconvex Setting	21
383	E.2 Generic Lemmas	22
384	E.3 Proof for DASHA-PP	25
385	E.4 Proof for DASHA-PP-PAGE	29
386	E.5 Proof for DASHA-PP-FINITE-MVR	40
387	E.6 Proof for DASHA-PP-MVR	51
388	F Analysis of DASHA-PP under Polyak-Łojasiewicz Condition	64
389	F.1 Gradient Setting	64
390	F.2 Finite-Sum Setting	64
391	F.3 Stochastic Setting	65
392	F.4 Proofs of Theorems	66
393	F.4.1 Standard Lemma under Polyak-Łojasiewicz Condition	66
394	F.4.2 Generic Lemma	66

395	F.4.3	Proof for DASHA-PP under PL-condition	68
396	F.4.4	Proof for DASHA-PP-PAGE under PL-condition	70
397	F.4.5	Proof for DASHA-PP-MVR under PL-condition	75
398	G	Description of DASHA-PP-SYNC-MVR	82
399	G.1	Proof for DASHA-PP-SYNC-MVR	84

400 A Numerical Verification of Theoretical Dependencies



Figure 1: Classification task with the *real-sim* dataset.

401 Our main goal is to verify the dependeces from the theory. We compare **DASHA-PP** with **DASHA**.
 402 Clearly, **DASHA-PP** can not generally perform better than **DASHA**. In different settings, we verify
 403 that the bigger p_a , the closer **DASHA-PP** is to **DASHA**, i.e., **DASHA-PP** converges no slower than $1/p_a$
 404 times.

In all experiments, we take the *real-sim* dataset with dimension $d = 20,958$ and the number of samples equals 72,309 from LIBSVM datasets (Chang and Lin, 2011) (under the 3-clause BSD license), and randomly split the dataset between $n = 100$ nodes equally, ignoring residual samples. In the finite-sum setting, we solve a classification problem with functions

$$f_i(x) := \frac{1}{m} \sum_{j=1}^m \left(1 - \frac{1}{1 + \exp(y_{ij} a_{ij}^\top x)} \right)^2,$$

405 where $a_{ij} \in \mathbb{R}^d$ is the feature vector of a sample on the i^{th} node, $y_{ij} \in \{-1, 1\}$ is the corresponding
 406 label, and m is the number of samples on the i^{th} node for all $i \in [n]$. In the stochastic setting, we
 407 consider functions

$$f_i(x_1, x_2) := \mathbb{E}_{j \sim [m]} \left[-\log \left(\frac{\exp(a_{ij}^\top x_{y_{ij}})}{\sum_{y \in \{1, 2\}} \exp(a_{ij}^\top x_y)} \right) + \lambda \sum_{y \in \{1, 2\}} \sum_{k=1}^d \frac{\{x_y\}_k^2}{1 + \{x_y\}_k^2} \right],$$

408 where $x_1, x_2 \in \mathbb{R}^d$, $\{\cdot\}_k$ is an indexing operation, $a_{ij} \in \mathbb{R}^d$ is a feature of a sample on the i^{th} node,
 409 $y_{ij} \in \{1, 2\}$ is a corresponding label, m is the number of samples located on the i^{th} node, constant
 410 $\lambda = 0.001$ for all $i \in [n]$.

411 The code was written in Python 3.6.8 using PyTorch 1.9 (Paszke et al., 2019). A distributed
 412 environment was emulated on a machine with Intel(R) Xeon(R) Gold 6226R CPU @ 2.90GHz and
 413 64 cores.

414 We use the standard setting in experiments⁶ where all parameters except step sizes are taken as
 415 suggested in theory. Step sizes are finetuned from a set $\{2^i \mid i \in [-10, 10]\}$. We emulate the partial
 416 participation setting using s -nice sampling with the number of nodes $n = 100$. We consider the
 417 $\text{Rand}K$ compressor and take the batch size $B = 1$. We plot the relation between communication
 418 rounds and values of the norm of gradients at each communication round.

419 In the finite-sum (Figure 1a) and in the stochastic setting (Figure 1b), we see that the bigger probability
 420 $p_a = s/n$ to 1, the closer **DASHA-PP** to **DASHA**. Moreover, **DASHA-PP** with $s = 10$ and $s = 1$
 421 converges approximately $\times 10$ ($= 1/p_a$) and $\times 100$ ($= 1/p_a$) times slower, accordingly. Our theory
 422 predicts such behavior.

⁶Code: <https://github.com/mysteryresearcher/dasha-partial-participation>

423 B Original DASHA and DASHA-MVR Methods

424 To simplify the discussion and explanation from the main part, we present the algorithms from (Tyurin
425 and Richtárik, 2023)

Algorithm 6 DASHA

```

1: Input: starting point  $x^0 \in \mathbb{R}^d$ , stepsize  $\gamma > 0$ , momentum  $a \in (0, 1]$ , number of iterations  $T \geq 1$ 
2: Initialize  $g_i^0 \in \mathbb{R}^d$  on the nodes and  $g^0 = \frac{1}{n} \sum_{i=1}^n g_i^0$  on the server
3: for  $t = 0, 1, \dots, T - 1$  do
4:    $x^{t+1} = x^t - \gamma g^t$ 
5:   Broadcast  $x^{t+1}, x^t$  to all participating(a) nodes
6:   for  $i = 1, \dots, n$  in parallel do
7:      $m_i^{t+1} = \mathcal{C}_i(\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - a(g_i^t - \nabla f_i(x^t)))$ 
8:      $g_i^{t+1} = g_i^t + m_i^{t+1}$ 
9:     Send  $m_i^{t+1}$  to the server
10:  end for
11:   $g^{t+1} = g^t + \frac{1}{n} \sum_{i=1}^n m_i^{t+1}$ 
12: end for
13: Output:  $\hat{x}^T$  chosen uniformly at random from  $\{x^t\}_{k=0}^{T-1}$ 

```

Algorithm 7 DASHA-MVR (with batch size $B = 1$)

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1: Input: starting point  $x^0 \in \mathbb{R}^d$ , stepsize  $\gamma > 0$ , momentums  $a, b \in (0, 1]$ , number of iterations  $T \geq 1$ 
2: Initialize  $g_i^0 \in \mathbb{R}^d$  on the nodes and  $g^0 = \frac{1}{n} \sum_{i=1}^n g_i^0$  on the server
3: for  $t = 0, 1, \dots, T - 1$  do
4:    $x^{t+1} = x^t - \gamma g^t$ 
5:   Broadcast  $x^{t+1}, x^t$  to all participating(a) nodes
6:   for  $i = 1, \dots, n$  in parallel do
7:      $h_i^{t+1} = \nabla f_i(x^{t+1}; \xi_i^{t+1}) + (1 - b)(h_i^t - \nabla f_i(x^t; \xi_i^{t+1})), \quad \xi_i^{t+1} \sim \mathcal{D}_i$ 
8:      $m_i^{t+1} = \mathcal{C}_i(h_i^{t+1} - h_i^t - a(g_i^t - h_i^t))$ 
9:      $g_i^{t+1} = g_i^t + m_i^{t+1}$ 
10:    Send  $m_i^{t+1}$  to the server
11:  end for
12:   $g^{t+1} = g^t + \frac{1}{n} \sum_{i=1}^n m_i^{t+1}$ 
13: end for
14: Output:  $\hat{x}^T$  chosen uniformly at random from  $\{x^t\}_{k=0}^{T-1}$ 

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C Problem of Estimating the Mean in the Partial Participation Setting

We now provide the example to explain why the only choice of $B = \mathcal{O}\left(\min\left\{\frac{1}{p_a}\sqrt{\frac{m}{n}}, \frac{L_{\max}^2}{p_a L^2}\right\}\right)$ and

$B = \mathcal{O}\left(\min\left\{\frac{\sigma}{p_a\sqrt{\varepsilon n}}, \frac{L_{\sigma}^2}{p_a^2 \hat{\mathcal{L}}^2}\right\}\right)$ in **DASHA-PP-PAGE** and **DASHA-PP-MVR**, accordingly, guarantees the degeneration up to $1/p_a$. This is surprising, because in methods with the variance reduction of stochastic gradients (Li et al., 2021a; Tyurin and Richtárik, 2023) we can take the size of batch size $B = \mathcal{O}(\sqrt{\frac{m}{n}})$ and $B = \mathcal{O}\left(\frac{\sigma}{\sqrt{\varepsilon n}}\right)$ and guarantee the optimality. Note that the smaller the batch size B , the more the server and the nodes have to communicate to get ε -solution.

Let us consider the task of estimating the mean of vectors in the distributed setting. Suppose that we have n nodes, and each of them contains m vectors $\{x_{ij}\}_{j=1}^m$, where $x_{ij} \in \mathbb{R}^d$ for all $i \in [n], j \in [m]$. First, let us consider that each node samples a mini-batch I^i of size B with replacement and sends it to the server. Then the server calculates the mean of the mini-batches from nodes. One can easily show that the variance of the estimator is

$$\begin{aligned} \mathbb{E} \left[\left\| \frac{1}{nB} \sum_{i=1}^n \sum_{j \in I^i} x_{ij} - \frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m x_{ij} \right\|^2 \right] \\ = \frac{1}{nB} \frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \left\| x_{ij} - \frac{1}{m} \sum_{j=1}^m x_{ij} \right\|^2. \end{aligned} \quad (10)$$

Next, we consider the same task in the partial participation setting with s -nice sampling, i.e., we sample a random set $S \subset [n]$ of $s \in [n]$ nodes without replacement and receive the mini-batches only from the sampled nodes. Such sampling of nodes satisfy Assumption 8 with $p_a = s/n$ and $p_a = s(s-1)/n(n-1)$. In this case, the variance of the estimator (See Lemma 1 with $r_i = 0$ and $s_i = \sum_{j \in I^i} x_{ij}$) is

$$\begin{aligned} \mathbb{E} \left[\left\| \frac{1}{sB} \sum_{i \in S} \sum_{j \in I^i} x_{ij} - \frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m x_{ij} \right\|^2 \right] \\ = \underbrace{\frac{1}{sB} \frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \left\| x_{ij} - \frac{1}{m} \sum_{j=1}^m x_{ij} \right\|^2}_{\mathcal{L}_{\max}^2} \\ + \underbrace{\frac{n-s}{s(n-1)} \frac{1}{n} \sum_{i=1}^n \left\| \frac{1}{m} \sum_{j=1}^m x_{ij} - \frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m x_{ij} \right\|^2}_{\hat{\mathcal{L}}^2}. \end{aligned} \quad (11)$$

Let us assume that $s \leq n/2$. Note that (10) scales with any $B \geq 1$, while (11) only scales when $B = \mathcal{O}(\mathcal{L}_{\max}^2/\hat{\mathcal{L}}^2)$. In other words, for large enough B , the variance in (11) does not significantly improves with the growth of B due to the term $\hat{\mathcal{L}}^2$. In our proof, due to partial participation, the variance from (11) naturally appears, and we get the same effect. As was mentioned in Sections 6.2 and 6.3, it can be seen in our convergence rate bounds.

448 D Auxiliary facts

449 We list auxiliary facts that we use in our proofs:

450 1. For all $x, y \in \mathbb{R}^d$, we have

$$\|x + y\|^2 \leq 2\|x\|^2 + 2\|y\|^2 \quad (12)$$

451 2. Let us take a *random vector* $\xi \in \mathbb{R}^d$, then

$$\mathbb{E} \left[\|\xi\|^2 \right] = \mathbb{E} \left[\|\xi - \mathbb{E}[\xi]\|^2 \right] + \|\mathbb{E}[\xi]\|^2. \quad (13)$$

452 D.1 Sampling Lemma

453 This section provides a lemma that we regularly use in our proofs, and it is useful for samplings that
454 satisfy Assumption 8.

455 **Lemma 1.** *Suppose that a set S is a random subset of a set $[n]$ such that*

456 1. $\text{Prob}(i \in S) = p_a, \quad \forall i \in [n],$

457 2. $\text{Prob}(i \in S, j \in S) = p_{aa}, \quad \forall i \neq j \in [n],$

458 3. $p_{aa} \leq p_a^2,$

459 where $p_a \in (0, 1]$ and $p_{aa} \in [0, 1]$. Let us take random independent vectors $s_i \in \mathbb{R}^d$ for all $i \in [n]$,
460 nonrandom vector $r_i \in \mathbb{R}^d$ for all $i \in [n]$, and random vectors

$$v_i = \begin{cases} r_i + \frac{1}{p_a} s_i, & i \in S, \\ r_i, & i \notin S, \end{cases}$$

461 then

$$\begin{aligned} & \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n v_i - \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n v_i \right] \right\|^2 \right] \\ &= \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E} \left[\|s_i - \mathbb{E}[s_i]\|^2 \right] + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\mathbb{E}[s_i]\|^2 + \frac{p_{aa} - p_a^2}{p_a^2} \left\| \frac{1}{n} \sum_{i=1}^n \mathbb{E}[s_i] \right\|^2 \\ &\leq \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E} \left[\|s_i - \mathbb{E}[s_i]\|^2 \right] + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\mathbb{E}[s_i]\|^2. \end{aligned}$$

462 *Proof.* Let us define additional constants p_{an} and p_{nn} , such that

463 1. $\text{Prob}(i \in S, j \notin S) = p_{an}, \quad \forall i \neq j \in [n],$

464 2. $\text{Prob}(i \notin S, j \notin S) = p_{nn}, \quad \forall i \neq j \in [n].$

465 Note, that

$$p_{an} = p_{aa} - p_a \quad (14)$$

466 and

$$p_{nn} = 1 - p_{aa} - 2p_{an}. \quad (15)$$

467 Using the law of total expectation and

$$\mathbb{E}[v_i] = p_a \left(r_i + \mathbb{E} \left[\frac{1}{p_a} s_i \right] \right) + (1 - p_a) r_i = r_i + \mathbb{E}[s_i],$$

468 we have

$$\begin{aligned}
& \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n v_i - \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n v_i \right] \right\|^2 \right] \\
&= \frac{1}{n^2} \sum_{i=1}^n \mathbb{E} \left[\|v_i - (r_i + \mathbb{E}[s_i])\|^2 \right] \\
&\quad + \frac{1}{n^2} \sum_{i \neq j}^n \mathbb{E} [\langle v_i - (r_i + \mathbb{E}[s_i]), v_j - (r_j + \mathbb{E}[s_j]) \rangle] \\
&= \frac{p_a}{n^2} \sum_{i=1}^n \mathbb{E} \left[\left\| r_i + \frac{1}{p_a} s_i - (r_i + \mathbb{E}[s_i]) \right\|^2 \right] \\
&\quad + \frac{1-p_a}{n^2} \sum_{i=1}^n \|r_i - (r_i + \mathbb{E}[s_i])\|^2 \\
&\quad + \frac{p_{aa}}{n^2} \sum_{i \neq j}^n \mathbb{E} \left[\left\langle r_i + \frac{1}{p_a} s_i - (r_i + \mathbb{E}[s_i]), r_j + \frac{1}{p_a} s_j - (r_j + \mathbb{E}[s_j]) \right\rangle \right] \\
&\quad + \frac{2p_{an}}{n^2} \sum_{i \neq j}^n \mathbb{E} \left[\left\langle r_i + \frac{1}{p_a} s_i - (r_i + \mathbb{E}[s_i]), r_j - (r_j + \mathbb{E}[s_j]) \right\rangle \right] \\
&\quad + \frac{p_{nn}}{n^2} \sum_{i \neq j}^n \langle r_i - (r_i + \mathbb{E}[s_i]), r_j - (r_j + \mathbb{E}[s_j]) \rangle.
\end{aligned}$$

469 From the independence of random vectors s_i , we obtain

$$\begin{aligned}
& \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n v_i - \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n v_i \right] \right\|^2 \right] \\
&= \frac{p_a}{n^2} \sum_{i=1}^n \mathbb{E} \left[\left\| \frac{1}{p_a} s_i - \mathbb{E}[s_i] \right\|^2 \right] \\
&\quad + \frac{1-p_a}{n^2} \sum_{i=1}^n \|\mathbb{E}[s_i]\|^2 \\
&\quad + \frac{p_{aa}(1-p_a)^2}{n^2 p_a^2} \sum_{i \neq j}^n \langle \mathbb{E}[s_i], \mathbb{E}[s_j] \rangle \\
&\quad + \frac{2p_{an}(p_a-1)}{n^2 p_a} \sum_{i \neq j}^n \langle \mathbb{E}[s_i], \mathbb{E}[s_j] \rangle \\
&\quad + \frac{p_{nn}}{n^2} \sum_{i \neq j}^n \langle \mathbb{E}[s_i], \mathbb{E}[s_j] \rangle.
\end{aligned}$$

470 Using (14) and (15), we have

$$\begin{aligned}
& \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n v_i - \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n v_i \right] \right\|^2 \right] \\
&= \frac{p_a}{n^2} \sum_{i=1}^n \mathbb{E} \left[\left\| \frac{1}{p_a} s_i - \mathbb{E}[s_i] \right\|^2 \right] \\
&\quad + \frac{1-p_a}{n^2} \sum_{i=1}^n \|\mathbb{E}[s_i]\|^2
\end{aligned}$$

$$\begin{aligned}
& + \frac{p_{aa} - p_a^2}{n^2 p_a^2} \sum_{i \neq j}^n \langle \mathbb{E}[s_i], \mathbb{E}[s_j] \rangle \\
& \stackrel{(13)}{=} \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E} \left[\|s_i - \mathbb{E}[s_i]\|^2 \right] \\
& + \frac{1 - p_a}{n^2 p_a} \sum_{i=1}^n \|\mathbb{E}[s_i]\|^2 \\
& + \frac{p_{aa} - p_a^2}{n^2 p_a^2} \sum_{i \neq j}^n \langle \mathbb{E}[s_i], \mathbb{E}[s_j] \rangle \\
& = \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E} \left[\|s_i - \mathbb{E}[s_i]\|^2 \right] \\
& + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\mathbb{E}[s_i]\|^2 \\
& + \frac{p_{aa} - p_a^2}{p_a^2} \left\| \frac{1}{n} \sum_{i=1}^n \mathbb{E}[s_i] \right\|^2.
\end{aligned}$$

471 Finally, using that $p_{aa} \leq p_a^2$, we have

$$\begin{aligned}
& \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n v_i - \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n v_i \right] \right\|^2 \right] \\
& \leq \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E} \left[\|s_i - \mathbb{E}[s_i]\|^2 \right] + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\mathbb{E}[s_i]\|^2.
\end{aligned}$$

472

□

473 D.2 Compressors Facts

474 We define the *RandK* compressor that chooses without replacement K coordinates, scales them by a
475 constant factor to preserve unbiasedness and zero-out other coordinates.

Definition 5. Let us take a random subset S from $[d]$, $|S| = K$, $K \in [d]$. We say that a stochastic mapping $\mathcal{C} : \mathbb{R}^d \rightarrow \mathbb{R}^d$ is *RandK* if

$$\mathcal{C}(x) = \frac{d}{K} \sum_{j \in S} x_j e_j,$$

476 where $\{e_i\}_{i=1}^d$ is the standard unit basis.

477 **Theorem 6.** If \mathcal{C} is *RandK*, then $\mathcal{C} \in \mathbb{U} \left(\frac{d}{K} - 1 \right)$.

478 See the proof in (Beznosikov et al., 2020).

479 E Proofs of Theorems

480 There are three different sources of randomness in Algorithm 1: the first one from vectors $\{k_i^{t+1}\}_{i=1}^n$,
481 the second one from compressors $\{\mathcal{C}_i\}_{i=1}^n$, and the third one from availability of nodes. We define
482 $\mathbb{E}_k[\cdot]$, $\mathbb{E}_C[\cdot]$ and $\mathbb{E}_{p_a}[\cdot]$ to be conditional expectations w.r.t. $\{k_i^{t+1}\}_{i=1}^n$, $\{\mathcal{C}_i\}_{i=1}^n$, and availability,
483 accordingly, conditioned on all previous randomness. Moreover, we define $\mathbb{E}_{t+1}[\cdot]$ to be a conditional
484 expectation w.r.t. all randomness in iteration $t+1$ conditioned on all previous randomness. Note,
485 that $\mathbb{E}_{t+1}[\cdot] = \mathbb{E}_k[\mathbb{E}_C[\mathbb{E}_{p_a}[\cdot]]]$.

486 In the case of **DASHA-PP-PAGE**, there are two different sources of randomness from $\{k_i^{t+1}\}_{i=1}^n$.
487 We define $\mathbb{E}_{p_{\text{page}}}[\cdot]$ and $\mathbb{E}_B[\cdot]$ to be conditional expectations w.r.t. the probabilistic switching and
488 mini-batch indices I_i^t , accordingly, conditioned on all previous randomness. Note, that $\mathbb{E}_{t+1}[\cdot] =$
489 $\mathbb{E}_B[\mathbb{E}_C[\mathbb{E}_{p_a}[\mathbb{E}_{p_{\text{page}}}[\cdot]]]]$ and $\mathbb{E}_{t+1}[\cdot] = \mathbb{E}_B[\mathbb{E}_{p_{\text{page}}}[\mathbb{E}_C[\mathbb{E}_{p_a}[\cdot]]]]$.

490 E.1 Standard Lemmas in the Nonconvex Setting

491 We start the proof of theorems by providing standard lemmas from the nonconvex optimization.

492 **Lemma 2.** Suppose that Assumption 2 holds and let $x^{t+1} = x^t - \gamma g^t$. Then for any $g^t \in \mathbb{R}^d$ and
 493 $\gamma > 0$, we have

$$f(x^{t+1}) \leq f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \frac{\gamma}{2} \|g^t - \nabla f(x^t)\|^2. \quad (16)$$

494 *Proof.* Using L -smoothness, we have

$$\begin{aligned} f(x^{t+1}) &\leq f(x^t) + \langle \nabla f(x^t), x^{t+1} - x^t \rangle + \frac{L}{2} \|x^{t+1} - x^t\|^2 \\ &= f(x^t) - \gamma \langle \nabla f(x^t), g^t \rangle + \frac{L}{2} \|x^{t+1} - x^t\|^2. \end{aligned}$$

495 Next, due to $-\langle x, y \rangle = \frac{1}{2} \|x - y\|^2 - \frac{1}{2} \|x\|^2 - \frac{1}{2} \|y\|^2$, we obtain

$$f(x^{t+1}) \leq f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \frac{\gamma}{2} \|g^t - \nabla f(x^t)\|^2.$$

496

□

497 **Lemma 3.** Suppose that Assumption 1 holds and

$$\mathbb{E} [f(x^{t+1})] + \gamma \Psi^{t+1} \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] + \gamma \Psi^t + \gamma C, \quad (17)$$

498 where Ψ^t is a sequence of numbers, $\Psi^t \geq 0$ for all $t \in [T]$, constant $C \geq 0$, and constant $\gamma > 0$.
 499 Then

$$\mathbb{E} [\|\nabla f(\hat{x}^T)\|^2] \leq \frac{2\Delta_0}{\gamma T} + \frac{2\Psi^0}{T} + 2C, \quad (18)$$

500 where a point \hat{x}^T is chosen uniformly from a set of points $\{x^t\}_{t=0}^{T-1}$.

501 *Proof.* By unrolling (17) for t from 0 to $T - 1$, we obtain

$$\frac{\gamma}{2} \sum_{t=0}^{T-1} \mathbb{E} [\|\nabla f(x^t)\|^2] + \mathbb{E} [f(x^T)] + \gamma \Psi^T \leq f(x^0) + \gamma \Psi^0 + \gamma TC.$$

502 We subtract f^* , divide inequality by $\frac{\gamma T}{2}$, and take into account that $f(x) \geq f^*$ for all $x \in \mathbb{R}$, and
 503 $\Psi^t \geq 0$ for all $t \in [T]$, to get the following inequality:

$$\frac{1}{T} \sum_{t=0}^{T-1} \mathbb{E} [\|\nabla f(x^t)\|^2] \leq \frac{2\Delta_0}{\gamma T} + \frac{2\Psi^0}{T} + 2C.$$

504 It is left to consider the choice of a point \hat{x}^T to complete the proof of the lemma. □

Lemma 4. If $0 < \gamma \leq (L + \sqrt{A})^{-1}$, $L > 0$, and $A \geq 0$, then

$$\frac{1}{2\gamma} - \frac{L}{2} - \frac{\gamma A}{2} \geq 0.$$

505 The lemma can be easily checked with the direct calculation.

506 E.2 Generic Lemmas

507 **Lemma 5.** Suppose that Assumptions 7 and 8 hold and let us consider sequences g_i^{t+1} , h_i^{t+1} , and
 508 k_i^{t+1} from Algorithm 1, then

$$\begin{aligned} & \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \\ & \leq \frac{2\omega}{n^2 p_a} \sum_{i=1}^n \|k_i^{t+1}\|^2 + \frac{a^2((2\omega + 1)p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2, \end{aligned} \quad (19)$$

509 and

$$\begin{aligned} & \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g_i^{t+1} - h_i^{t+1}\|^2 \right] \right] \\ & \leq \frac{2\omega}{p_a} \|k_i^{t+1}\|^2 + \left(\frac{a^2(2\omega + 1 - p_a)}{p_a} + (1-a)^2 \right) \|g_i^t - h_i^t\|^2 \quad \forall i \in [n]. \end{aligned} \quad (20)$$

510 *Proof.* First, we estimate $\mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right]$:

$$\begin{aligned} & \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \\ & = \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g^{t+1} - h^{t+1} - \mathbb{E}_C [\mathbb{E}_{p_a} [g^{t+1} - h^{t+1}]]\|^2 \right] \right] + \|\mathbb{E}_C [\mathbb{E}_{p_a} [g^{t+1} - h^{t+1}]]\|^2, \end{aligned}$$

511 where we used (13). Due to Assumption 8, we have

$$\begin{aligned} & \mathbb{E}_C [\mathbb{E}_{p_a} [g_i^{t+1}]] \\ & = p_a \mathbb{E}_C \left[g_i^t + \mathcal{C}_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) \right] + (1-p_a) g_i^t \\ & = g_i^t + p_a \mathbb{E}_C \left[\mathcal{C}_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) \right] \\ & = g_i^t + k_i^{t+1} - a (g_i^t - h_i^t), \end{aligned}$$

512 and

$$\mathbb{E}_C [\mathbb{E}_{p_a} [h_i^{t+1}]] = p_a \mathbb{E}_C \left[h_i^t + \frac{1}{p_a} k_i^{t+1} \right] + (1-p_a) h_i^t = h_i^t + k_i^{t+1}.$$

513 Thus, we can get

$$\begin{aligned} & \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \\ & = \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g^{t+1} - h^{t+1} - \mathbb{E}_C [\mathbb{E}_{p_a} [g^{t+1} - h^{t+1}]]\|^2 \right] \right] + (1-a)^2 \|g^t - h^t\|^2. \end{aligned}$$

514 Due to the independence of compressors, we can use Lemma 1 with $r_i = g_i^t - h_i^t$ and $s_i =$

515 $p_a \mathcal{C}_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - k_i^{t+1}$, and obtain

$$\begin{aligned} & \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \\ & \leq \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_C \left[\left\| p_a \mathcal{C}_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - k_i^{t+1} - \mathbb{E}_C \left[p_a \mathcal{C}_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - k_i^{t+1} \right] \right\|^2 \right] \\ & \quad + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \mathbb{E}_C \left[p_a \mathcal{C}_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - k_i^{t+1} \right] \right\|^2 \end{aligned}$$

$$\begin{aligned}
& + (1-a)^2 \|g^t - h^t\|^2 \\
& = \frac{p_a}{n^2} \sum_{i=1}^n \mathbb{E}_{\mathcal{C}} \left[\left\| \mathcal{C}_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) \right\|^2 \right] \\
& \quad + \frac{a^2 (p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2.
\end{aligned}$$

516 From Assumption 7, we have

$$\begin{aligned}
& \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \\
& \leq \frac{\omega p_a}{n^2} \sum_{i=1}^n \left\| \frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right\|^2 + \frac{a^2 (p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2 \\
& = \frac{\omega}{n^2 p_a} \sum_{i=1}^n \|k_i^{t+1} - a (g_i^t - h_i^t)\|^2 + \frac{a^2 (p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2 \\
& \stackrel{(12)}{\leq} \frac{2\omega}{n^2 p_a} \sum_{i=1}^n \|k_i^{t+1}\|^2 + \frac{a^2 ((2\omega + 1)p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2.
\end{aligned}$$

517 The second inequality can be proved almost in the same way:

$$\begin{aligned}
& \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\|g_i^{t+1} - h_i^{t+1}\|^2 \right] \right] \\
& = \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\|g_i^{t+1} - h_i^{t+1} - \mathbb{E}_{\mathcal{C}} [\mathbb{E}_{p_a} [g_i^{t+1} - h_i^{t+1}]]\|^2 \right] \right] + \|\mathbb{E}_{\mathcal{C}} [\mathbb{E}_{p_a} [g_i^{t+1} - h_i^{t+1}]]\|^2 \\
& = \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\|g_i^{t+1} - h_i^{t+1} - g_i^t + a (g_i^t - h_i^t) + h_i^t\|^2 \right] \right] + (1-a)^2 \|g_i^t - h_i^t\|^2 \\
& = p_a \mathbb{E}_{\mathcal{C}} \left[\left\| \mathcal{C}_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - \frac{1}{p_a} k_i^{t+1} + a (g_i^t - h_i^t) \right\|^2 \right] \\
& \quad + a^2 (1-p_a) \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g_i^t - h_i^t\|^2 \\
& \stackrel{(13)}{=} p_a \mathbb{E}_{\mathcal{C}} \left[\left\| \mathcal{C}_i \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - \left(\frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) \right\|^2 \right] \\
& \quad + a^2 \frac{(1-p_a)^2}{p_a} \|g_i^t - h_i^t\|^2 \\
& \quad + a^2 (1-p_a) \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g_i^t - h_i^t\|^2 \\
& \leq \frac{\omega}{p_a} \|k_i^{t+1} - a (g_i^t - h_i^t)\|^2 \\
& \quad + \frac{a^2 (1-p_a)}{p_a} \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g_i^t - h_i^t\|^2 \\
& \stackrel{(12)}{\leq} \frac{2\omega}{p_a} \|k_i^{t+1}\|^2 + \frac{a^2 (2\omega + 1 - p_a)}{p_a} \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g_i^t - h_i^t\|^2.
\end{aligned}$$

518

□

519 **Lemma 6.** Suppose that Assumptions 2, 7, and 8 hold and let us take $a = \frac{p_a}{2\omega+1}$, then

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{n p_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& \quad + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{n p_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] + \frac{4\gamma\omega(2\omega+1)}{n p_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right].
\end{aligned}$$

520 *Proof.* Due to Lemma 2 and the update step from Line 5 in Algorithm 1, we have

$$\begin{aligned}
& \mathbb{E}_{t+1} [f(x^{t+1})] \\
& \leq \mathbb{E}_{t+1} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \frac{\gamma}{2} \|g^t - \nabla f(x^t)\|^2 \right] \\
& = \mathbb{E}_{t+1} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \frac{\gamma}{2} \|g^t - h^t + h^t - \nabla f(x^t)\|^2 \right] \\
& \stackrel{(13)}{\leq} \mathbb{E}_{t+1} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \left(\|g^t - h^t\|^2 + \|h^t - \nabla f(x^t)\|^2 \right) \right].
\end{aligned}$$

521 Let us fix some constants $\kappa, \eta \in [0, \infty)$ that we will define later. Combining the last inequality,
522 bounds (19), (20) and using the law of total expectation, we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] \\
& + \kappa \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& = \mathbb{E} [\mathbb{E}_{t+1} [f(x^{t+1})]] \\
& + \kappa \mathbb{E} [\mathbb{E}_C [\mathbb{E}_{p_a} [\|g^{t+1} - h^{t+1}\|^2]]] + \eta \mathbb{E} \left[\mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \right] \right] \\
& \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \left(\|g^t - h^t\|^2 + \|h^t - \nabla f(x^t)\|^2 \right) \right] \\
& + \kappa \mathbb{E} \left[\frac{2\omega}{n^2 p_a} \sum_{i=1}^n \|k_i^{t+1}\|^2 + \frac{a^2((2\omega+1)p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2 \right] \\
& + \eta \mathbb{E} \left[\frac{2\omega}{n p_a} \sum_{i=1}^n \|k_i^{t+1}\|^2 + \left(\frac{a^2(2\omega+1-p_a)}{p_a} + (1-a)^2 \right) \frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& = \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \left(\gamma + \kappa(1-a)^2 \right) \mathbb{E} [\|g^t - h^t\|^2] \\
& + \left(\frac{\kappa a^2((2\omega+1)p_a - p_{aa})}{n p_a^2} + \eta \left(\frac{a^2(2\omega+1-p_a)}{p_a} + (1-a)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(\frac{2\kappa\omega}{n p_a} + \frac{2\eta\omega}{p_a} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right].
\end{aligned}$$

523 Now, by taking $\kappa = \frac{\gamma}{a}$, we can see that $\gamma + \kappa(1-a)^2 \leq \kappa$, and thus

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] \\
& + \frac{\gamma}{a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma}{a} \mathbb{E} [\|g^t - h^t\|^2] \\
& + \left(\frac{\gamma a((2\omega+1)p_a - p_{aa})}{n p_a^2} + \eta \left(\frac{a^2(2\omega+1-p_a)}{p_a} + (1-a)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(\frac{2\gamma\omega}{a n p_a} + \frac{2\eta\omega}{p_a} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right].
\end{aligned}$$

524 Next, by taking $\eta = \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2}$ and considering the choice of a , one can show that
 525 $\left(\frac{\gamma a((2\omega+1)p_a - p_{aa})}{np_a^2} + \eta \left(\frac{a^2(2\omega+1-p_a)}{p_a} + (1-a)^2 \right) \right) \leq \eta$. Thus

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] \\ & + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ & + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ & + \left(\frac{2\gamma(2\omega+1)\omega}{np_a^2} + \frac{2\gamma((2\omega+1)p_a - p_{aa})\omega}{np_a^3} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right]. \end{aligned}$$

526 Considering that $p_{aa} \geq 0$, we can simplify the last term and get

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] \\ & + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ & + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ & + \frac{4\gamma(2\omega+1)\omega}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right]. \end{aligned}$$

527 □

528 E.3 Proof for DASHA-PP

529 **Lemma 7.** Suppose that Assumptions 3 and 8 hold. For h_i^{t+1} and k_i^{t+1} from Algorithm 1 (DASHA-PP)
 530 we have

1.

$$\begin{aligned} & \mathbb{E}_{p_a} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] \\ & \leq \frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} \|x^{t+1} - x^t\|^2 + \frac{2b^2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + (1-b)^2 \|h^t - \nabla f(x^t)\|^2. \end{aligned}$$

2.

$$\begin{aligned} & \mathbb{E}_{p_a} [\|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2] \\ & \leq \frac{2(1-p_a)}{p_a} L_i^2 \|x^{t+1} - x^t\|^2 + \left(\frac{2b^2(1-p_a)}{p_a} + (1-b)^2 \right) \|h_i^t - \nabla f_i(x^t)\|^2, \quad \forall i \in [n]. \end{aligned}$$

3.

$$\|k_i^{t+1}\|^2 \leq 2L_i^2 \|x^{t+1} - x^t\|^2 + 2b^2 \|h_i^t - \nabla f_i(x^t)\|^2, \quad \forall i \in [n].$$

531 *Proof.* First, let us proof the bound for $\mathbb{E}_k [\mathbb{E}_{p_a} [\|h^{t+1} - \nabla f(x^{t+1})\|^2]]$:

$$\mathbb{E}_{p_a} [\|h^{t+1} - \nabla f(x^{t+1})\|^2]$$

$$= \mathbb{E}_{p_a} \left[\left\| h^{t+1} - \mathbb{E}_{p_a} [h^{t+1}] \right\|^2 \right] + \left\| \mathbb{E}_{p_a} [h^{t+1}] - \nabla f(x^{t+1}) \right\|^2.$$

532 Using

$$\mathbb{E}_{p_a} [h_i^{t+1}] = h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))$$

533 and (13), we have

$$\begin{aligned} & \mathbb{E}_{p_a} \left[\left\| h^{t+1} - \nabla f(x^{t+1}) \right\|^2 \right] \\ &= \mathbb{E}_{p_a} \left[\left\| h^{t+1} - \mathbb{E}_{p_a} [h^{t+1}] \right\|^2 \right] + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2. \end{aligned}$$

534 We can use Lemma 1 with $r_i = h_i^t$ and $s_i = k_i^{t+1}$ to obtain

$$\begin{aligned} & \mathbb{E}_{p_a} \left[\left\| h^{t+1} - \nabla f(x^{t+1}) \right\|^2 \right] \\ & \leq \frac{1}{n^2 p_a} \sum_{i=1}^n \left\| k_i^{t+1} - k_i^{t+1} \right\|^2 + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| k_i^{t+1} \right\|^2 + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2 \\ &= \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2 \\ & \stackrel{(12)}{\leq} \frac{2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 + \frac{2b^2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \left\| h_i^t - \nabla f_i(x^t) \right\|^2 + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2 \\ & \leq \frac{2(p_a - p_{aa}) \hat{L}^2}{n p_a^2} \left\| x^{t+1} - x^t \right\|^2 + \frac{2b^2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \left\| h_i^t - \nabla f_i(x^t) \right\|^2 + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2. \end{aligned}$$

535 In the last in inequality, we used Assumption 3. Now, we prove the second inequality:

$$\begin{aligned} & \mathbb{E}_{p_a} \left[\left\| h_i^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \\ &= \mathbb{E}_{p_a} \left[\left\| h_i^{t+1} - \mathbb{E}_{p_a} [h_i^{t+1}] \right\|^2 \right] + \left\| \mathbb{E}_{p_a} [h_i^{t+1}] - \nabla f_i(x^{t+1}) \right\|^2 \\ &= \mathbb{E}_{p_a} \left[\left\| h_i^{t+1} - (h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))) \right\|^2 \right] + (1-b)^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2 \\ &= \frac{(1-p_a)^2}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\ & \quad + (1-p_a) \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 + (1-b)^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2 \\ &= \frac{(1-p_a)}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 + (1-b)^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2 \\ & \leq \frac{2(1-p_a)}{p_a} L_i^2 \left\| x^{t+1} - x^t \right\|^2 + \left(\frac{2b^2(1-p_a)}{p_a} + (1-b)^2 \right) \left\| h_i^t - \nabla f_i(x^t) \right\|^2. \end{aligned}$$

536 Finally, the third inequality of the theorem follows from (12) and Assumption 3. \square

537 **Theorem 2.** Suppose that Assumptions 1, 2, 3, 7 and 8 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b = \frac{p_a}{2-p_a}$,

$$\gamma \leq \left(L + \left[\frac{48\omega(2\omega+1)}{n p_a^2} + \frac{16}{n p_a^2} \left(1 - \frac{p_{aa}}{p_a} \right) \right]^{1/2} \hat{L} \right)^{-1},$$

538 and $g_i^0 = h_i^0 = \nabla f_i(x^0)$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP), then $\mathbb{E} \left[\left\| \nabla f(\hat{x}^T) \right\|^2 \right] \leq \frac{2\Delta_0}{\gamma T}$.

539 *Proof.* Let us fix constants $\nu, \rho \in [0, \infty)$ that we will define later. Considering Lemma 6, Lemma 7,
540 and the law of total expectation, we obtain

$$\mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\left\| g^{t+1} - h^{t+1} \right\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{n p_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \left\| g_i^{t+1} - h_i^{t+1} \right\|^2 \right]$$

$$\begin{aligned}
& + \nu \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& = \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& \quad + \nu \mathbb{E} \left[\mathbb{E}_{p_a} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] \right] + \rho \mathbb{E} \left[\mathbb{E}_{p_a} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \\
& \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& \quad + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& \quad + \frac{4\gamma\omega(2\omega + 1)}{np_a^2} \mathbb{E} \left[2\hat{L}^2 \|x^{t+1} - x^t\|^2 + 2b^2 \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& \quad + \nu \mathbb{E} \left[\frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} \|x^{t+1} - x^t\|^2 + \frac{2b^2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + (1-b)^2 \|h^t - \nabla f(x^t)\|^2 \right] \\
& \quad + \rho \mathbb{E} \left[\frac{2(1-p_a)\hat{L}^2}{p_a} \|x^{t+1} - x^t\|^2 + \left(\frac{2b^2(1-p_a)}{p_a} + (1-b)^2 \right) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

541 After rearranging the terms, we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& \quad + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& \quad + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& \quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{8\gamma\omega(2\omega + 1)\hat{L}^2}{np_a^2} - \nu \frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} - \rho \frac{2(1-p_a)\hat{L}^2}{p_a} \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& \quad + (\gamma + \nu(1-b)^2) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& \quad + \left(\frac{8b^2\gamma\omega(2\omega + 1)}{np_a^2} + \nu \frac{2b^2(p_a - p_{aa})}{np_a^2} + \rho \left(\frac{2b^2(1-p_a)}{p_a} + (1-b)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

542 By taking $\nu = \frac{\gamma}{b}$, one can show that $(\gamma + \nu(1-b)^2) \leq \nu$, and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& \quad + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& \quad + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right]
\end{aligned}$$

$$\begin{aligned}
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{8\gamma\omega(2\omega+1)\widehat{L}^2}{np_a^2} - \frac{2\gamma(p_a - p_{aa})\widehat{L}^2}{bnp_a^2} - \rho \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \mathbb{E} \left[\|x^{t+1} - x^t\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma b(p_a - p_{aa})}{np_a^2} + \rho \left(\frac{2b^2(1-p_a)}{p_a} + (1-b)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

543 Note that $b = \frac{p_a}{2-p_a}$, thus

$$\begin{aligned}
& \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma b(p_a - p_{aa})}{np_a^2} + \rho \left(\frac{2b^2(1-p_a)}{p_a} + (1-b)^2 \right) \right) \\
& \leq \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma b(p_a - p_{aa})}{np_a^2} + \rho(1-b) \right).
\end{aligned}$$

544 And if we take $\rho = \frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2}$, then

$$\left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma b(p_a - p_{aa})}{np_a^2} + \rho(1-b) \right) \leq \rho,$$

545 and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^{t+1} - h^{t+1}\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} \left[\|\nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{8\gamma\omega(2\omega+1)\widehat{L}^2}{np_a^2} - \frac{2\gamma(p_a - p_{aa})\widehat{L}^2}{bnp_a^2} \right. \\
& \quad \left. - \frac{16b\gamma\omega(2\omega+1)(1-p_a)\widehat{L}^2}{np_a^3} - \frac{4\gamma(p_a - p_{aa})(1-p_a)\widehat{L}^2}{np_a^3} \right) \mathbb{E} \left[\|x^{t+1} - x^t\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

546 Let us simplify the last inequality. First, note that

$$\frac{16b\gamma\omega(2\omega+1)(1-p_a)\widehat{L}^2}{np_a^3} \leq \frac{16\gamma\omega(2\omega+1)\widehat{L}^2}{np_a^2},$$

547 due to $b \leq p_a$. Second,

$$\frac{2\gamma(p_a - p_{aa})\widehat{L}^2}{bnp_a^2} \leq \frac{4\gamma(p_a - p_{aa})\widehat{L}^2}{np_a^3},$$

548 due to $b \geq \frac{p_a}{2}$. All in all, we have

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^{t+1} - h^{t+1}\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right]
\end{aligned}$$

$$\begin{aligned}
&\leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
&\quad + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
&\quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{24\gamma\omega(2\omega+1)\hat{L}^2}{np_a^2} - \frac{8\gamma(p_a - p_{aa})\hat{L}^2}{np_a^3}\right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\
&\quad + \frac{\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right].
\end{aligned}$$

549 Using Lemma 4 and the assumption about γ , we get

$$\begin{aligned}
&\mathbb{E}[f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\
&\quad + \frac{\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\
&\leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
&\quad + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
&\quad + \frac{\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right].
\end{aligned}$$

550 It is left to apply Lemma 3 with

$$\begin{aligned}
\Psi^t &= \frac{(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + \frac{((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
&\quad + \frac{1}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\omega(2\omega+1)}{np_a^2} + \frac{2(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right]
\end{aligned}$$

551 to conclude the proof. \square

552 **E.4 Proof for DASHA-PP-PAGE**

553 Let us denote

$$\begin{aligned}
k_{i,1}^{t+1} &:= \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)), \\
k_{i,2}^{t+1} &:= \frac{1}{B} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)), \\
h_{i,1}^{t+1} &:= \begin{cases} h_i^t + \frac{1}{p_a} k_{i,1}^{t+1}, & i^{\text{th}} \text{ node is participating,} \\ h_i^t, & \text{otherwise,} \end{cases} \\
h_{i,2}^{t+1} &:= \begin{cases} h_i^t + \frac{1}{p_a} k_{i,2}^{t+1}, & i^{\text{th}} \text{ node is participating,} \\ h_i^t, & \text{otherwise,} \end{cases}
\end{aligned}$$

554 $h_1^{t+1} := \frac{1}{n} \sum_{i=1}^n h_{i,1}^{t+1}$, and $h_2^{t+1} := \frac{1}{n} \sum_{i=1}^n h_{i,2}^{t+1}$. Note, that

$$h^{t+1} = \begin{cases} h_1^{t+1}, & \text{with probability } p_{\text{page}}, \\ h_2^{t+1}, & \text{with probability } 1 - p_{\text{page}}. \end{cases}$$

555 **Lemma 8.** Suppose that Assumptions 3, 4, and 8 hold. For h_i^{t+1} and k_i^{t+1} from Algorithm 1
 556 (DASHA-PP-PAGE) we have

1.

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \right] \\ & \leq \left(\frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} + \frac{(1 - p_{\text{page}})L_{\max}^2}{np_a B} \right) \|x^{t+1} - x^t\|^2 \\ & \quad + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{page}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \|h^t - \nabla f(x^t)\|^2. \end{aligned}$$

2.

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \right] \\ & \leq \left(\frac{2(1 - p_a)L_i^2}{p_a} + \frac{(1 - p_{\text{page}})L_{\max}^2}{p_a B} \right) \|x^{t+1} - x^t\|^2 \\ & \quad + \left(\frac{2(1 - p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2, \quad \forall i \in [n]. \end{aligned}$$

3.

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_{\text{page}}} \left[\|k_i^{t+1}\|^2 \right] \right] \\ & \leq \left(2L_i^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \|x^{t+1} - x^t\|^2 + \frac{2b^2}{p_{\text{page}}} \|h_i^t - \nabla f_i(x^t)\|^2, \quad \forall i \in [n]. \end{aligned}$$

557 *Proof.* First, we prove the first inequality of the theorem:

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \right] \\ & = p_{\text{page}} \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h_1^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] + (1 - p_{\text{page}}) \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h_2^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right]. \end{aligned}$$

558 Using

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,1}^{t+1} \right] \right] = \\ & = p_a h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)) + (1 - p_a) h_i^t \\ & = h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)). \end{aligned}$$

559 and

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,2}^{t+1} \right] \right] = \\ & = p_a h_i^t + \mathbb{E}_B \left[\frac{1}{B} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) \right] + (1 - p_a) h_i^t \\ & = h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t), \end{aligned}$$

560 we obtain

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \right] \\ & \stackrel{(13)}{=} p_{\text{page}} \mathbb{E}_{p_a} \left[\|h_1^{t+1} - \mathbb{E}_{p_a} [h_1^{t+1}]\|^2 \right] + (1 - p_{\text{page}}) \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h_2^{t+1} - \mathbb{E}_{p_a} [h_2^{t+1}]\|^2 \right] \right] \end{aligned}$$

$$\begin{aligned}
& + p_{\text{page}} \left\| \mathbb{E}_{p_a} [h_1^{t+1}] - \nabla f(x^{t+1}) \right\|^2 + (1 - p_{\text{page}}) \left\| \mathbb{E}_B [\mathbb{E}_{p_a} [h_2^{t+1}]] - \nabla f(x^{t+1}) \right\|^2 \\
& = p_{\text{page}} \mathbb{E}_{p_a} \left[\left\| h_1^{t+1} - \mathbb{E}_{p_a} [h_1^{t+1}] \right\|^2 \right] + (1 - p_{\text{page}}) \mathbb{E}_B \left[\left\| h_2^{t+1} - \mathbb{E}_{p_a} [h_2^{t+1}] \right\|^2 \right] \\
& + \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \left\| h^t - \nabla f(x^t) \right\|^2. \tag{21}
\end{aligned}$$

561 Next, we consider $\mathbb{E}_{p_a} \left[\left\| h_1^{t+1} - \mathbb{E}_{p_a} [h_1^{t+1}] \right\|^2 \right]$. We can use Lemma 1 with $r_i = h_i^t$ and $s_i = k_{i,1}^{t+1}$
562 to obtain

$$\begin{aligned}
& \mathbb{E}_{p_a} \left[\left\| h_1^{t+1} - \mathbb{E}_{p_a} [h_1^{t+1}] \right\|^2 \right] \\
& \leq \frac{1}{n^2 p_a} \sum_{i=1}^n \left\| k_{i,1}^{t+1} - k_{i,1}^{t+1} \right\|^2 + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| k_{i,1}^{t+1} \right\|^2 \\
& = \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)) \right\|^2 \\
& \stackrel{(12)}{\leq} \frac{2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{page}}^2} \sum_{i=1}^n \left\| h_i^t - \nabla f_i(x^t) \right\|^2.
\end{aligned}$$

563 From Assumption 3, we have

$$\begin{aligned}
& \mathbb{E}_{p_a} \left[\left\| h_1^{t+1} - \mathbb{E}_{p_a} [h_1^{t+1}] \right\|^2 \right] \\
& \leq \frac{2(p_a - p_{aa})\hat{L}^2}{n p_a^2} \left\| x^{t+1} - x^t \right\|^2 + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{page}}^2} \sum_{i=1}^n \left\| h_i^t - \nabla f_i(x^t) \right\|^2. \tag{22}
\end{aligned}$$

564 Now, we prove the bound for $\mathbb{E}_B \left[\left\| h_2^{t+1} - \mathbb{E}_B [\mathbb{E}_{p_a} [h_2^{t+1}]] \right\|^2 \right]$. Considering that mini-
565 batches in the algorithm are independent, we can use Lemma 1 with $r_i = h_i^t$ and $s_i = k_{i,2}^{t+1}$
566 to obtain

$$\begin{aligned}
& \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_2^{t+1} - \mathbb{E}_{p_a} [h_2^{t+1}] \right\|^2 \right] \right] \\
& \leq \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_B \left[\left\| k_{i,2}^{t+1} - \mathbb{E}_B [k_{i,2}^{t+1}] \right\|^2 \right] + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \mathbb{E}_B [k_{i,2}^{t+1}] \right\|^2 \\
& = \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_B \left[\left\| \frac{1}{B} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
& + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 \\
& = \frac{1}{n^2 p_a B^2} \sum_{i=1}^n \mathbb{E}_B \left[\sum_{j \in I_i^t} \left\| (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
& + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 \\
& = \frac{1}{n^2 p_a B m} \sum_{i=1}^n \sum_{j=1}^m \left\| (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \\
& + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 \\
& \leq \frac{1}{n^2 p_a B m} \sum_{i=1}^n \sum_{j=1}^m \left\| \nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) \right\|^2 + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2.
\end{aligned}$$

567 Next, we use Assumptions 3 and 4 to get

$$\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_2^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_2^{t+1} \right] \right] \right\|^2 \right] \right] \leq \left(\frac{L_{\max}^2}{np_a B} + \frac{(p_a - p_{aa}) \hat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2. \quad (23)$$

568 Applying (22) and (23) into (21), we get

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\left\| h^{t+1} - \nabla f(x^{t+1}) \right\|^2 \right] \right] \right] \\ & \leq p_{\text{page}} \left(\frac{2(p_a - p_{aa}) \hat{L}^2}{np_a^2} \|x^{t+1} - x^t\|^2 + \frac{2(p_a - p_{aa}) b^2}{n^2 p_a^2 p_{\text{page}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right) + \\ & \quad + (1 - p_{\text{page}}) \left(\frac{L_{\max}^2}{np_a B} + \frac{(p_a - p_{aa}) \hat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \\ & \quad + \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \|h^t - \nabla f(x^t)\|^2 \\ & \leq \left(\frac{2(p_a - p_{aa}) \hat{L}^2}{np_a^2} + \frac{(1 - p_{\text{page}}) L_{\max}^2}{np_a B} \right) \|x^{t+1} - x^t\|^2 \\ & \quad + \frac{2(p_a - p_{aa}) b^2}{n^2 p_a^2 p_{\text{page}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \|h^t - \nabla f(x^t)\|^2. \end{aligned}$$

569 The proof of the second inequality almost repeats the previous one:

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\left\| h_i^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \right] \right] \\ & = p_{\text{page}} \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,1}^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \right] + (1 - p_{\text{page}}) \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,2}^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \right] \\ & \stackrel{(13)}{=} p_{\text{page}} \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,1}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,1}^{t+1} \right] \right] \right\|^2 \right] \right] + (1 - p_{\text{page}}) \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,2}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,2}^{t+1} \right] \right] \right\|^2 \right] \right] \\ & \quad + p_{\text{page}} \left\| \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,1}^{t+1} \right] \right] - \nabla f_i(x^{t+1}) \right\|^2 + (1 - p_{\text{page}}) \left\| \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,2}^{t+1} \right] \right] - \nabla f_i(x^{t+1}) \right\|^2 \\ & = p_{\text{page}} \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,1}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,1}^{t+1} \right] \right] \right\|^2 \right] \right] + (1 - p_{\text{page}}) \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,2}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,2}^{t+1} \right] \right] \right\|^2 \right] \right] \\ & \quad + \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2. \quad (24) \end{aligned}$$

570 Let us consider $\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,1}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,1}^{t+1} \right] \right] \right\|^2 \right] \right]$:

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,1}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,1}^{t+1} \right] \right] \right\|^2 \right] \right] \\ & = \mathbb{E}_{p_a} \left[\left\| h_{i,1}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[h_{i,1}^{t+1} \right] \right] \right\|^2 \right] \\ & = p_a \left\| h_i^t + \frac{1}{p_a} k_{i,1}^{t+1} - \left(h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)) \right) \right\|^2 \\ & \quad + (1 - p_a) \left\| h_i^t - \left(h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)) \right) \right\|^2 \\ & = \frac{(1 - p_a)^2}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)) \right\|^2 \\ & \quad + (1 - p_a) \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)) \right\|^2 \\ & = \frac{1 - p_a}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)) \right\|^2. \end{aligned}$$

571 Considering (12) and Assumption 3, we obtain

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,1}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} [h_{i,1}^{t+1}] \right] \right\|^2 \right] \right] \\ & \leq \frac{2(1-p_a)L_i^2}{p_a} \|x^{t+1} - x^t\|^2 + \frac{2(1-p_a)b^2}{p_a p_{\text{page}}^2} \|h_i^t - \nabla f_i(x^t)\|^2. \end{aligned} \quad (25)$$

572 Next, we obtain the bound for $\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,2}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} [h_{i,2}^{t+1}] \right] \right\|^2 \right] \right]$:

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{i,2}^{t+1} - \mathbb{E}_B \left[\mathbb{E}_{p_a} [h_{i,2}^{t+1}] \right] \right\|^2 \right] \right] \\ & = p_a \mathbb{E}_B \left[\left\| h_i^t + \frac{1}{p_a} k_{i,2}^{t+1} - (h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\ & \quad + (1-p_a) \mathbb{E}_B \left[\left\| h_i^t - (h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\ & = p_a \mathbb{E}_B \left[\left\| \frac{1}{p_a} k_{i,2}^{t+1} - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\ & \quad + (1-p_a) \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 \\ & \stackrel{(13)}{=} \frac{1}{p_a} \mathbb{E}_B \left[\left\| k_{i,2}^{t+1} - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] + \frac{(1-p_a)^2}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 \\ & \quad + (1-p_a) \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 \\ & = \frac{1}{p_a} \mathbb{E}_B \left[\left\| k_{i,2}^{t+1} - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] + \frac{1-p_a}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 \\ & \leq \frac{1}{p_a} \mathbb{E}_B \left[\left\| k_{i,2}^{t+1} - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] + \frac{(1-p_a)L_i^2}{p_a} \|x^{t+1} - x^t\|^2, \end{aligned} \quad (26)$$

573 where we used Assumption 3. By plugging (25) and (26) into (24), we get

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\left\| h_i^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \right] \right] \\ & \leq p_{\text{page}} \left(\frac{2(1-p_a)L_i^2}{p_a} \|x^{t+1} - x^t\|^2 + \frac{2(1-p_a)b^2}{p_a p_{\text{page}}^2} \|h_i^t - \nabla f_i(x^t)\|^2 \right) \\ & \quad + (1-p_{\text{page}}) \left(\frac{1}{p_a} \mathbb{E}_B \left[\left\| k_{i,2}^{t+1} - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] + \frac{(1-p_a)L_i^2}{p_a} \|x^{t+1} - x^t\|^2 \right) \\ & \quad + \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2 \\ & \leq \frac{2(1-p_a)L_i^2}{p_a} \|x^{t+1} - x^t\|^2 + \frac{1-p_{\text{page}}}{p_a} \mathbb{E}_B \left[\left\| k_{i,2}^{t+1} - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\ & \quad + \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2. \end{aligned}$$

574 From the independence of elements in the mini-batch, we obtain

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\left\| h_i^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \right] \right] \\ & \leq \frac{2(1-p_a)L_i^2}{p_a} \|x^{t+1} - x^t\|^2 + \frac{1-p_{\text{page}}}{p_a} \mathbb{E}_B \left[\left\| \frac{1}{B} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\ & \quad + \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2 \end{aligned}$$

$$\begin{aligned}
&= \frac{2(1-p_a)L_i^2}{p_a} \|x^{t+1} - x^t\|^2 + \frac{1-p_{\text{page}}}{p_a B^2} \mathbb{E}_B \left[\sum_{j \in I_i^t} \|(\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t))\|^2 \right] \\
&\quad + \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2 \\
&= \frac{2(1-p_a)L_i^2}{p_a} \|x^{t+1} - x^t\|^2 + \frac{1-p_{\text{page}}}{m p_a B} \sum_{j=1}^m \|(\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t))\|^2 \\
&\quad + \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2 \\
&\leq \frac{2(1-p_a)L_i^2}{p_a} \|x^{t+1} - x^t\|^2 + \frac{1-p_{\text{page}}}{m p_a B} \sum_{j=1}^m \|\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)\|^2 \\
&\quad + \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2 \\
&\leq \left(\frac{2(1-p_a)L_i^2}{p_a} + \frac{(1-p_{\text{page}})L_{\max}^2}{p_a B} \right) \|x^{t+1} - x^t\|^2 \\
&\quad + \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2,
\end{aligned}$$

575 where we used Assumption 4. Finally, we prove the last inequality:

$$\begin{aligned}
&\mathbb{E}_B \left[\mathbb{E}_{p_{\text{page}}} \left[\|k_i^{t+1}\|^2 \right] \right] \\
&= p_{\text{page}} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&\quad + (1-p_{\text{page}}) \mathbb{E}_B \left[\left\| \frac{1}{B} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) \right\|^2 \right] \\
&\stackrel{(13)}{=} p_{\text{page}} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{page}}} (h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&\quad + (1-p_{\text{page}}) \mathbb{E}_B \left[\left\| \frac{1}{B} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
&\quad + (1-p_{\text{page}}) \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \\
&\stackrel{(12)}{\leq} 2p_{\text{page}} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 + \frac{2b^2}{p_{\text{page}}} \|h_i^t - \nabla f_i(x^t)\|^2 \\
&\quad + (1-p_{\text{page}}) \mathbb{E}_B \left[\left\| \frac{1}{B} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
&\quad + (1-p_{\text{page}}) \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \\
&\leq 2 \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 + \frac{2b^2}{p_{\text{page}}} \|h_i^t - \nabla f_i(x^t)\|^2
\end{aligned}$$

$$+ (1 - p_{\text{page}}) \mathbb{E}_B \left[\left\| \frac{1}{B} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right].$$

576 Using the independence of elements in the mini-batch, we have

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_{\text{page}}} \left[\|k_i^{t+1}\|^2 \right] \right] \\ & \leq 2 \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 + \frac{2b^2}{p_{\text{page}}} \|h_i^t - \nabla f_i(x^t)\|^2 \\ & \quad + \frac{1 - p_{\text{page}}}{B^2} \mathbb{E}_B \left[\sum_{j \in I_i^t} \|(\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t))\|^2 \right] \\ & = 2 \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 + \frac{2b^2}{p_{\text{page}}} \|h_i^t - \nabla f_i(x^t)\|^2 \\ & \quad + \frac{1 - p_{\text{page}}}{Bm} \sum_{j=1}^m \|(\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t))\|^2 \\ & \leq 2 \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 + \frac{2b^2}{p_{\text{page}}} \|h_i^t - \nabla f_i(x^t)\|^2 \\ & \quad + \frac{1 - p_{\text{page}}}{Bm} \sum_{j=1}^m \|\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)\|^2 \end{aligned}$$

577 It is left to consider Assumptions 3 and 4 to get

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_{\text{page}}} \left[\|k_i^{t+1}\|^2 \right] \right] \\ & \leq \left(2L_i^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \|x^{t+1} - x^t\|^2 + \frac{2b^2}{p_{\text{page}}} \|h_i^t - \nabla f_i(x^t)\|^2. \end{aligned}$$

578 □

579 **Theorem 3.** Suppose that Assumptions 1, 2, 3, 4, 7, and 8 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b = \frac{p_{\text{page}}p_a}{2-p_a}$,
580 probability $p_{\text{page}} \in (0, 1]$,

$$\gamma \leq \left(L + \left[\frac{48\omega(2\omega+1)}{np_a^2} \left(\hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) + \frac{16}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \right]^{1/2} \right)^{-1}$$

581 and $g_i^0 = h_i^0 = \nabla f_i(x^0)$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP-PAGE) then $\mathbb{E} [\|\nabla f(\hat{x}^T)\|^2] \leq$
582 $\frac{2\Delta_0}{\gamma T}$.

583 *Proof.* Let us fix constants $\nu, \rho \in [0, \infty)$ that we will define later. Considering Lemma 6, Lemma 8,
584 and the law of total expectation, we obtain

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & \quad + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ & \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ & \quad + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \end{aligned}$$

$$\begin{aligned}
& + \frac{4\gamma\omega(2\omega+1)}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right] \\
& + \nu \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& = \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{4\gamma\omega(2\omega+1)}{np_a^2} \mathbb{E} \left[\mathbb{E}_B \left[\mathbb{E}_{p_{\text{page}}} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right] \right] \right] \\
& + \nu \mathbb{E} \left[\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \right] \right] \\
& + \rho \mathbb{E} \left[\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{page}}} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \right] \right] \\
& \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{4\gamma\omega(2\omega+1)}{np_a^2} \mathbb{E} \left[\left(2\hat{L}^2 + \frac{(1-p_{\text{page}})L_{\max}^2}{B} \right) \|x^{t+1} - x^t\|^2 + \frac{2b^2}{p_{\text{page}}} \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \nu \mathbb{E} \left(\left(\frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} + \frac{(1-p_{\text{page}})L_{\max}^2}{np_a B} \right) \|x^{t+1} - x^t\|^2 \right. \\
& \quad \left. + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{page}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \|h^t - \nabla f(x^t)\|^2 \right) \\
& + \rho \mathbb{E} \left(\left(\frac{2(1-p_a)\hat{L}^2}{p_a} + \frac{(1-p_{\text{page}})L_{\max}^2}{p_a B} \right) \|x^{t+1} - x^t\|^2 \right. \\
& \quad \left. + \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right)
\end{aligned}$$

585 After rearranging the terms, we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^{t+1} - h^{t+1}\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \nu \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} \left[\|\nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(2\hat{L}^2 + \frac{(1-p_{\text{page}})L_{\max}^2}{B} \right) \right)
\end{aligned}$$

$$\begin{aligned}
& -\nu \left(\frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} + \frac{(1 - p_{\text{page}})L_{\max}^2}{np_a B} \right) - \rho \left(\frac{2(1 - p_a)\widehat{L}^2}{p_a} + \frac{(1 - p_{\text{page}})L_{\max}^2}{p_a B} \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(\gamma + \nu \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \right) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{8b^2\gamma\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{2\nu(p_a - p_{aa})b^2}{np_a^2 p_{\text{page}}} \right. \\
& \quad \left. + \rho \left(\frac{2(1 - p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

Due to $b = \frac{p_{\text{page}} p_a}{2 - p_a} \leq p_{\text{page}}$, one can show that $\left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \leq 1 - b$. Thus, if we take $\nu = \frac{\gamma}{b}$, then

$$\left(\gamma + \nu \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \right) \leq \gamma + \nu(1 - b) = \nu,$$

586 therefore

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega + 1)}{np_a^2} \left(2\widehat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \right. \\
& \quad \left. - \frac{\gamma}{b} \left(\frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} + \frac{(1 - p_{\text{page}})L_{\max}^2}{np_a B} \right) - \rho \left(\frac{2(1 - p_a)\widehat{L}^2}{p_a} + \frac{(1 - p_{\text{page}})L_{\max}^2}{p_a B} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{8b^2\gamma\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{2\gamma(p_a - p_{aa})b}{np_a^2 p_{\text{page}}} \right. \\
& \quad \left. + \rho \left(\frac{2(1 - p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

Next, with the choice of $b = \frac{p_{\text{page}} p_a}{2 - p_a}$, we ensure that

$$\left(\frac{2(1 - p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \leq 1 - b.$$

If we take $\rho = \frac{8b^2\gamma\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{2\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}}$, then

$$\left(\frac{8b^2\gamma\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{2\gamma(p_a - p_{aa})b}{np_a^2 p_{\text{page}}} + \rho \left(\frac{2(1 - p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1 - p_{\text{page}}) \right) \right) \leq \rho,$$

587 therefore

$$\mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right]$$

$$\begin{aligned}
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{2\gamma(p_a - p_{\text{aa}})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(2\hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right) \right. \\
& \quad \left. - \frac{\gamma}{bnp_a} \left(2 \left(1 - \frac{p_{\text{aa}}}{p_a} \right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right) \right. \\
& \quad \left. - \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^3 p_{\text{page}}} + \frac{2\gamma \left(1 - \frac{p_{\text{aa}}}{p_a} \right)}{np_a^2 p_{\text{page}}} \right) \left(2(1-p_a) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{2\gamma(p_a - p_{\text{aa}})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

Let us simplify the inequality. First, due to $b \geq \frac{p_{\text{page}} p_a}{2}$, we have

$$\frac{\gamma}{bnp_a} \left(2 \left(1 - \frac{p_{\text{aa}}}{p_a} \right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right) \leq \frac{4\gamma}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{\text{aa}}}{p_a} \right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right).$$

588 Second, due to $b \leq p_a p_{\text{page}}$ and $p_{\text{aa}} \leq p_a^2$, we get

$$\begin{aligned}
& \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^3 p_{\text{page}}} + \frac{2\gamma \left(1 - \frac{p_{\text{aa}}}{p_a} \right)}{np_a^2 p_{\text{page}}} \right) \left(2(1-p_a) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right) \\
& \leq \left(\frac{8\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma \left(1 - \frac{p_{\text{aa}}}{p_a} \right)}{np_a^2 p_{\text{page}}} \right) \left(2 \left(1 - \frac{p_{\text{aa}}}{p_a} \right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right) \\
& \leq \frac{16\gamma\omega(2\omega+1)}{np_a^2} \left(\left(1 - \frac{p_{\text{aa}}}{p_a} \right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right) \\
& \quad + \frac{4\gamma \left(1 - \frac{p_{\text{aa}}}{p_a} \right)}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{\text{aa}}}{p_a} \right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right) \\
& \leq \frac{16\gamma\omega(2\omega+1)}{np_a^2} \left(\hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right) \\
& \quad + \frac{4\gamma}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{\text{aa}}}{p_a} \right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\text{max}}^2}{B} \right).
\end{aligned}$$

589 Combining all bounds together, we obtain the following simplified inequality:

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{2\gamma(p_a - p_{\text{aa}})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right]
\end{aligned}$$

$$\begin{aligned}
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{24\gamma\omega(2\omega+1)}{np_a^2} \left(\hat{L}^2 + \frac{(1-p_{\text{page}})L_{\max}^2}{B} \right) \right. \\
& \quad \left. - \frac{8\gamma}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{\text{aa}}}{p_a}\right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\max}^2}{B} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{2\gamma(p_a - p_{\text{aa}})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

590 Using Lemma 4 and the assumption about γ , we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{2\gamma(p_a - p_{\text{aa}})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{2\gamma(p_a - p_{\text{aa}})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

591 It is left to apply Lemma 3 with

$$\begin{aligned}
\Psi^t &= \frac{(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{1}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{2(p_a - p_{\text{aa}})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right]
\end{aligned}$$

592 to conclude the proof. \square

593 **Corollary 1.** Let the assumptions from Theorem 3 hold and $p_{\text{page}} = B/(m+B)$. Then DASHA-PP-PAGE
594 needs

$$T := \mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + \frac{1}{p_a} \sqrt{\frac{m}{n}} \left(\frac{1}{\sqrt{B}} + \frac{L_{\max}}{B} \right) \right] \right) \quad (9)$$

595 communication rounds to get an ε -solution and the expected number of gradient calculations per
596 node equals $\mathcal{O}(m + BT)$.

597 *Proof.* In the view of Theorem 3, it is enough to do

$$T := \mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \sqrt{\frac{\omega^2}{np_a^2} \left(\hat{L}^2 + \frac{(1-p_{\text{page}})L_{\max}^2}{B} \right)} + \frac{1}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{\text{aa}}}{p_a}\right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\max}^2}{B} \right) \right] \right)$$

598 steps to get ε -solution. Using the choice of p_{mega} and the definition of \mathbb{I}_{p_a} , we can get (9).

599 Note that the expected number of gradients calculations at each communication round equals $p_{\text{mega}}m +$
600 $(1 - p_{\text{mega}})B = \frac{2mB}{m+B} \leq 2B$. \square

601 **Corollary 2.** Suppose that assumptions of Corollary 1 hold, $B \leq \min \left\{ \frac{1}{p_a} \sqrt{\frac{m}{n}}, \frac{L_{\max}^2}{\frac{1}{p_a} L^2} \right\}$ ⁷, and we
602 use the unbiased compressor RandK with $K = \Theta(Bd/\sqrt{m})$. Then the communication complexity of
603 Algorithm 1 is $\mathcal{O} \left(d + \frac{L_{\max} \Delta_0 d}{p_a \varepsilon \sqrt{n}} \right)$, and the expected number of gradient calculations per node equals
604 $\mathcal{O} \left(m + \frac{L_{\max} \Delta_0 \sqrt{m}}{p_a \varepsilon \sqrt{n}} \right)$.

⁷If $\mathbb{I}_{p_a} = 0$, then $\frac{L_{\max}^2}{\frac{1}{p_a} L^2} = +\infty$

605 *Proof.* The communication complexity equals

$$\mathcal{O}(d + KT) = \mathcal{O}\left(d + \frac{\Delta_0}{\varepsilon} \left[KL + K \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + K \frac{1}{p_a} \sqrt{\frac{m}{n}} \left(\frac{\mathbb{1}_{p_a} \hat{L}}{\sqrt{B}} + \frac{L_{\max}}{B} \right) \right]\right).$$

606 Since $B \leq \frac{L_{\max}^2}{\mathbb{1}_{p_a}^2 \hat{L}^2}$, we have $\frac{\mathbb{1}_{p_a} \hat{L}}{\sqrt{B}} + \frac{L_{\max}}{B} \leq \frac{2L_{\max}}{B}$ and

$$\mathcal{O}(d + KT) = \mathcal{O}\left(d + \frac{\Delta_0}{\varepsilon} \left[KL + K \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + K \frac{1}{p_a} \sqrt{\frac{m}{n}} \frac{L_{\max}}{B} \right]\right).$$

607 Note that $K = \Theta\left(\frac{Bd}{\sqrt{m}}\right) = \mathcal{O}\left(\frac{d}{p_a \sqrt{n}}\right)$ and $\omega + 1 = \frac{d}{K}$ due to Theorem 6, thus

$$\begin{aligned} \mathcal{O}(d + KT) &= \mathcal{O}\left(d + \frac{\Delta_0}{\varepsilon} \left[\frac{d}{p_a \sqrt{n}} L + \frac{d}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + \frac{d}{p_a \sqrt{n}} L_{\max} \right]\right) \\ &= \mathcal{O}\left(d + \frac{L_{\max} \Delta_0 d}{p_a \varepsilon \sqrt{n}}\right). \end{aligned}$$

608 Using the same reasoning, the expected number of gradient calculations per node equals

$$\begin{aligned} \mathcal{O}(m + BT) &= \mathcal{O}\left(m + \frac{\Delta_0}{\varepsilon} \left[BL + B \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + B \frac{1}{p_a} \sqrt{\frac{m}{n}} \left(\frac{\mathbb{1}_{p_a} \hat{L}}{\sqrt{B}} + \frac{L_{\max}}{B} \right) \right]\right) \\ &= \mathcal{O}\left(m + \frac{\Delta_0}{\varepsilon} \left[BL + B \frac{d}{K p_a \sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + B \frac{1}{p_a} \sqrt{\frac{m}{n}} \frac{L_{\max}}{B} \right]\right) \\ &= \mathcal{O}\left(m + \frac{\Delta_0}{\varepsilon} \left[\frac{1}{p_a} \sqrt{\frac{m}{n}} L + \frac{\sqrt{m}}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + \frac{1}{p_a} \sqrt{\frac{m}{n}} L_{\max} \right]\right) \\ &= \mathcal{O}\left(m + \frac{L_{\max} \Delta_0 \sqrt{m}}{p_a \varepsilon \sqrt{n}}\right). \end{aligned}$$

609 □

610 E.5 Proof for DASHA-PP-FINITE-MVR

611 **Lemma 9.** Suppose that Assumptions 3, 4, and 8 hold. For h_i^{t+1} , h_{ij}^{t+1} and k_i^{t+1} from Algorithm 1
612 (DASHA-PP-FINITE-MVR) we have

1.

$$\begin{aligned} &\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \\ &\leq \left(\frac{2L_{\max}^2}{np_a B} + \frac{2(p_a - p_{aa}) \hat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \\ &\quad + \frac{2(p_a - p_{aa}) b^2}{n^2 p_a^2} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \frac{2b^2}{n^2 p_a B m} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \\ &\quad + (1 - b)^2 \|h^t - \nabla f(x^t)\|^2. \end{aligned}$$

2.

$$\begin{aligned} &\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \\ &\leq \left(\frac{2L_{\max}^2}{p_a B} + \frac{2(1 - p_a) L_i^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \\ &\quad + \frac{2b^2}{p_a B m} \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 + \left(\frac{2(1 - p_a) b^2}{p_a} + (1 - b)^2 \right) \|h_i^t - \nabla f_i(x^t)\|^2, \quad \forall i \in [n]. \end{aligned}$$

3.

$$\begin{aligned}
& \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \right] \\
& \leq \frac{2 \left(1 - \frac{p_a B}{m}\right) L_{\max}^2}{\frac{p_a B}{m}} \|x^{t+1} - x^t\|^2 \\
& \quad + \left(\frac{2 \left(1 - \frac{p_a B}{m}\right) b^2}{\frac{p_a B}{m}} + (1-b)^2 \right) \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2, \quad \forall i \in [n], \forall j \in [m].
\end{aligned}$$

4.

$$\begin{aligned}
& \mathbb{E}_B \left[\|k_i^{t+1}\|^2 \right] \\
& \leq \left(\frac{2L_{\max}^2}{B} + 2L_i^2 \right) \|x^{t+1} - x^t\|^2 \\
& \quad + \frac{2b^2}{Bm} \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 + 2b^2 \|h_i^t - \nabla f_i(x^t)\|^2, \quad \forall i \in [n].
\end{aligned}$$

613 *Proof.* We start by proving the first inequality. Note that

$$\begin{aligned}
& \mathbb{E}_B \left[\mathbb{E}_{p_a} [h_i^{t+1}] \right] \\
& = p_a \left(h_i^t + \frac{1}{p_a} \mathbb{E}_B [k_i^{t+1}] \right) + (1-p_a) h_i^t \\
& = h_i^t + \frac{1}{m} \sum_{j=1}^m \frac{B}{m} \cdot \frac{m}{B} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))) + \left(1 - \frac{B}{m}\right) \cdot 0 \\
& = \nabla f_i(x^{t+1}) + (1-b)(h_i^t - \nabla f_i(x^t)),
\end{aligned}$$

614 thus

$$\begin{aligned}
& \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \\
& \stackrel{(13)}{=} \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \mathbb{E}_B [\mathbb{E}_{p_a} [h^{t+1}]]\|^2 \right] \right] + (1-b)^2 \|h^t - \nabla f(x^t)\|^2.
\end{aligned}$$

615 We can use Lemma 1 with $r_i = h_i^t$ and $s_i = k_i^{t+1}$ to obtain

$$\begin{aligned}
& \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \\
& \leq \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_B \left[\|k_i^{t+1} - \mathbb{E}_B [k_i^{t+1}]\|^2 \right] + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\mathbb{E}_B [k_i^{t+1}]\|^2 \\
& \quad + (1-b)^2 \|h^t - \nabla f(x^t)\|^2 \\
& = \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_B \left[\left\| \frac{1}{m} \sum_{j=1}^m k_{ij}^{t+1} - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))) \right\|^2 \right] \\
& \quad + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\
& \quad + (1-b)^2 \|h^t - \nabla f(x^t)\|^2.
\end{aligned}$$

616 Next, we again use Lemma 1 with $r_i = 0$, $s_i = \nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))$,

617 $p_a = \frac{B}{m}$, and $p_{aa} = \frac{B(B-1)}{m(m-1)}$:

$$\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right]$$

$$\begin{aligned}
&\leq \frac{1}{n^2 p_a} \sum_{i=1}^n \left(\frac{m-B}{Bm(m-1)} \sum_{j=1}^m \left\| \nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t)) \right\|^2 \right) \\
&\quad + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&\quad + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2 \\
&\leq \frac{1}{n^2 p_a Bm} \sum_{i=1}^n \sum_{j=1}^m \left\| \nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t)) \right\|^2 \\
&\quad + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&\quad + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2 \\
&\stackrel{(12)}{\leq} \frac{2}{n^2 p_a Bm} \sum_{i=1}^n \sum_{j=1}^m \left\| \nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) \right\|^2 + \frac{2b^2}{n^2 p_a Bm} \sum_{i=1}^n \sum_{j=1}^m \left\| h_{ij}^t - \nabla f_{ij}(x^t) \right\|^2 \\
&\quad + \frac{2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2} \sum_{i=1}^n \left\| h_i^t - \nabla f_i(x^t) \right\|^2 \\
&\quad + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2.
\end{aligned}$$

618 Due to Assumptions 3 and 4, we have

$$\begin{aligned}
&\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h^{t+1} - \nabla f(x^{t+1}) \right\|^2 \right] \right] \\
&\leq \left(\frac{2L_{\max}^2}{np_a B} + \frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} \right) \left\| x^{t+1} - x^t \right\|^2 \\
&\quad + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2} \sum_{i=1}^n \left\| h_i^t - \nabla f_i(x^t) \right\|^2 + \frac{2b^2}{n^2 p_a Bm} \sum_{i=1}^n \sum_{j=1}^m \left\| h_{ij}^t - \nabla f_{ij}(x^t) \right\|^2 \\
&\quad + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2.
\end{aligned}$$

619 Let us get the bound for the second inequality:

$$\begin{aligned}
&\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_i^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \right] \\
&\stackrel{(13)}{=} \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_i^{t+1} - (\nabla f_i(x^{t+1}) + (1-b)(h_i^t - \nabla f_i(x^t))) \right\|^2 \right] \right] \\
&\quad + (1-b)^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2 \\
&= p_a \mathbb{E}_B \left[\left\| h_i^t + \frac{1}{p_a} k_i^{t+1} - (\nabla f_i(x^{t+1}) + (1-b)(h_i^t - \nabla f_i(x^t))) \right\|^2 \right] \\
&\quad + (1-p_a) \left\| h_i^t - (\nabla f_i(x^{t+1}) + (1-b)(h_i^t - \nabla f_i(x^t))) \right\|^2 \\
&\quad + (1-b)^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2 \\
&\stackrel{(13)}{=} \frac{1}{p_a} \mathbb{E}_B \left[\left\| k_i^{t+1} - \mathbb{E}_B[k_i^{t+1}] \right\|^2 \right] \\
&\quad + \frac{1-p_a}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&\quad + (1-b)^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2.
\end{aligned}$$

620 Let us use Lemma 1 with $r_i = 0$, $s_i = \nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))$, $p_a = \frac{B}{m}$, and

621 $p_{aa} = \frac{B(B-1)}{m(m-1)}$:

$$\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_i^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \right]$$

$$\begin{aligned}
&\leq \frac{1}{p_a} \left(\frac{m-B}{Bm(m-1)} \sum_{j=1}^m \|\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))\|^2 \right) \\
&\quad + \frac{1-p_a}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\
&\quad + (1-b)^2 \|h_i^t - \nabla f_i(x^t)\|^2 \\
&\leq \frac{1}{p_a B m} \sum_{j=1}^m \|\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))\|^2 \\
&\quad + \frac{1-p_a}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\
&\quad + (1-b)^2 \|h_i^t - \nabla f_i(x^t)\|^2 \\
&\stackrel{(12)}{\leq} \frac{2}{p_a B m} \sum_{j=1}^m \|\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)\|^2 + \frac{2(1-p_a)}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \\
&\quad + \frac{2b^2}{p_a B m} \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 + \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \|h_i^t - \nabla f_i(x^t)\|^2 \\
&\leq \left(\frac{2L_{\max}^2}{p_a B} + \frac{2(1-p_a)L_i^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \\
&\quad + \frac{2b^2}{p_a B m} \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 + \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \|h_i^t - \nabla f_i(x^t)\|^2,
\end{aligned}$$

622 where we used Assumptions 3 and 4. We continue the proof by considering

$$\begin{aligned}
623 \quad &\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \right] : \\
&\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \right] \\
&\stackrel{(13)}{=} \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\|h_{ij}^{t+1} - (\nabla f_{ij}(x^{t+1}) + (1-b)(h_{ij}^t - \nabla f_{ij}(x^t)))\|^2 \right] \right] \\
&\quad + (1-b)^2 \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \\
&= \frac{p_a B}{m} \mathbb{E}_B \left[\left\| h_{ij}^t + \frac{m}{B p_a} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))) - (\nabla f_{ij}(x^{t+1}) + (1-b)(h_{ij}^t - \nabla f_{ij}(x^t))) \right\|^2 \right] \\
&\quad + \left(1 - \frac{p_a B}{m} \right) \|h_{ij}^t - (\nabla f_{ij}(x^{t+1}) + (1-b)(h_{ij}^t - \nabla f_{ij}(x^t)))\|^2 \\
&\quad + (1-b)^2 \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \\
&= \frac{\left(1 - \frac{p_a B}{m} \right)^2}{\frac{p_a B}{m}} \|\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))\|^2 \\
&\quad + \left(1 - \frac{p_a B}{m} \right) \|\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))\|^2 \\
&\quad + (1-b)^2 \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \\
&= \frac{\left(1 - \frac{p_a B}{m} \right)}{\frac{p_a B}{m}} \|\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t))\|^2 \\
&\quad + (1-b)^2 \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \\
&\stackrel{(12)}{\leq} \frac{2 \left(1 - \frac{p_a B}{m} \right)}{\frac{p_a B}{m}} \|\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)\|^2 + \left(\frac{2 \left(1 - \frac{p_a B}{m} \right) b^2}{\frac{p_a B}{m}} + (1-b)^2 \right) \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2.
\end{aligned}$$

624 It is left to consider Assumption 4:

$$\begin{aligned} & \mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\left\| h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1}) \right\|^2 \right] \right] \\ & \leq \frac{2 \left(1 - \frac{p_a B}{m} \right) L_{\max}^2}{\frac{p_a B}{m}} \|x^{t+1} - x^t\|^2 + \left(\frac{2 \left(1 - \frac{p_a B}{m} \right) b^2}{\frac{p_a B}{m}} + (1-b)^2 \right) \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2. \end{aligned}$$

625 Finally, we obtain the bound for the last inequality of the lemma:

$$\begin{aligned} & \mathbb{E}_B \left[\left\| k_i^{t+1} \right\|^2 \right] \\ & \stackrel{(13)}{=} \mathbb{E}_B \left[\left\| k_i^{t+1} - \mathbb{E}_B \left[k_i^{t+1} \right] \right\|^2 \right] \\ & \quad + \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2. \end{aligned}$$

626 Using Lemma 1, we get

$$\begin{aligned} & \mathbb{E}_B \left[\left\| k_i^{t+1} \right\|^2 \right] \\ & \leq \frac{m-B}{Bm(m-1)} \sum_{j=1}^m \left\| \nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t)) \right\|^2 \\ & \quad + \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\ & \leq \frac{1}{Bm} \sum_{j=1}^m \left\| \nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) - b(h_{ij}^t - \nabla f_{ij}(x^t)) \right\|^2 \\ & \quad + \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\ & \stackrel{(12)}{\leq} \frac{2}{Bm} \sum_{j=1}^m \left\| \nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t) \right\|^2 + 2 \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 \\ & \quad + \frac{2b^2}{Bm} \sum_{j=1}^m \left\| h_{ij}^t - \nabla f_{ij}(x^t) \right\|^2 + 2b^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2 \\ & \leq \left(\frac{2L_{\max}^2}{B} + 2L_i^2 \right) \|x^{t+1} - x^t\|^2 \\ & \quad + \frac{2b^2}{Bm} \sum_{j=1}^m \left\| h_{ij}^t - \nabla f_{ij}(x^t) \right\|^2 + 2b^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2, \end{aligned}$$

627 where we used Assumptions 3 and 4. □

Theorem 7. Suppose that Assumptions 1, 2, 3, 4, 7, and 8 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b = \frac{\frac{p_a B}{m}}{2 - \frac{p_a B}{m}}$,

$$\gamma \leq \left(L + \sqrt{\frac{148\omega(2\omega+1)}{np_a^2} \left(\hat{L}^2 + \frac{L_{\max}^2}{B} \right) + \frac{72m}{np_a^2 B} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{L_{\max}^2}{B} \right)} \right)^{-1},$$

628 $g_i^0 = h_i^0 = \nabla f_i(x^0)$ for all $i \in [n]$ and $h_{ij}^0 = \nabla f_{ij}(x^0)$ for all $i \in [n], j \in [m]$ in Algorithm 1

629 (DASHA-PP-FINITE-MVR) then $\mathbb{E} \left[\left\| \nabla f(\hat{x}^T) \right\|^2 \right] \leq \frac{2\Delta_0}{\gamma^T}$.

630 *Proof.* Let us fix constants $\nu, \rho, \delta \in [0, \infty)$ that we will define later. Considering Lemma 6, Lemma 9,
631 and the law of total expectation, we obtain

$$\mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\left\| g^{t+1} - h^{t+1} \right\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \left\| g_i^{t+1} - h_i^{t+1} \right\|^2 \right]$$

$$\begin{aligned}
& + \nu \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& + \delta \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \\
\leq & \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{4\gamma\omega(2\omega + 1)}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right] \\
& + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& + \delta \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \\
= & \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{4\gamma\omega(2\omega + 1)}{np_a^2} \mathbb{E} \left[\mathbb{E}_B \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right] \right] \\
& + \nu \mathbb{E} \left[\mathbb{E}_B \left[\mathbb{E}_{p_a} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] \right] \right] \\
& + \rho \mathbb{E} \left[\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \right] \\
& + \delta \mathbb{E} \left[\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \right] \right] \\
\leq & \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{4\gamma\omega(2\omega + 1)}{np_a^2} \mathbb{E} \left[\left(\frac{2L_{\max}^2}{B} + 2\hat{L}^2 \right) \|x^{t+1} - x^t\|^2 + \frac{2b^2}{Bmn} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 + \frac{2b^2}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \nu \mathbb{E} \left(\left(\frac{2L_{\max}^2}{np_a B} + \frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \right. \\
& \quad + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \frac{2b^2}{n^2 p_a B m} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \\
& \quad \left. + (1 - b)^2 \|h^t - \nabla f(x^t)\|^2 \right)
\end{aligned}$$

$$\begin{aligned}
& + \rho \mathbb{E} \left(\left(\frac{2L_{\max}^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \right. \\
& \quad \left. + \frac{2b^2}{p_a B n m} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 + \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right) \\
& + \delta \mathbb{E} \left(\frac{2 \left(1 - \frac{p_a B}{m}\right) L_{\max}^2}{\frac{p_a B}{m}} \|x^{t+1} - x^t\|^2 \right. \\
& \quad \left. + \left(\frac{2 \left(1 - \frac{p_a B}{m}\right) b^2}{\frac{p_a B}{m}} + (1-b)^2 \right) \frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \right).
\end{aligned}$$

Due to $b = \frac{\frac{p_a B}{m}}{2 - \frac{p_a B}{m}} \leq \frac{p_a}{2 - p_a}$, we have

$$\left(\frac{2 \left(1 - \frac{p_a B}{m}\right) b^2}{\frac{p_a B}{m}} + (1-b)^2 \right) \leq 1 - b$$

and

$$\left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \leq 1 - b.$$

632 Moreover, we consider that $1 - \frac{p_a B}{m} \leq 1$, therefore

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& + \delta \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{4\gamma\omega(2\omega+1)}{np_a^2} \mathbb{E} \left[\left(\frac{2L_{\max}^2}{B} + 2\widehat{L}^2 \right) \|x^{t+1} - x^t\|^2 + \frac{2b^2}{Bmn} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 + \frac{2b^2}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \nu \mathbb{E} \left(\left(\frac{2L_{\max}^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \right. \\
& \quad \left. + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \frac{2b^2}{n^2 p_a B m} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \right. \\
& \quad \left. + (1-b)^2 \|h^t - \nabla f(x^t)\|^2 \right) \\
& + \rho \mathbb{E} \left(\left(\frac{2L_{\max}^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \right.
\end{aligned}$$

$$\begin{aligned}
& + \frac{2b^2}{p_a B n m} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 + (1-b) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \Big) \\
& + \delta \mathbb{E} \left(\frac{2mL_{\max}^2}{p_a B} \|x^{t+1} - x^t\|^2 + (1-b) \frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \right).
\end{aligned}$$

633 After rearranging the terms, we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& + \delta \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2L_{\max}^2}{B} + 2\hat{L}^2 \right) \right. \\
& \quad \left. - \nu \left(\frac{2L_{\max}^2}{np_a B} + \frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} \right) - \rho \left(\frac{2L_{\max}^2}{p_a B} + \frac{2(1-p_a)\hat{L}^2}{p_a} \right) - \delta \frac{2mL_{\max}^2}{p_a B} \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + (\gamma + \nu(1-b)^2) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\nu(p_a - p_{aa})b^2}{np_a^2} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{2\nu b^2}{np_a B} + \frac{2\rho b^2}{p_a B} + \delta(1-b) \right) \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \right].
\end{aligned}$$

634 Thus, if we take $\nu = \frac{\gamma}{b}$, then $\gamma + \nu(1-b)^2 \leq \nu$ and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& + \delta \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2L_{\max}^2}{B} + 2\hat{L}^2 \right) \right.
\end{aligned}$$

$$\begin{aligned}
& - \left(\frac{2\gamma L_{\max}^2}{bn p_a B} + \frac{2\gamma(p_a - p_{aa})\widehat{L}^2}{bn p_a^2} \right) - \rho \left(\frac{2L_{\max}^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) - \delta \frac{2mL_{\max}^2}{p_a B} \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})b}{np_a^2} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{2\gamma b}{np_a B} + \frac{2\rho b^2}{p_a B} + \delta(1-b) \right) \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \right].
\end{aligned}$$

Next, if we take $\rho = \frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2}$, then

$$\left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})b}{np_a^2} + \rho(1-b) \right) = \rho,$$

635 therefore

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& + \delta \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega+1)}{np_a^2} \right) \left(\frac{2L_{\max}^2}{B} + 2\widehat{L}^2 \right) \\
& - \left(\frac{2\gamma L_{\max}^2}{bn p_a B} + \frac{2\gamma(p_a - p_{aa})\widehat{L}^2}{bn p_a^2} \right) - \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \left(\frac{2L_{\max}^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \\
& - \delta \frac{2mL_{\max}^2}{p_a B} \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{2\gamma b}{np_a B} + \frac{16b^3\gamma\omega(2\omega+1)}{np_a^3 B} + \frac{4b^2\gamma(p_a - p_{aa})}{nBp_a^3} + \delta(1-b) \right) \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \right].
\end{aligned}$$

636 Due to $b \leq p_a$ and $\frac{p_a - p_{aa}}{p_a} \leq 1$, we have

$$\begin{aligned}
& \frac{8b^2\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{2\gamma b}{np_a B} + \frac{16b^3\gamma\omega(2\omega+1)}{np_a^3 B} + \frac{4b^2\gamma(p_a - p_{aa})}{nBp_a^3} \\
& \leq \frac{8b^2\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{2\gamma b}{np_a B} + \frac{16b^2\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{4\gamma b}{np_a B}
\end{aligned}$$

$$= \frac{24b^2\gamma\omega(2\omega+1)}{np_a^2B} + \frac{6\gamma b}{np_aB}.$$

637 Let us take $\delta = \frac{24b\gamma\omega(2\omega+1)}{np_a^2B} + \frac{6\gamma}{np_aB}$. Thus

$$\left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2B} + \frac{2\gamma b}{np_aB} + \frac{16b^3\gamma\omega(2\omega+1)}{np_a^3B} + \frac{4b^2\gamma(p_a - p_{aa})}{nBp_a^3} + \delta(1-b) \right) \leq \delta$$

638 and

$$\begin{aligned} & \mathbb{E}[f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\ & + \frac{\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\ & + \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2B} + \frac{6\gamma}{np_aB} \right) \mathbb{E}\left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2\right] \\ & \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\ & + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\ & - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2L_{\max}^2}{B} + 2\hat{L}^2 \right) \right. \\ & \quad \left. - \left(\frac{2\gamma L_{\max}^2}{bnp_aB} + \frac{2\gamma(p_a - p_{aa})\hat{L}^2}{bnp_a^2} \right) - \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \left(\frac{2L_{\max}^2}{p_aB} + \frac{2(1-p_a)\hat{L}^2}{p_a} \right) \right. \\ & \quad \left. - \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2B} + \frac{6\gamma}{np_aB} \right) \frac{2mL_{\max}^2}{p_aB} \right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\ & + \frac{\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] \\ & + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right] \\ & + \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2B} + \frac{6\gamma}{np_aB} \right) \mathbb{E}\left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2\right]. \end{aligned}$$

639 Let us simplify the term near $\mathbb{E}[\|x^{t+1} - x^t\|^2]$. Due to $b \leq p_a$, $\frac{p_a - p_{aa}}{p_a} \leq 1$, and $1 - p_a \leq 1$, we

640 have

$$\begin{aligned} & \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2L_{\max}^2}{B} + 2\hat{L}^2 \right) \\ & + \left(\frac{2\gamma L_{\max}^2}{bnp_aB} + \frac{2\gamma(p_a - p_{aa})\hat{L}^2}{bnp_a^2} \right) \\ & + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \left(\frac{2L_{\max}^2}{p_aB} + \frac{2(1-p_a)\hat{L}^2}{p_a} \right) \\ & + \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2B} + \frac{6\gamma}{np_aB} \right) \frac{2mL_{\max}^2}{p_aB} \\ & \leq \frac{12\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2L_{\max}^2}{B} + 2\hat{L}^2 \right) \end{aligned}$$

$$\begin{aligned}
& + \left(\frac{6\gamma L_{\max}^2}{bnp_a B} + \frac{6\gamma(p_a - p_{aa})\widehat{L}^2}{bnp_a^2} \right) \\
& + \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{6\gamma}{np_a B} \right) \frac{2mL_{\max}^2}{p_a B}
\end{aligned}$$

641 Considering that $b \leq \frac{p_a B}{m}$ and $b \geq \frac{p_a B}{2m}$, we obtain

$$\begin{aligned}
& \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2L_{\max}^2}{B} + 2\widehat{L}^2 \right) \\
& + \left(\frac{2\gamma L_{\max}^2}{bnp_a B} + \frac{2\gamma(p_a - p_{aa})\widehat{L}^2}{bnp_a^2} \right) \\
& + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \left(\frac{2L_{\max}^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \\
& + \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{6\gamma}{np_a B} \right) \frac{2mL_{\max}^2}{p_a B} \\
& \leq \frac{36\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2L_{\max}^2}{B} + 2\widehat{L}^2 \right) + \left(\frac{18\gamma L_{\max}^2}{bnp_a B} + \frac{6\gamma(p_a - p_{aa})\widehat{L}^2}{bnp_a^2} \right) \\
& \leq \frac{36\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2L_{\max}^2}{B} + 2\widehat{L}^2 \right) + \left(\frac{36m\gamma L_{\max}^2}{np_a^2 B^2} + \frac{12m\gamma(p_a - p_{aa})\widehat{L}^2}{Bnp_a^3} \right).
\end{aligned}$$

642 All in all, we have

$$\begin{aligned}
& \mathbb{E}[f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\
& + \frac{\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\
& + \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{6\gamma}{np_a B} \right) \mathbb{E}\left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2\right] \\
& \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{36\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2L_{\max}^2}{B} + 2\widehat{L}^2 \right) - \left(\frac{36m\gamma L_{\max}^2}{np_a^2 B^2} + \frac{12m\gamma(p_a - p_{aa})\widehat{L}^2}{Bnp_a^3} \right) \right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right] \\
& + \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{6\gamma}{np_a B} \right) \mathbb{E}\left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2\right].
\end{aligned}$$

643 Using Lemma 4 and the assumption about γ , we get

$$\mathbb{E}[f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right]$$

$$\begin{aligned}
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& + \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{6\gamma}{np_a B} \right) \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^{t+1} - \nabla f_{ij}(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{24b\gamma\omega(2\omega+1)}{np_a^2 B} + \frac{6\gamma}{np_a B} \right) \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \right].
\end{aligned}$$

644 It is left to apply Lemma 3 with

$$\begin{aligned}
\Psi^t &= \frac{(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
&+ \frac{1}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
&+ \left(\frac{8b\omega(2\omega+1)}{np_a^2} + \frac{2(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
&+ \left(\frac{24b\omega(2\omega+1)}{np_a^2 B} + \frac{6}{np_a B} \right) \mathbb{E} \left[\frac{1}{nm} \sum_{i=1}^n \sum_{j=1}^m \|h_{ij}^t - \nabla f_{ij}(x^t)\|^2 \right]
\end{aligned}$$

645 to conclude the proof. \square

646 E.6 Proof for DASHA-PP-MVR

647 Let us denote $\nabla f_i(x^{t+1}; \xi_i^{t+1}) := \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^{t+1}; \xi_{ij}^{t+1})$.

648 **Lemma 10.** Suppose that Assumptions 3, 5, 6 and 8 hold. For h_i^{t+1} and k_i^{t+1} from Algorithm 1
649 (DASHA-PP-MVR) we have

1.

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] \right] \\
& \leq \frac{2b^2\sigma^2}{np_a B} + \left(\frac{2(1-b)^2 L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa}) \widehat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \\
& + \frac{2(p_a - p_{aa}) b^2}{n^2 p_a^2} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + (1-b)^2 \|h^t - \nabla f(x^t)\|^2.
\end{aligned}$$

2.

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} [\|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2] \right] \\
& \leq \frac{2b^2\sigma^2}{p_a B} + \left(\frac{2(1-b)^2 L_\sigma^2}{p_a B} + \frac{2(1-p_a) L_i^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \\
& + \left(\frac{2(1-p_a) b^2}{p_a} + (1-b)^2 \right) \|h_i^t - \nabla f_i(x^t)\|^2, \quad \forall i \in [n].
\end{aligned}$$

3.

$$\mathbb{E}_k \left[\|k_i^{t+1}\|^2 \right] \leq \frac{2b^2\sigma^2}{B} + \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2L_i^2 \right) \|x^{t+1} - x^t\|^2 + 2b^2 \|h_i^t - \nabla f_i(x^t)\|^2, \quad \forall i \in [n].$$

650 *Proof.* First, let us proof the bound for $\mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right]$:

$$\begin{aligned} & \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \\ &= \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \mathbb{E}_k [\mathbb{E}_{p_a} [h^{t+1}]]\|^2 \right] \right] + \|\mathbb{E}_k [\mathbb{E}_{p_a} [h^{t+1}]] - \nabla f(x^{t+1})\|^2. \end{aligned}$$

651 Using

$$\mathbb{E}_k [\mathbb{E}_{p_a} [h_i^{t+1}]] = h_i^t + \mathbb{E}_k [k_i^{t+1}] = h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))$$

652 and (13), we have

$$\begin{aligned} & \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \\ &= \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \mathbb{E}_k [\mathbb{E}_{p_a} [h^{t+1}]]\|^2 \right] \right] + (1-b)^2 \|h^t - \nabla f(x^t)\|^2. \end{aligned}$$

653 We can use Lemma 1 with $r_i = h_i^t$ and $s_i = k_i^{t+1}$ to obtain

$$\begin{aligned} & \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \\ &\leq \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_k \left[\|k_i^{t+1} - \mathbb{E}_k [k_i^{t+1}]\|^2 \right] + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\mathbb{E}_k [k_i^{t+1}]\|^2 + (1-b)^2 \|h^t - \nabla f(x^t)\|^2 \\ &= \frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_k \left[\|\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - b(h_i^t - \nabla f_i(x^t; \xi_i^{t+1})) \right. \\ &\quad \left. - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)))\|^2 \right] \\ &\quad + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\ &\quad + (1-b)^2 \|h^t - \nabla f(x^t)\|^2 \\ &\stackrel{(12)}{\leq} \frac{2}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_k \left[\|b(\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^{t+1}))\|^2 \right] \\ &\quad + \frac{2}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_k \left[\|(1-b)(\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)))\|^2 \right] \\ &\quad + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\ &\quad + (1-b)^2 \|h^t - \nabla f(x^t)\|^2 \\ &= \frac{2b^2}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_k \left[\|\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^{t+1})\|^2 \right] \\ &\quad + \frac{2(1-b)^2}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_k \left[\|\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t))\|^2 \right] \\ &\quad + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\ &\quad + (1-b)^2 \|h^t - \nabla f(x^t)\|^2. \end{aligned}$$

$$\begin{aligned}
&= \frac{2b^2}{n^2 p_a B^2} \sum_{i=1}^n \sum_{j=1}^B \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \nabla f_i(x^{t+1}) \right\|^2 \right] \\
&\quad + \frac{2(1-b)^2}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
&\quad + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&\quad + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2.
\end{aligned}$$

654 In the last equality, we use the independence of elements in the mini-batches. Due to Assumption 5,
655 we get

$$\begin{aligned}
&\mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\left\| h^{t+1} - \nabla f(x^{t+1}) \right\|^2 \right] \right] \\
&\leq \frac{2b^2 \sigma^2}{n p_a B} \\
&\quad + \frac{2(1-b)^2}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
&\quad + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&\quad + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2 \\
&\stackrel{(12)}{\leq} \frac{2b^2 \sigma^2}{n p_a B} \\
&\quad + \frac{2(1-b)^2}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
&\quad + \frac{2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2} \sum_{i=1}^n \left\| h_i^t - \nabla f_i(x^t) \right\|^2 \\
&\quad + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2. \\
&= \frac{2b^2 \sigma^2}{n p_a B} \\
&\quad + \frac{2(1-b)^2}{n^2 p_a B^2} \sum_{i=1}^n \sum_{j=1}^B \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \nabla f_i(x^t; \xi_{ij}^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
&\quad + \frac{2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2} \sum_{i=1}^n \left\| h_i^t - \nabla f_i(x^t) \right\|^2 \\
&\quad + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2,
\end{aligned}$$

656 where we use the independence of elements in the mini-batches. Using Assumptions 3 and 6, we
657 obtain

$$\begin{aligned}
&\mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\left\| h^{t+1} - \nabla f(x^{t+1}) \right\|^2 \right] \right] \\
&\leq \frac{2b^2 \sigma^2}{n p_a B} + \left(\frac{2(1-b)^2 L_\sigma^2}{n p_a B} + \frac{2(p_a - p_{aa}) \widehat{L}^2}{n p_a^2} \right) \left\| x^{t+1} - x^t \right\|^2 \\
&\quad + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2} \sum_{i=1}^n \left\| h_i^t - \nabla f_i(x^t) \right\|^2 + (1-b)^2 \left\| h^t - \nabla f(x^t) \right\|^2.
\end{aligned}$$

658 Now, we prove the second inequality:

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \\
&= \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h_i^{t+1} - \mathbb{E}_k [\mathbb{E}_{p_a} [h_i^{t+1}]]\|^2 \right] \right] \\
&\quad + \|\mathbb{E}_k [\mathbb{E}_{p_a} [h_i^{t+1}]] - \nabla f_i(x^{t+1})\|^2 \\
&= \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h_i^{t+1} - (h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)))\|^2 \right] \right] \\
&\quad + \|h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) - \nabla f_i(x^{t+1})\|^2 \\
&= \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h_i^{t+1} - (h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)))\|^2 \right] \right] \\
&\quad + (1-b)^2 \|h_i^t - \nabla f_i(x^t)\|^2 \\
&= p_a \mathbb{E}_k \left[\left\| h_i^t + \frac{1}{p_a} k_i^{t+1} - (h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))) \right\|^2 \right] \\
&\quad + (1-p_a) \|h_i^t - (h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)))\|^2 \\
&\quad + (1-b)^2 \|h_i^t - \nabla f_i(x^t)\|^2 \\
&= p_a \mathbb{E}_k \left[\left\| \frac{1}{p_a} k_i^{t+1} - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))) \right\|^2 \right] \\
&\quad + (1-p_a) \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\
&\quad + (1-b)^2 \|h_i^t - \nabla f_i(x^t)\|^2 \\
&\stackrel{(13)}{=} \frac{1}{p_a} \mathbb{E}_k \left[\|k_i^{t+1} - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)))\|^2 \right] \\
&\quad + \frac{(1-p_a)^2}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\
&\quad + (1-p_a) \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\
&\quad + (1-b)^2 \|h_i^t - \nabla f_i(x^t)\|^2 \\
&= \frac{1}{p_a} \mathbb{E}_k \left[\|\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - b(h_i^t - \nabla f_i(x^t; \xi_i^{t+1})) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)))\|^2 \right] \\
&\quad + \frac{1-p_a}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\
&\quad + (1-b)^2 \|h_i^t - \nabla f_i(x^t)\|^2 \\
&= \frac{1}{p_a} \mathbb{E}_k \left[\|b(\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^{t+1})) + (1-b)(\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)))\|^2 \right] \\
&\quad + \frac{1-p_a}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\
&\quad + (1-b)^2 \|h_i^t - \nabla f_i(x^t)\|^2 \\
&\leq \frac{2b^2}{p_a} \mathbb{E}_k \left[\|\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^{t+1})\|^2 \right] \\
&\quad + \frac{2(1-b)^2}{p_a} \mathbb{E}_k \left[\|\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t))\|^2 \right] \\
&\quad + \frac{1-p_a}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))\|^2 \\
&\quad + (1-b)^2 \|h_i^t - \nabla f_i(x^t)\|^2.
\end{aligned}$$

659 Considering the independence of elements in the mini-batch, we obtain

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\left\| h_i^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \right] \\
&= \frac{2b^2}{p_a B^2} \sum_{j=1}^B \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \nabla f_i(x^{t+1}) \right\|^2 \right] \\
&\quad + \frac{2(1-b)^2}{p_a B^2} \sum_{j=1}^B \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \nabla f_i(x^t; \xi_{ij}^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
&\quad + \frac{1-p_a}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&\quad + (1-b)^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2. \\
&\stackrel{(12)}{\leq} \frac{2b^2}{p_a B^2} \sum_{j=1}^B \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \nabla f_i(x^{t+1}) \right\|^2 \right] \\
&\quad + \frac{2(1-b)^2}{p_a B^2} \sum_{j=1}^B \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \nabla f_i(x^t; \xi_{ij}^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
&\quad + \frac{2(1-p_a)}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 + \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \left\| h_i^t - \nabla f_i(x^t) \right\|^2
\end{aligned}$$

660 Next, we use Assumptions 3, 6, 5, to get

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\left\| h_i^{t+1} - \nabla f_i(x^{t+1}) \right\|^2 \right] \right] \\
&\leq \frac{2b^2 \sigma^2}{p_a B} + \left(\frac{2(1-b)^2 L_\sigma^2}{p_a B} + \frac{2(1-p_a) L_i^2}{p_a} \right) \left\| x^{t+1} - x^t \right\|^2 \\
&\quad + \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \left\| h_i^t - \nabla f_i(x^t) \right\|^2.
\end{aligned}$$

661 It is left to prove the bound for $\mathbb{E}_k \left[\left\| k_i^{t+1} \right\|^2 \right]$:

$$\begin{aligned}
& \mathbb{E}_k \left[\left\| k_i^{t+1} \right\|^2 \right] \\
&= \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - b(h_i^t - \nabla f_i(x^t; \xi_i^{t+1})) \right\|^2 \right] \\
&\stackrel{(13)}{=} \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - b(h_i^t - \nabla f_i(x^t; \xi_i^{t+1})) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t))) \right\|^2 \right] \\
&\quad + \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&= \mathbb{E}_k \left[\left\| b(\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^{t+1})) + (1-b)(\nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t))) \right\|^2 \right] \\
&\quad + \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - b(h_i^t - \nabla f_i(x^t)) \right\|^2 \\
&\stackrel{(12)}{\leq} 2b^2 \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^{t+1}) \right\|^2 \right] \\
&\quad + 2(1-b)^2 \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_i^{t+1}) - \nabla f_i(x^t; \xi_i^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
&\quad + 2 \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2 + 2b^2 \left\| h_i^t - \nabla f_i(x^t) \right\|^2.
\end{aligned}$$

662 Using Assumptions 3, 6, 5 and the independence of elements in the mini-batch, we get

$$\mathbb{E}_k \left[\left\| k_i^{t+1} \right\|^2 \right]$$

$$\leq \frac{2b^2\sigma^2}{B} + \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2L_i^2 \right) \|x^{t+1} - x^t\|^2 + 2b^2 \|h_i^t - \nabla f_i(x^t)\|^2.$$

663

□

664 **Theorem 4.** Suppose that Assumptions 1, 2, 3, 5, 6, 7 and 8 hold. Let us take $a = \frac{p_a}{2\omega+1}$,
 665 $b \in \left(0, \frac{p_a}{2-p_a}\right]$, $\gamma \leq \left(L + \left[\frac{48\omega(2\omega+1)}{np_a^2} \left(\widehat{L}^2 + \frac{(1-b)^2L_\sigma^2}{B}\right) + \frac{12}{np_ab} \left(\left(1 - \frac{p_{aa}}{p_a}\right) \widehat{L}^2 + \frac{(1-b)^2L_\sigma^2}{B}\right)\right]^{1/2}\right)^{-1}$, and
 666 $g_i^0 = h_i^0$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP-MVR). Then

$$\begin{aligned} \mathbb{E} \left[\|\nabla f(\widehat{x}^T)\|^2 \right] &\leq \frac{1}{T} \left[\frac{2\Delta_0}{\gamma} + \frac{2}{b} \|h^0 - \nabla f(x^0)\|^2 + \left(\frac{32b\omega(2\omega+1)}{np_a^2} + \frac{4\left(1 - \frac{p_{aa}}{p_a}\right)}{np_a} \right) \left(\frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right) \right] \\ &+ \left(\frac{48b^2\omega(2\omega+1)}{p_a^2} + \frac{12b}{p_a} \right) \frac{\sigma^2}{nB}. \end{aligned}$$

667 *Proof.* Let us fix constants $\nu, \rho \in [0, \infty)$ that we will define later. Considering Lemma 6, Lemma 10,
 668 and the law of total expectation, we obtain

$$\begin{aligned} &\mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ &+ \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ &\leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ &+ \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ &+ \frac{4\gamma\omega(2\omega+1)}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right] \\ &+ \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ &= \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ &+ \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ &+ \frac{4\gamma\omega(2\omega+1)}{np_a^2} \mathbb{E} \left[\mathbb{E}_k \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right] \right] \\ &+ \nu \mathbb{E} \left[\mathbb{E}_B \left[\mathbb{E}_{p_a} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] \right] \right] \\ &+ \rho \mathbb{E} \left[\mathbb{E}_B \left[\mathbb{E}_{p_a} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \right] \\ &\leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ &+ \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ &+ \frac{4\gamma\omega(2\omega+1)}{np_a^2} \mathbb{E} \left[\frac{2b^2\sigma^2}{B} + \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2\widehat{L}^2 \right) \|x^{t+1} - x^t\|^2 + 2b^2 \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \end{aligned}$$

$$\begin{aligned}
& + \nu \mathbb{E} \left(\frac{2b^2\sigma^2}{np_a B} + \left(\frac{2(1-b)^2 L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa}) \hat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \right. \\
& \quad \left. + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + (1-b)^2 \|h^t - \nabla f(x^t)\|^2 \right) \\
& + \rho \mathbb{E} \left(\frac{2b^2\sigma^2}{p_a B} + \left(\frac{2(1-b)^2 L_\sigma^2}{p_a B} + \frac{2(1-p_a) \hat{L}^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \right. \\
& \quad \left. + \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right).
\end{aligned}$$

669 After rearranging the terms, we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2\hat{L}^2 \right) \right. \\
& \quad \left. - \nu \left(\frac{2(1-b)^2 L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa}) \hat{L}^2}{np_a^2} \right) - \rho \left(\frac{2(1-b)^2 L_\sigma^2}{p_a B} + \frac{2(1-p_a) \hat{L}^2}{p_a} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + (\gamma + \nu(1-b)^2) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\nu(p_a - p_{aa})b^2}{np_a^2} + \rho \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \nu \frac{2b^2}{np_a} + \rho \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

670 By taking $\nu = \frac{\gamma}{b}$, one can show that $(\gamma + \nu(1-b)^2) \leq \nu$, and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2\hat{L}^2 \right) \right. \\
& \quad \left. - \frac{\gamma}{b} \left(\frac{2(1-b)^2 L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa}) \hat{L}^2}{np_a^2} \right) - \rho \left(\frac{2(1-b)^2 L_\sigma^2}{p_a B} + \frac{2(1-p_a) \hat{L}^2}{p_a} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2]
\end{aligned}$$

$$\begin{aligned}
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})b}{np_a^2} + \rho \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma b}{np_a} + \rho \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

671 Note that $b \leq \frac{p_a}{2-p_a}$, thus

$$\begin{aligned}
& \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})b}{np_a^2} + \rho \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \right) \\
& \leq \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})b}{np_a^2} + \rho(1-b) \right).
\end{aligned}$$

672 And if we take $\rho = \frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2}$, then

$$\left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})b}{np_a^2} + \rho(1-b) \right) \leq \rho,$$

673 and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2\hat{L}^2 \right) \right. \\
& \quad \left. - \frac{\gamma}{np_a b} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2 \left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 \right) \right. \\
& \quad \left. - \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^3} + \frac{2\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2} \right) \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2(1-p_a) \hat{L}^2 \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma b}{np_a} + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

674 Let us simplify the inequality. First, due to $b \leq p_a$ and $(1-p_a) \leq \left(1 - \frac{p_{aa}}{p_a} \right)$, we have

$$\begin{aligned}
& \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^3} + \frac{2\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2} \right) \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2(1-p_a) \hat{L}^2 \right) \\
& = \frac{8b\gamma\omega(2\omega+1)}{np_a^3} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2(1-p_a) \hat{L}^2 \right) \\
& \quad + \frac{2\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2(1-p_a) \hat{L}^2 \right)
\end{aligned}$$

$$\leq \frac{8\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2\hat{L}^2 \right) \\ + \frac{2\gamma}{np_a b} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2 \left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 \right),$$

675 therefore

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ & \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\ & + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ & - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{12\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2\hat{L}^2 \right) \right. \\ & \quad \left. - \frac{3\gamma}{np_a b} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2 \left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\ & + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\ & + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma b}{np_a} + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B} \\ & = \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\ & + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ & - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{24\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \hat{L}^2 \right) \right. \\ & \quad \left. - \frac{6\gamma}{np_a b} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\ & + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\ & + \left(\frac{8b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma b}{np_a} + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B}. \end{aligned}$$

676 Also, we can simplify the last term:

$$\begin{aligned} & \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \frac{2b^2}{p_a} \\ & = \frac{16b^3\gamma\omega(2\omega+1)}{np_a^3} + \frac{4b^2\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2} \\ & \leq \frac{16b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{4b\gamma}{np_a}, \end{aligned}$$

677 thus

$$\mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right]$$

$$\begin{aligned}
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{24\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
& \quad \left. - \frac{6\gamma}{np_a b} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \left(1 - \frac{p_{aa}}{p_a} \right) \widehat{L}^2 \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{24b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{6\gamma b}{np_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

678 Using Lemma 4 and the assumption about γ , we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{24b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{6\gamma b}{np_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

679 It is left to apply Lemma 3 with

$$\begin{aligned}
\Psi^t &= \frac{(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
&+ \frac{1}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{8b\omega(2\omega+1)}{np_a^2} + \frac{2(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right]
\end{aligned}$$

680 and $C = \left(\frac{24b^2\omega(2\omega+1)}{p_a^2} + \frac{6b}{p_a} \right) \frac{\sigma^2}{nB}$ to conclude the proof. \square

681 **Corollary 3.** Suppose that assumptions from Theorem 4 hold, momentum $b =$
682 $\Theta \left(\min \left\{ \frac{p_a}{\omega} \sqrt{\frac{n\varepsilon B}{\sigma^2}}, \frac{p_a n \varepsilon B}{\sigma^2} \right\} \right)$, $\frac{\sigma^2}{n\varepsilon B} \geq 1$, and $h_i^0 = \frac{1}{B_{\text{init}}} \sum_{k=1}^{B_{\text{init}}} \nabla f_i(x^0; \xi_{ik}^0)$ for all $i \in [n]$,
683 and batch size $B_{\text{init}} = \Theta \left(\frac{\sqrt{p_a B}}{b} \right)$, then Algorithm 1 (DASHA-PP-MVR) needs

$$T := \mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \frac{\omega}{p_a \sqrt{n}} \left(\widehat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{p_a \sqrt{\varepsilon n}} \left(\frac{1_{p_a} \widehat{L}}{\sqrt{B}} + \frac{L_\sigma}{B} \right) \right] + \frac{\sigma^2}{\sqrt{p_a n \varepsilon B}} \right)$$

684 communication rounds to get an ε -solution and the number of stochastic gradient calculations per
685 node equals $\mathcal{O}(B_{\text{init}} + BT)$.

686 *Proof.* Using the result from Theorem 4, we have

$$\begin{aligned} & \mathbb{E} \left[\left\| \nabla f(\hat{x}^T) \right\|^2 \right] \\ & \leq \frac{1}{T} \left[2\Delta_0 \left(L + \sqrt{\frac{48\omega(2\omega+1)}{np_a^2} \left(\hat{L}^2 + \frac{(1-b)^2 L_\sigma^2}{B} \right)} + \frac{12}{np_a b} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1-b)^2 L_\sigma^2}{B} \right) \right) \right. \\ & \quad \left. + \frac{2}{b} \|h^0 - \nabla f(x^0)\|^2 + \left(\frac{32b\omega(2\omega+1)}{np_a^2} + \frac{4 \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a} \right) \left(\frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right) \right] \\ & \quad + \left(\frac{48b^2\omega(2\omega+1)}{p_a^2} + \frac{12b}{p_a} \right) \frac{\sigma^2}{nB} \end{aligned}$$

687 We choose b to ensure $\left(\frac{48b^2\omega(2\omega+1)}{p_a^2} + \frac{12b}{p_a} \right) \frac{\sigma^2}{nB} = \Theta(\varepsilon)$. Note that $\frac{1}{b} =$

688 $\Theta \left(\max \left\{ \frac{\omega}{p_a} \sqrt{\frac{\sigma^2}{n\varepsilon B}}, \frac{\sigma^2}{p_a n \varepsilon B} \right\} \right) \leq \Theta \left(\max \left\{ \frac{\omega^2}{p_a}, \frac{\sigma^2}{p_a n \varepsilon B} \right\} \right)$, thus

$$\begin{aligned} & \mathbb{E} \left[\left\| \nabla f(\hat{x}^T) \right\|^2 \right] \\ & = \mathcal{O} \left(\frac{1}{T} \left[\Delta_0 \left(L + \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \left(\mathbb{1}_{p_a} \hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right) \right. \right. \\ & \quad \left. \left. + \frac{1}{b} \|h^0 - \nabla f(x^0)\|^2 + \left(\frac{b\omega^2}{np_a^2} + \frac{1}{np_a} \right) \left(\frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right) \right] + \varepsilon \right), \end{aligned}$$

689 where $\mathbb{1}_{p_a} = \sqrt{1 - \frac{p_{aa}}{p_a}}$. It enough to take the following T to get ε -solution.

$$\begin{aligned} T & = \mathcal{O} \left(\frac{1}{\varepsilon} \left[\Delta_0 \left(L + \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \left(\mathbb{1}_{p_a} \hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right) \right. \right. \\ & \quad \left. \left. + \frac{1}{b} \|h^0 - \nabla f(x^0)\|^2 + \left(\frac{b\omega^2}{np_a^2} + \frac{1}{np_a} \right) \left(\frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right) \right] \right). \end{aligned}$$

690 Let us bound the norms:

$$\begin{aligned} \mathbb{E} \left[\|h^0 - \nabla f(x^0)\|^2 \right] & = \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \frac{1}{B_{\text{init}}} \sum_{k=1}^{B_{\text{init}}} \nabla f_i(x^0; \xi_{ik}^0) - \nabla f(x^0) \right\|^2 \right] \\ & = \frac{1}{n^2 B_{\text{init}}^2} \sum_{i=1}^n \sum_{k=1}^{B_{\text{init}}} \mathbb{E} \left[\left\| \nabla f_i(x^0; \xi_{ik}^0) - \nabla f_i(x^0) \right\|^2 \right] \\ & \leq \frac{\sigma^2}{n B_{\text{init}}}. \end{aligned}$$

691 Using the same reasoning, one can get $\frac{1}{n} \sum_{i=1}^n \mathbb{E} \left[\|h_i^0 - \nabla f_i(x^0)\|^2 \right] \leq \frac{\sigma^2}{B_{\text{init}}}$. Combining all inequalities, we have

$$T = \mathcal{O} \left(\frac{1}{\varepsilon} \left[\Delta_0 \left(L + \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \left(\mathbb{1}_{p_a} \hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right) \right. \right. \\ \left. \left. + \frac{\sigma^2}{bn B_{\text{init}}} + \frac{b\omega^2 \sigma^2}{np_a^2 B_{\text{init}}} + \frac{\sigma^2}{np_a B_{\text{init}}} \right] \right).$$

693 Using the choice of B_{init} and b , we obtain

$$T = \mathcal{O} \left(\frac{1}{\varepsilon} \left[\Delta_0 \left(L + \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \left(\mathbb{1}_{p_a} \hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right) \right. \right. \\ \left. \left. + \frac{\sigma^2}{\sqrt{p_a} n B} + \frac{b^2 \omega^2 \sigma^2}{np_a^{5/2} B} + \frac{b\sigma^2}{p_a^{3/2} n B} \right] \right) \\ = \mathcal{O} \left(\frac{1}{\varepsilon} \left[\Delta_0 \left(L + \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \left(\mathbb{1}_{p_a} \hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right) \right. \right. \\ \left. \left. + \frac{\sigma^2}{\sqrt{p_a} n B} + \frac{\varepsilon}{\sqrt{p_a}} \right] \right) \\ = \mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \left(\mathbb{1}_{p_a} \hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right] + \frac{\sigma^2}{\sqrt{p_a} n \varepsilon B} + \frac{1}{\sqrt{p_a}} \right).$$

694 Using $\frac{\sigma^2}{n \varepsilon B} \geq 1$, we can conclude the proof of the inequality. The number of stochastic gradients that
695 each node calculates equals $B_{\text{init}} + 2BT = \mathcal{O}(B_{\text{init}} + BT)$. \square

696 **Corollary 4.** Suppose that assumptions of Corollary 3 hold, batch size $B \leq \min \left\{ \frac{\sigma}{p_a \sqrt{\varepsilon n}}, \frac{L_\sigma^2}{\mathbb{1}_{p_a}^2 \hat{L}^2} \right\}$,
697 we take RandK compressors with $K = \Theta \left(\frac{B d \sqrt{\varepsilon n}}{\sigma} \right)$. Then the communication complexity equals
698 $\mathcal{O} \left(\frac{d\sigma}{\sqrt{p_a} \sqrt{n \varepsilon}} + \frac{L_\sigma \Delta_0 d}{p_a \sqrt{n \varepsilon}} \right)$, and the expected number of stochastic gradient calculations per node equals
699 $\mathcal{O} \left(\frac{\sigma^2}{\sqrt{p_a} n \varepsilon} + \frac{L_\sigma \Delta_0 \sigma}{p_a \varepsilon^{3/2} n} \right)$.

700 *Proof.* The communication complexity equals

$$\mathcal{O}(d + KT) = \mathcal{O} \left(d + \frac{\Delta_0}{\varepsilon} \left[KL + K \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + K \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \left(\mathbb{1}_{p_a} \hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right] + K \frac{\sigma^2}{\sqrt{p_a} n \varepsilon B} \right).$$

701 Due to $B \leq \frac{L_\sigma^2}{\mathbb{1}_{p_a}^2 \hat{L}^2}$, we have $\mathbb{1}_{p_a} \hat{L} + \frac{L_\sigma}{\sqrt{B}} \leq \frac{2L_\sigma}{\sqrt{B}}$ and

$$\mathcal{O}(d + KT) = \mathcal{O} \left(d + \frac{\Delta_0}{\varepsilon} \left[KL + K \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + K \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \frac{L_\sigma}{\sqrt{B}} \right] + K \frac{\sigma^2}{\sqrt{p_a n \varepsilon B}} \right).$$

702 From Theorem 6, we have $\omega + 1 = \frac{d}{K}$. Since $K = \Theta \left(\frac{Bd\sqrt{\varepsilon n}}{\sigma} \right) = \mathcal{O} \left(\frac{d}{p_a \sqrt{n}} \right)$, the communication
703 complexity equals

$$\begin{aligned} \mathcal{O}(d + KT) &= \mathcal{O} \left(d + \frac{\Delta_0}{\varepsilon} \left[\frac{d}{p_a \sqrt{n}} L + \frac{d}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{d}{p_a \sqrt{n}} L_\sigma \right] + \frac{d\sigma}{\sqrt{p_a} \sqrt{n \varepsilon}} \right) \\ &= \mathcal{O} \left(\frac{d\sigma}{\sqrt{p_a} \sqrt{n \varepsilon}} + \frac{L_\sigma \Delta_0 d}{p_a \sqrt{n \varepsilon}} \right) \end{aligned}$$

704 And the expected number of stochastic gradient calculations per node equals

$$\begin{aligned} &\mathcal{O}(B_{\text{init}} + BT) \\ &= \mathcal{O} \left(\frac{\sigma^2}{\sqrt{p_a n \varepsilon}} + \frac{B\omega}{\sqrt{p_a}} \sqrt{\frac{\sigma^2}{n \varepsilon B}} + \frac{\Delta_0}{\varepsilon} \left[BL + B \frac{\omega}{p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + B \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \left(\mathbb{1}_{p_a} \hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right] + B \frac{\sigma^2}{\sqrt{p_a n \varepsilon B}} \right) \\ &= \mathcal{O} \left(\frac{\sigma^2}{\sqrt{p_a n \varepsilon}} + \frac{Bd}{K \sqrt{p_a}} \sqrt{\frac{\sigma^2}{n \varepsilon B}} + \frac{\Delta_0}{\varepsilon} \left[BL + B \frac{d}{K p_a \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + B \sqrt{\frac{\sigma^2}{p_a^2 \varepsilon n^2 B}} \frac{L_\sigma}{\sqrt{B}} \right] + \frac{\sigma^2}{\sqrt{p_a n \varepsilon}} \right) \\ &= \mathcal{O} \left(\frac{\sigma^2}{\sqrt{p_a n \varepsilon}} + \frac{\sigma^2}{\sqrt{p_a n \varepsilon} \sqrt{B}} + \frac{\Delta_0}{\varepsilon} \left[\frac{\sigma}{p_a \sqrt{\varepsilon n}} L + \frac{\sigma}{p_a \sqrt{\varepsilon n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{p_a \sqrt{\varepsilon n}} L_\sigma \right] \right) \\ &= \mathcal{O} \left(\frac{\sigma^2}{\sqrt{p_a n \varepsilon}} + \frac{L_\sigma \Delta_0 \sigma}{p_a \varepsilon^{3/2} n} \right). \end{aligned}$$

705

□

F Analysis of DASHA-PP under Polyak-Łojasiewicz Condition

In this section, we provide the theoretical convergence rates of DASHA-PP under Polyak-Łojasiewicz Condition.

Assumption 9. The function f satisfy (Polyak-Łojasiewicz) PL-condition:

$$\|\nabla f(x)\|^2 \geq 2\mu(f(x) - f^*), \quad \forall x \in \mathbb{R}, \quad (27)$$

where $f^* = \inf_{x \in \mathbb{R}^d} f(x) > -\infty$.

Under Polyak-Łojasiewicz condition, a (random) point \hat{x} is ε -solution, if $\mathbb{E}[f(\hat{x})] - f^* \leq \varepsilon$.

We now provide the convergence rates of DASHA-PP under PL-condition.

F.1 Gradient Setting

Theorem 8. Suppose that Assumption 1, 2, 3, 7, 8 and 9 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b = \frac{p_a}{2-p_a}$,

$$\gamma \leq \min \left\{ \left(L + \sqrt{\frac{200\omega(2\omega+1)}{np_a^2} + \frac{48}{np_a^2} \left(1 - \frac{p_{aa}}{p_a}\right) \hat{L}} \right)^{-1}, \frac{a}{4\mu} \right\},$$

and $h_i^0 = g_i^0 = \nabla f_i(x^0)$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP), then $\mathbb{E}[f(x^T)] - f^* \leq (1 - \gamma\mu)^T \Delta_0$.

Let us provide bounds up to logarithmic factors and use $\tilde{\mathcal{O}}(\cdot)$ notation. The provided theorem states that to get ε -solution DASHA-PP have to run

$$\tilde{\mathcal{O}} \left(\frac{\omega+1}{p_a} + \frac{L}{\mu} + \frac{\omega\hat{L}}{p_a\mu\sqrt{n}} + \frac{\hat{L}}{p_a\mu\sqrt{n}} \right),$$

communication rounds. The method DASHA from (Tyurin and Richtárik, 2023), have to run

$$\tilde{\mathcal{O}} \left(\omega + \frac{L}{\mu} + \frac{\omega\hat{L}}{\mu\sqrt{n}} \right),$$

communication rounds to get ε -solution. The difference is the same as in the general nonconvex case (see Section 6.1). Up to Lipschitz constants factors, we get the degeneration up to $1/p_a$ factor due to the partial participation.

F.2 Finite-Sum Setting

Theorem 9. Suppose that Assumption 1, 2, 3, 7, 4, 8, and 9 hold. Let us take $a = \frac{p_a}{2\omega+1}$, probability $p_{page} = \frac{B}{m+B}$, $b = \frac{p_{page}p_a}{2-p_a}$,

$$\gamma \leq \min \left\{ \left(L + \sqrt{\frac{200\omega(2\omega+1)}{np_a^2} \left(\hat{L}^2 + \frac{(1-p_{page})L_{\max}^2}{B} \right) + \frac{48}{np_a^2 p_{page}} \left(\left(1 - \frac{p_{aa}}{p_a}\right) \hat{L}^2 + \frac{(1-p_{page})L_{\max}^2}{B} \right)} \right)^{-1}, \frac{a}{2\mu}, \frac{b}{2\mu} \right\},$$

and $h_i^0 = g_i^0 = \nabla f_i(x^0)$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP-PAGE), then $\mathbb{E}[f(x^T)] - f^* \leq (1 - \gamma\mu)^T \Delta_0$.

The provided theorem states that to get ε -solution DASHA-PP have to run

$$\tilde{\mathcal{O}} \left(\frac{\omega+1}{p_a} + \frac{m}{p_a B} + \frac{L}{\mu} + \frac{\omega}{p_a\mu\sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + \frac{\sqrt{m}}{p_a\mu\sqrt{n}B} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) \right),$$

communication rounds. The method DASHA-PAGE from (Tyurin and Richtárik, 2023), have to run

$$\tilde{\mathcal{O}} \left(\omega + \frac{m}{B} + \frac{L}{\mu} + \frac{\omega}{\mu\sqrt{n}} \left(\hat{L} + \frac{L_{\max}}{\sqrt{B}} \right) + \frac{\sqrt{m}}{\mu\sqrt{n}B} \left(\frac{L_{\max}}{\sqrt{B}} \right) \right),$$

communication rounds to get ε -solution. We can guarantee the degeneration up to $1/p_a$ factor due to the partial participation only if $B = \mathcal{O}\left(\frac{L_{\max}^2}{L^2}\right)$. The same conclusion we have in Section 6.2.

729 F.3 Stochastic Setting

Theorem 10. Suppose that Assumption 1, 2, 3, 7, 5, 6, 8 and 9 hold. Let us take $a = \frac{p_a}{2\omega+1}$,
 $b \in \left(0, \frac{p_a}{2-p_a}\right]$,

$$\gamma \leq \min \left\{ \left(L + \sqrt{\frac{200\omega(2\omega+1)}{np_a^2} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \hat{L}^2 \right)} + \frac{40}{np_a b} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \left(1 - \frac{p_{aa}}{p_a}\right) \hat{L}^2 \right) \right)^{-1}, \frac{a}{2\mu}, \frac{b}{2\mu} \right\},$$

730 and $h_i^0 = g_i^0$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP-MVR), then

$$\begin{aligned} & \mathbb{E} [f(x^T) - f^*] \\ & \leq (1 - \gamma\mu)^T \left(\Delta_0 + \frac{2\gamma}{b} \|h^0 - \nabla f(x^0)\|^2 + \left(\frac{40\gamma b\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right) \\ & \quad + \frac{1}{\mu} \left(\frac{100b^2\omega(2\omega+1)}{p_a^2} + \frac{20b}{p_a} \right) \frac{\sigma^2}{nB}. \end{aligned}$$

731 The provided theorems states that to get ε -solution DASHA-PP have to run

$$\tilde{\mathcal{O}} \left(\underbrace{\frac{\omega+1}{p_a} + \frac{\omega}{p_a} \sqrt{\frac{\sigma^2}{\mu n \varepsilon B}}}_{\mathcal{P}_2} + \frac{\sigma^2}{p_a \mu n \varepsilon B} + \frac{L}{\mu} + \frac{\omega}{p_a \mu \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \underbrace{\frac{\sigma}{p_a n \mu^{3/2} \sqrt{\varepsilon B}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right)}_{\mathcal{P}_1} \right) \quad (28)$$

732 communication rounds. We take $b = \Theta \left(\min \left\{ \frac{p_a}{\omega} \sqrt{\frac{\mu n \varepsilon B}{\sigma^2}}, \frac{p_a \mu n \varepsilon B}{\sigma^2} \right\} \right) \geq$
 733 $\Theta \left(\min \left\{ \frac{p_a}{\omega^2}, \frac{p_a \mu n \varepsilon B}{\sigma^2} \right\} \right).$

734 The method DASHA-SYNC-MVR from (Tyurin and Richtárik, 2023), have to run

$$\tilde{\mathcal{O}} \left(\omega + \frac{\sigma^2}{\mu n \varepsilon B} + \frac{L}{\mu} + \frac{\omega}{\mu \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{n \mu^{3/2} \sqrt{\varepsilon B}} \left(\frac{L_\sigma}{\sqrt{B}} \right) \right) \quad (29)$$

735 communication rounds to get ε -solution⁸.

736 In the stochastic setting, the comparison is a little bit more complicated. As in the finite-sum setting,
 737 we have to take $B = \mathcal{O} \left(\frac{L_\sigma^2}{\hat{L}^2} \right)$ to guarantee the degeneration up to $1/p_a$ of the term \mathcal{P}_1 from (28).

738 However, DASHA-PP-MVR has also suboptimal term \mathcal{P}_2 . This suboptimality is tightly connected with
 739 the suboptimality of B_{init} in the general nonconvex case, which we discuss in Section 6.3, and it also
 740 appears in the analysis of DASHA-MVR (Tyurin and Richtárik, 2023). Let us provide the counterpart
 741 of Corollary 4. The corollary reveals that we can escape regimes when \mathcal{P}_2 is the bottleneck by
 742 choosing the parameters of the compressors.

743 **Corollary 5.** Suppose that assumptions of Theorem 10 hold, batch size $B \leq \min \left\{ \frac{\sigma}{p_a \sqrt{\mu \varepsilon n}}, \frac{L_\sigma^2}{\hat{L}^2} \right\}$,
 744 we take RandK compressors with $K = \Theta \left(\frac{B d \sqrt{\mu \varepsilon n}}{\sigma} \right)$. Then the communication complexity equals

$$\tilde{\mathcal{O}} \left(\frac{d\sigma}{p_a \sqrt{\mu \varepsilon n}} + \frac{dL_\sigma}{p_a \mu \sqrt{n}} \right),$$

745 and the expected number of stochastic gradient calculations per node equals

$$\tilde{\mathcal{O}} \left(\frac{\sigma^2}{p_a \mu n \varepsilon} + \frac{\sigma L_\sigma}{p_a n \mu^{3/2} \sqrt{\varepsilon}} \right).$$

746 Up to Lipschitz constants, DASHA-PP-MVR has the state-of-the-art oracle complexity under PL-
 747 condition (see (Li et al., 2021a)). Moreover, DASHA-PP-MVR has the state-of-the-art communication
 748 complexity of DASHA for a small enough μ .

⁸For simplicity, we omitted $\frac{d}{\zeta_C}$ term from the complexity in the stochastic setting, where ζ_C is defined in Definition 12. For instance, for the RandK compressor (see Definition 5 and Theorem 6), $\zeta_C = K$ and $\frac{d}{\zeta_C} = \Theta(\omega)$.

749 **F.4 Proofs of Theorems**

750 The following proofs almost repeat the proofs from Section E. And one of the main changes is that
751 instead of Lemma 3, we use the following lemma.

752 **F.4.1 Standard Lemma under Polyak-Łojasiewicz Condition**

753 **Lemma 11.** *Suppose that Assumptions 1 and 9 hold and*

$$\mathbb{E} [f(x^{t+1})] + \gamma \Psi^{t+1} \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] + (1 - \gamma\mu)\gamma \Psi^t + \gamma C,$$

754 where Ψ^t is a sequence of numbers, $\Psi^t \geq 0$ for all $t \in [T]$, constant $C \geq 0$, constant $\mu > 0$, and
755 constant $\gamma \in (0, 1/\mu)$. Then

$$\mathbb{E} [f(x^T) - f^*] \leq (1 - \gamma\mu)^T ((f(x^0) - f^*) + \gamma \Psi^0) + \frac{C}{\mu}. \quad (30)$$

756 *Proof.* We subtract f^* and use PL-condition (27) to get

$$\begin{aligned} \mathbb{E} [f(x^{t+1}) - f^*] + \gamma \Psi^{t+1} &\leq \mathbb{E} [f(x^t) - f^*] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] + \gamma \Psi^t + \gamma C \\ &\leq (1 - \gamma\mu) \mathbb{E} [f(x^t) - f^*] + (1 - \gamma\mu)\gamma \Psi^t + \gamma C \\ &= (1 - \gamma\mu) (\mathbb{E} [f(x^t) - f^*] + \gamma \Psi^t) + \gamma C. \end{aligned}$$

757 Unrolling the inequality, we have

$$\begin{aligned} \mathbb{E} [f(x^{t+1}) - f^*] + \gamma \Psi^{t+1} &\leq (1 - \gamma\mu)^{t+1} ((f(x^0) - f^*) + \gamma \Psi^0) + \gamma C \sum_{i=0}^t (1 - \gamma\mu)^i \\ &\leq (1 - \gamma\mu)^{t+1} ((f(x^0) - f^*) + \gamma \Psi^0) + \frac{C}{\mu}. \end{aligned}$$

758 It is left to note that $\Psi^t \geq 0$ for all $t \in [T]$. □

759 **F.4.2 Generic Lemma**

760 We now provide the counterpart of Lemma 6.

761 **Lemma 12.** *Suppose that Assumptions 2, 7, 8 and 9 hold and let us take $a = \frac{p_a}{2\omega+1}$, then*

$$\begin{aligned} &\mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ &\leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ &\quad + (1 - \gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ &\quad + \frac{10\gamma(2\omega+1)\omega}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right]. \end{aligned}$$

762 *Proof.* Let us fix some constants $\kappa, \eta \in [0, \infty)$ that we will define later. Using the same reasoning as
763 in Lemma 6, we can get

$$\begin{aligned} &\mathbb{E} [f(x^{t+1})] \\ &\quad + \kappa \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ &\leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \end{aligned}$$

$$\begin{aligned}
& + \left(\gamma + \kappa (1 - a)^2 \right) \mathbb{E} \left[\|g^t - h^t\|^2 \right] \\
& + \left(\frac{\kappa a^2 ((2\omega + 1) p_a - p_{aa})}{np_a^2} + \eta \left(\frac{a^2 (2\omega + 1 - p_a)}{p_a} + (1 - a)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(\frac{2\kappa\omega}{np_a} + \frac{2\eta\omega}{p_a} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right].
\end{aligned}$$

764 Let us take $\kappa = \frac{2\gamma}{a}$. One can show that $\gamma + \kappa (1 - a)^2 \leq (1 - \frac{a}{2}) \kappa$, and thus

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] \\
& + \frac{2\gamma}{a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \left(1 - \frac{a}{2} \right) \frac{2\gamma}{a} \mathbb{E} [\|g^t - h^t\|^2] \\
& + \left(\frac{2\gamma a ((2\omega + 1) p_a - p_{aa})}{np_a^2} + \eta \left(\frac{a^2 (2\omega + 1 - p_a)}{p_a} + (1 - a)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(\frac{4\gamma\omega}{anp_a} + \frac{2\eta\omega}{p_a} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right].
\end{aligned}$$

765 Considering the choice of a , one can show that $\left(\frac{a^2 (2\omega + 1 - p_a)}{p_a} + (1 - a)^2 \right) \leq 1 - a$. If we take
766 $\eta = \frac{4\gamma((2\omega+1)p_a-p_{aa})}{np_a^2}$, then $\left(\frac{2\gamma a ((2\omega + 1) p_a - p_{aa})}{np_a^2} + \eta \left(\frac{a^2 (2\omega + 1 - p_a)}{p_a} + (1 - a)^2 \right) \right) \leq (1 - \frac{a}{2}) \eta$ and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] \\
& + \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega + 1) p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \left(1 - \frac{a}{2} \right) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \left(1 - \frac{a}{2} \right) \frac{4\gamma((2\omega + 1) p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(\frac{2\gamma(2\omega + 1)\omega}{np_a^2} + \frac{8\gamma((2\omega + 1) p_a - p_{aa})\omega}{np_a^3} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right] \\
& \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\
& + \left(1 - \frac{a}{2} \right) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \left(1 - \frac{a}{2} \right) \frac{4\gamma((2\omega + 1) p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{10\gamma(2\omega + 1)\omega}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right].
\end{aligned}$$

767 It is left to consider that $\gamma \leq \frac{a}{2\mu}$, and therefore $1 - \frac{a}{2} \leq 1 - \gamma\mu$. □

768 **E.4.3 Proof for DASHA-PP under PL-condition**

Theorem 8. Suppose that Assumption 1, 2, 3, 7, 8 and 9 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b = \frac{p_a}{2-p_a}$,

$$\gamma \leq \min \left\{ \left(L + \sqrt{\frac{200\omega(2\omega+1)}{np_a^2} + \frac{48}{np_a^2} \left(1 - \frac{p_{aa}}{p_a}\right) \widehat{L}} \right)^{-1}, \frac{a}{4\mu} \right\},$$

769 and $h_i^0 = g_i^0 = \nabla f_i(x^0)$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP), then $\mathbb{E}[f(x^T)] - f^* \leq$
 770 $(1 - \gamma\mu)^T \Delta_0$.

771 *Proof.* Let us fix constants $\nu, \rho \in [0, \infty)$ that we will define later. Considering Lemma 12, Lemma 7,
 772 and the law of total expectation, we obtain

$$\begin{aligned} & \mathbb{E}[f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\ & + \nu \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\ & \leq \mathbb{E}\left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2}\right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2\right] \\ & + (1 - \gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\ & + \frac{10\gamma\omega(2\omega+1)}{np_a^2} \mathbb{E}\left[2\widehat{L}^2 \|x^{t+1} - x^t\|^2 + 2b^2 \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right] \\ & + \nu \mathbb{E}\left[\frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \|x^{t+1} - x^t\|^2 + \frac{2b^2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + (1-b)^2 \|h^t - \nabla f(x^t)\|^2\right] \\ & + \rho \mathbb{E}\left[\frac{2(1-p_a)\widehat{L}^2}{p_a} \|x^{t+1} - x^t\|^2 + \left(\frac{2b^2(1-p_a)}{p_a} + (1-b)^2\right) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right]. \end{aligned}$$

773 After rearranging the terms, we get

$$\begin{aligned} & \mathbb{E}[f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\ & + \nu \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\ & \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\ & + (1 - \gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\ & - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{20\gamma\omega(2\omega+1)\widehat{L}^2}{np_a^2} - \nu \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} - \rho \frac{2(1-p_a)\widehat{L}^2}{p_a}\right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\ & + (\gamma + \nu(1-b)^2) \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] \\ & + \left(\frac{20b^2\gamma\omega(2\omega+1)}{np_a^2} + \nu \frac{2b^2(p_a - p_{aa})}{np_a^2} + \rho \left(\frac{2b^2(1-p_a)}{p_a} + (1-b)^2\right)\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right]. \end{aligned}$$

774 By taking $\nu = \frac{2\gamma}{b}$, one can show that $(\gamma + \nu(1-b)^2) \leq (1 - \frac{b}{2})\nu$, and

$$\mathbb{E}[f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right]$$

$$\begin{aligned}
& + \frac{2\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
\leq & \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1 - \gamma\mu) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{20\gamma\omega(2\omega + 1)\hat{L}^2}{np_a^2} - \frac{4\gamma(p_a - p_{aa})\hat{L}^2}{bnp_a^2} - \rho \frac{2(1 - p_a)\hat{L}^2}{p_a} \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(1 - \frac{b}{2} \right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{20b^2\gamma\omega(2\omega + 1)}{np_a^2} + \frac{4\gamma b(p_a - p_{aa})}{np_a^2} + \rho \left(\frac{2b^2(1 - p_a)}{p_a} + (1 - b)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

775 Note that $b = \frac{p_a}{2 - p_a}$, thus

$$\begin{aligned}
& \left(\frac{20b^2\gamma\omega(2\omega + 1)}{np_a^2} + \frac{4\gamma b(p_a - p_{aa})}{np_a^2} + \rho \left(\frac{2b^2(1 - p_a)}{p_a} + (1 - b)^2 \right) \right) \\
& \leq \left(\frac{20b^2\gamma\omega(2\omega + 1)}{np_a^2} + \frac{4\gamma b(p_a - p_{aa})}{np_a^2} + \rho(1 - b) \right).
\end{aligned}$$

776 And if we take $\rho = \frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}$, then

$$\left(\frac{20b^2\gamma\omega(2\omega + 1)}{np_a^2} + \frac{4\gamma b(p_a - p_{aa})}{np_a^2} + \rho(1 - b) \right) \leq \left(1 - \frac{b}{2} \right) \rho,$$

777 and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
\leq & \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1 - \gamma\mu) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{20\gamma\omega(2\omega + 1)\hat{L}^2}{np_a^2} - \frac{4\gamma(p_a - p_{aa})\hat{L}^2}{bnp_a^2} \right. \\
& \quad \left. - \frac{80b\gamma\omega(2\omega + 1)(1 - p_a)\hat{L}^2}{np_a^3} - \frac{16\gamma(p_a - p_{aa})(1 - p_a)\hat{L}^2}{np_a^3} \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(1 - \frac{b}{2} \right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2} \right) \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

778 Due to $\frac{p_a}{2} \leq b \leq p_a$, we have

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right]
\end{aligned}$$

$$\begin{aligned}
&\leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
&\quad + (1 - \gamma\mu) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
&\quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{100\gamma\omega(2\omega + 1)\hat{L}^2}{np_a^2} - \frac{24\gamma(p_a - p_{aa})\hat{L}^2}{np_a^3}\right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\
&\quad + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right].
\end{aligned}$$

779 Using Lemma 4 and the assumption about γ , we get

$$\begin{aligned}
&\mathbb{E}[f(x^{t+1})] + \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\
&\quad + \frac{2\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\
&\leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
&\quad + (1 - \gamma\mu) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
&\quad + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right].
\end{aligned}$$

780 Note that $\gamma \leq \frac{a}{4\mu} \leq \frac{p_a}{4\mu} \leq \frac{b}{2\mu}$, thus $1 - \frac{b}{2} \leq 1 - \gamma\mu$ and

$$\begin{aligned}
&\mathbb{E}[f(x^{t+1})] + \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\
&\quad + \frac{2\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\
&\leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
&\quad + (1 - \gamma\mu) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
&\quad + (1 - \gamma\mu) \frac{2\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + (1 - \gamma\mu) \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right].
\end{aligned}$$

781 In the view of Lemma 11 with

$$\begin{aligned}
\Psi^t &= \frac{2(2\omega + 1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + \frac{4((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
&\quad + \frac{2}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(\frac{40b\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right],
\end{aligned}$$

782 we can conclude the proof of the theorem. \square

783 F.4.4 Proof for DASHA-PP-PAGE under PL-condition

Theorem 9. Suppose that Assumption 1, 2, 3, 7, 4, 8, and 9 hold. Let us take $a = \frac{p_a}{2\omega + 1}$, probability

$$p_{\text{page}} = \frac{B}{m+B}, b = \frac{p_{\text{page}} p_a}{2 - p_a},$$

$$\gamma \leq \min \left\{ \left(L + \sqrt{\frac{200\omega(2\omega + 1)}{np_a^2} \left(\hat{L}^2 + \frac{(1 - p_{\text{page}}) L_{\max}^2}{B} \right)} + \frac{48}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1 - p_{\text{page}}) L_{\max}^2}{B} \right) \right)^{-1}, \frac{a}{2\mu}, \frac{b}{2\mu} \right\},$$

784 and $h_i^0 = g_i^0 = \nabla f_i(x^0)$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP-PAGE), then $\mathbb{E}[f(x^T)] - f^* \leq$
 785 $(1 - \gamma\mu)^T \Delta_0$.

786 *Proof.* Let us fix constants $\nu, \rho \in [0, \infty)$ that we will define later. Considering Lemma 12, Lemma 8,
 787 and the law of total expectation, we obtain

$$\begin{aligned}
 & \mathbb{E}[f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\
 & + \nu \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\
 & \leq \mathbb{E}\left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2}\right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2\right] \\
 & + (1 - \gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
 & + \frac{10\gamma(2\omega+1)\omega}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2\right] \\
 & + \nu \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\
 & \leq \mathbb{E}\left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2}\right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2\right] \\
 & + (1 - \gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
 & + \frac{10\gamma(2\omega+1)\omega}{np_a^2} \mathbb{E}\left[\left(2\hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B}\right) \|x^{t+1} - x^t\|^2 + \frac{2b^2}{p_{\text{page}}} \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right] \\
 & + \nu \mathbb{E}\left[\left(\frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} + \frac{(1 - p_{\text{page}})L_{\max}^2}{np_a B}\right) \|x^{t+1} - x^t\|^2\right. \\
 & \quad \left. + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{page}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}}\right)^2 + (1 - p_{\text{page}})\right) \|h^t - \nabla f(x^t)\|^2\right] \\
 & + \rho \mathbb{E}\left[\left(\frac{2(1 - p_a)\hat{L}^2}{p_a} + \frac{(1 - p_{\text{page}})L_{\max}^2}{p_a B}\right) \|x^{t+1} - x^t\|^2\right. \\
 & \quad \left. + \left(\frac{2(1 - p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}}\right)^2 + (1 - p_{\text{page}})\right) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right].
 \end{aligned}$$

788 After rearranging the terms, we get

$$\begin{aligned}
 & \mathbb{E}[f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\
 & + \nu \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\
 & \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
 & + (1 - \gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right]
 \end{aligned}$$

$$\begin{aligned}
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{10\gamma\omega(2\omega+1)}{np_a^2} \left(2\hat{L}^2 + \frac{(1-p_{\text{page}})L_{\max}^2}{B} \right) \right. \\
& \quad \left. - \nu \left(\frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} + \frac{(1-p_{\text{page}})L_{\max}^2}{np_a B} \right) - \rho \left(\frac{2(1-p_a)\hat{L}^2}{p_a} + \frac{(1-p_{\text{page}})L_{\max}^2}{p_a B} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(\gamma + \nu \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \right) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{20b^2\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{2\nu(p_a - p_{aa})b^2}{np_a^2 p_{\text{page}}} \right. \\
& \quad \left. + \rho \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

Due to $b = \frac{p_{\text{page}} p_a}{2-p_a} \leq p_{\text{page}}$, one can show that $\left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \leq 1-b$. Thus, if we take $\nu = \frac{2\gamma}{b}$, then

$$\left(\gamma + \nu \left(p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \right) \leq \gamma + \nu(1-b) = \left(1 - \frac{b}{2} \right) \nu,$$

789 therefore

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{10\gamma\omega(2\omega+1)}{np_a^2} \left(2\hat{L}^2 + \frac{(1-p_{\text{page}})L_{\max}^2}{B} \right) \right. \\
& \quad \left. - \frac{2\gamma}{bn p_a} \left(2 \left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1-p_{\text{page}})L_{\max}^2}{B} \right) - \rho \left(\frac{2(1-p_a)\hat{L}^2}{p_a} + \frac{(1-p_{\text{page}})L_{\max}^2}{p_a B} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(1 - \frac{b}{2} \right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{20b^2\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{4\gamma(p_a - p_{aa})b}{np_a^2 p_{\text{page}}} \right. \\
& \quad \left. + \rho \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

Next, with the choice of $b = \frac{p_{\text{page}} p_a}{2-p_a}$, we ensure that

$$\left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \leq 1-b.$$

If we take $\rho = \frac{40b^2\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}}$, then

$$\left(\frac{20b^2\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{4\gamma(p_a - p_{aa})b}{np_a^2 p_{\text{page}}} + \rho \left(\frac{2(1-p_a)b^2}{p_a p_{\text{page}}} + p_{\text{page}} \left(1 - \frac{b}{p_{\text{page}}} \right)^2 + (1-p_{\text{page}}) \right) \right) \leq \left(1 - \frac{b}{2} \right) \rho,$$

790 therefore

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1 - \gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{10\gamma\omega(2\omega+1)}{np_a^2} \left(2\hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \right. \\
& \quad \left. - \frac{2\gamma}{bnp_a} \left(2 \left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \right. \\
& \quad \left. - \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^3 p_{\text{page}}} + \frac{8\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2 p_{\text{page}}} \right) \left(2(1 - p_a) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(1 - \frac{b}{2} \right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2} \right) \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

Let us simplify the inequality. First, due to $b \geq \frac{p_{\text{page}} p_a}{2}$, we have

$$\frac{2\gamma}{bnp_a} \left(2 \left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \leq \frac{8\gamma}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right).$$

791 Second, due to $b \leq p_a p_{\text{page}}$ and $p_{aa} \leq p_a^2$, we get

$$\begin{aligned}
& \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^3 p_{\text{page}}} + \frac{8\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2 p_{\text{page}}} \right) \left(2(1 - p_a) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \\
& \leq \left(\frac{40\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2 p_{\text{page}}} \right) \left(2 \left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \\
& \leq \frac{80\gamma\omega(2\omega+1)}{np_a^2} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \\
& \quad + \frac{16\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \\
& \leq \frac{80\gamma\omega(2\omega+1)}{np_a^2} \left(\hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \\
& \quad + \frac{16\gamma}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right).
\end{aligned}$$

792 Combining all bounds together, we obtain the following inequality:

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2 p_{\text{page}}} + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2]
\end{aligned}$$

$$\begin{aligned}
& + (1 - \gamma\mu) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{100\gamma\omega(2\omega + 1)}{np_a^2} \left(\hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \right. \\
& \quad \left. - \frac{24\gamma}{np_a^2 p_{\text{page}}} \left(\left(1 - \frac{p_{aa}}{p_a}\right) \hat{L}^2 + \frac{(1 - p_{\text{page}})L_{\max}^2}{B} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

793 Using Lemma 4 and the assumption about γ , we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1 - \gamma\mu) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

794 Note that $\gamma \leq \frac{b}{2\mu}$, thus $1 - \frac{b}{2} \leq 1 - \gamma\mu$ and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1 - \gamma\mu) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{4\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + (1 - \gamma\mu) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + (1 - \gamma\mu) \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right].
\end{aligned}$$

795 It is left to apply Lemma 11 with

$$\begin{aligned}
\Psi^t &= \frac{2(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{4((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{2}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(\frac{40b\omega(2\omega + 1)}{np_a^2 p_{\text{page}}} + \frac{8(p_a - p_{aa})}{np_a^2 p_{\text{page}}} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right]
\end{aligned}$$

796 to conclude the proof. \square

797 **F.4.5 Proof for DASHA-PP-MVR under PL-condition**

Theorem 10. Suppose that Assumption 1, 2, 3, 7, 5, 6, 8 and 9 hold. Let us take $a = \frac{p_a}{2\omega+1}$,
 $b \in \left(0, \frac{p_a}{2-p_a}\right]$,

$$\gamma \leq \min \left\{ \left(L + \sqrt{\frac{200\omega(2\omega+1)}{np_a^2} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \widehat{L}^2 \right) + \frac{40}{np_a b} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \left(1 - \frac{p_{aa}}{p_a}\right) \widehat{L}^2 \right)} \right)^{-1}, \frac{a}{2\mu}, \frac{b}{2\mu} \right\},$$

798 and $h_i^0 = g_i^0$ for all $i \in [n]$ in Algorithm 1 (DASHA-PP-MVR), then

$$\begin{aligned} & \mathbb{E} [f(x^T) - f^*] \\ & \leq (1-\gamma\mu)^T \left(\Delta_0 + \frac{2\gamma}{b} \|h^0 - \nabla f(x^0)\|^2 + \left(\frac{40\gamma b\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right) \\ & \quad + \frac{1}{\mu} \left(\frac{100b^2\omega(2\omega+1)}{p_a^2} + \frac{20b}{p_a} \right) \frac{\sigma^2}{nB}. \end{aligned}$$

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ & \quad + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ & \quad + \frac{10\gamma(2\omega+1)\omega}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right]. \end{aligned}$$

799 *Proof.* Let us fix constants $\nu, \rho \in [0, \infty)$ that we will define later. Considering Lemma 12, Lemma 10,
800 and the law of total expectation, we obtain

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & \quad + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ & \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ & \quad + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ & \quad + \frac{10\gamma(2\omega+1)\omega}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|k_i^{t+1}\|^2 \right] \\ & \quad + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ & \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma \|h^t - \nabla f(x^t)\|^2 \right] \\ & \quad + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \end{aligned}$$

$$\begin{aligned}
& + \frac{10\gamma\omega(2\omega+1)}{np_a^2} \mathbb{E} \left[\frac{2b^2\sigma^2}{B} + \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2\widehat{L}^2 \right) \|x^{t+1} - x^t\|^2 + 2b^2 \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \nu \mathbb{E} \left(\frac{2b^2\sigma^2}{np_a B} + \left(\frac{2(1-b)^2L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \right. \\
& \quad \left. + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + (1-b)^2 \|h^t - \nabla f(x^t)\|^2 \right) \\
& + \rho \mathbb{E} \left(\frac{2b^2\sigma^2}{p_a B} + \left(\frac{2(1-b)^2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \right. \\
& \quad \left. + \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right).
\end{aligned}$$

801 After rearranging the terms, we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{10\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2\widehat{L}^2 \right) \right. \\
& \quad \left. - \nu \left(\frac{2(1-b)^2L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) - \rho \left(\frac{2(1-b)^2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + (\gamma + \nu(1-b)^2) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{20b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{2\nu(p_a - p_{aa})b^2}{np_a^2} + \rho \left(\frac{2(1-p_a)b^2}{p_a} + (1-b)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{20b^2\gamma\omega(2\omega+1)}{np_a^2} + \nu \frac{2b^2}{np_a} + \rho \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

802 By taking $\nu = \frac{2\gamma}{b}$, one can show that $(\gamma + \nu(1-b)^2) \leq (1 - \frac{b}{2})\nu$, and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{10\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2\widehat{L}^2 \right) \right.
\end{aligned}$$

$$\begin{aligned}
& -\frac{2\gamma}{b} \left(\frac{2(1-b)^2 L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa}) \hat{L}^2}{np_a^2} \right) - \rho \left(\frac{2(1-b)^2 L_\sigma^2}{p_a B} + \frac{2(1-p_a) \hat{L}^2}{p_a} \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(1 - \frac{b}{2} \right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
& + \left(\frac{20b^2 \gamma \omega (2\omega + 1)}{np_a^2} + \frac{4\gamma (p_a - p_{aa}) b}{np_a^2} + \rho \left(\frac{2(1-p_a) b^2}{p_a} + (1-b)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{20b^2 \gamma \omega (2\omega + 1)}{np_a^2} + \frac{4\gamma b}{np_a} + \rho \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

803 Note that $b \leq \frac{p_a}{2-p_a}$, thus

$$\begin{aligned}
& \left(\frac{20b^2 \gamma \omega (2\omega + 1)}{np_a^2} + \frac{4\gamma (p_a - p_{aa}) b}{np_a^2} + \rho \left(\frac{2(1-p_a) b^2}{p_a} + (1-b)^2 \right) \right) \\
& \leq \left(\frac{20b^2 \gamma \omega (2\omega + 1)}{np_a^2} + \frac{4\gamma (p_a - p_{aa}) b}{np_a^2} + \rho (1-b) \right).
\end{aligned}$$

804 And if we take $\rho = \frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a-p_{aa})}{np_a^2}$, then

$$\left(\frac{20b^2 \gamma \omega (2\omega + 1)}{np_a^2} + \frac{4\gamma (p_a - p_{aa}) b}{np_a^2} + \rho (1-b) \right) \leq \rho,$$

805 and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a-p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{10\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2\hat{L}^2 \right) \right. \\
& \quad \left. - \frac{2\gamma}{np_a b} \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2 \left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 \right) \right. \\
& \quad \left. - \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^3} + \frac{8\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2} \right) \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 2(1-p_a) \hat{L}^2 \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(1 - \frac{b}{2} \right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2} \right) \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a-p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{20b^2 \gamma \omega (2\omega + 1)}{np_a^2} + \frac{4\gamma b}{np_a} + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a-p_{aa})}{np_a^2} \right) \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

806 Let us simplify the inequality. First, due to $b \leq p_a$ and $(1-p_a) \leq \left(1 - \frac{p_{aa}}{p_a} \right)$, we have

$$\left(\frac{40b\gamma\omega(2\omega+1)}{np_a^3} + \frac{2\gamma \left(1 - \frac{p_{aa}}{p_a} \right)}{np_a^2} \right) \left(\frac{2(1-b)^2 L_\sigma^2}{B} + 8(1-p_a) \hat{L}^2 \right)$$

$$\begin{aligned}
&= \frac{40b\gamma\omega(2\omega+1)}{np_a^3} \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2(1-p_a)\widehat{L}^2 \right) \\
&\quad + \frac{8\gamma \left(1 - \frac{p_{aa}}{p_a}\right)}{np_a^2} \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2(1-p_a)\widehat{L}^2 \right) \\
&\leq \frac{40\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2\widehat{L}^2 \right) \\
&\quad + \frac{8\gamma}{np_ab} \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2 \left(1 - \frac{p_{aa}}{p_a}\right) \widehat{L}^2 \right),
\end{aligned}$$

807 therefore

$$\begin{aligned}
&\mathbb{E}[f(x^{t+1})] + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\
&\quad + \frac{2\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\
&\leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
&\quad + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
&\quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{50\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2\widehat{L}^2 \right) \right. \\
&\quad \left. - \frac{10\gamma}{np_ab} \left(\frac{2(1-b)^2L_\sigma^2}{B} + 2 \left(1 - \frac{p_{aa}}{p_a}\right) \widehat{L}^2 \right) \right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\
&\quad + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right] \\
&\quad + \left(\frac{20b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{4\gamma b}{np_a} + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B} \\
&\leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
&\quad + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\
&\quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{100\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{(1-b)^2L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
&\quad \left. - \frac{20\gamma}{np_ab} \left(\frac{(1-b)^2L_\sigma^2}{B} + \left(1 - \frac{p_{aa}}{p_a}\right) \widehat{L}^2 \right) \right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\
&\quad + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right] \\
&\quad + \left(\frac{20b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{4\gamma b}{np_a} + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \frac{2b^2}{p_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

808 Also, we can simplify the last term:

$$\begin{aligned}
&\left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \frac{2b^2}{p_a} \\
&= \frac{80b^3\gamma\omega(2\omega+1)}{np_a^3} + \frac{16b^2\gamma \left(1 - \frac{p_{aa}}{p_a}\right)}{np_a^2}
\end{aligned}$$

$$\leq \frac{80b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{16b\gamma}{np_a},$$

809 thus

$$\begin{aligned} & \mathbb{E}[f(x^{t+1})] + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\ & + \frac{2\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\ & \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\ & + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\ & - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{100\gamma\omega(2\omega+1)}{np_a^2} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \widehat{L}^2\right)\right. \\ & \quad \left. - \frac{20\gamma}{np_a b} \left(\frac{(1-b)^2 L_\sigma^2}{B} + \left(1 - \frac{p_{aa}}{p_a}\right) \widehat{L}^2\right)\right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\ & + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right] \\ & + \left(\frac{100b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{20\gamma b}{np_a}\right) \frac{\sigma^2}{B}. \end{aligned}$$

810 Using Lemma 4 and the assumption about γ , we get

$$\begin{aligned} & \mathbb{E}[f(x^{t+1})] + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\ & + \frac{2\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\ & \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\ & + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \\ & + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2\right] \\ & + \left(\frac{100b^2\gamma\omega(2\omega+1)}{np_a^2} + \frac{20\gamma b}{np_a}\right) \frac{\sigma^2}{B}. \end{aligned}$$

811 Note that $\gamma \leq \frac{b}{2\mu}$, thus $1 - \frac{b}{2} \leq 1 - \gamma\mu$ and

$$\begin{aligned} & \mathbb{E}[f(x^{t+1})] + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2\right] \\ & + \frac{2\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \left(\frac{40b\gamma\omega(2\omega+1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2}\right) \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2\right] \\ & \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\ & + (1-\gamma\mu) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + (1-\gamma\mu) \frac{4\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E}\left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2\right] \end{aligned}$$

$$\begin{aligned}
& + (1 - \gamma\mu) \frac{2\gamma}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] + (1 - \gamma\mu) \left(\frac{40b\gamma\omega(2\omega + 1)}{np_a^2} + \frac{8\gamma(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{100b^2\gamma\omega(2\omega + 1)}{np_a^2} + \frac{20\gamma b}{np_a} \right) \frac{\sigma^2}{B}.
\end{aligned}$$

812 It is left to apply Lemma 11 with

$$\begin{aligned}
\Psi^t &= \frac{2(2\omega + 1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \frac{4((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
&+ \frac{2}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] + \left(\frac{40b\omega(2\omega + 1)}{np_a^2} + \frac{8(p_a - p_{aa})}{np_a^2} \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right]
\end{aligned}$$

813 and $C = \left(\frac{100b^2\omega(2\omega+1)}{p_a^2} + \frac{20b}{p_a} \right) \frac{\sigma^2}{nB}$ to conclude the proof. \square

814 **Corollary 5.** Suppose that assumptions of Theorem 10 hold, batch size $B \leq \min \left\{ \frac{\sigma}{p_a\sqrt{\mu\varepsilon n}}, \frac{L_\sigma^2}{L^2} \right\}$,
815 we take RandK compressors with $K = \Theta \left(\frac{Bd\sqrt{\mu\varepsilon n}}{\sigma} \right)$. Then the communication complexity equals

$$\tilde{\mathcal{O}} \left(\frac{d\sigma}{p_a\sqrt{\mu\varepsilon n}} + \frac{dL_\sigma}{p_a\mu\sqrt{n}} \right),$$

816 and the expected number of stochastic gradient calculations per node equals

$$\tilde{\mathcal{O}} \left(\frac{\sigma^2}{p_a\mu n\varepsilon} + \frac{\sigma L_\sigma}{p_a n\mu^{3/2}\sqrt{\varepsilon}} \right).$$

817 *Proof.* In the view of Theorem 10, DASHA-PP have to run

$$\tilde{\mathcal{O}} \left(\frac{\omega + 1}{p_a} + \frac{\omega}{p_a} \sqrt{\frac{\sigma^2}{\mu n\varepsilon B}} + \frac{\sigma^2}{p_a\mu n\varepsilon B} + \frac{L}{\mu} + \frac{\omega}{p_a\mu\sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{p_a n\mu^{3/2}\sqrt{\varepsilon B}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right)$$

818 communication rounds in the stochastic settings to get ε -solution. Note that $K = \mathcal{O} \left(\frac{d}{p_a\sqrt{n}} \right)$.

819 Moreover, we can skip the initialization procedure and initialize h_i^0 and g_i^0 , for instance, with zeros
820 because the initialization error is under a logarithm. Considering Theorem 6, the communication
821 complexity equals

$$\begin{aligned}
& \tilde{\mathcal{O}} \left(K \frac{\omega + 1}{p_a} + K \frac{\omega}{p_a} \sqrt{\frac{\sigma^2}{\mu n\varepsilon B}} + K \frac{\sigma^2}{p_a\mu n\varepsilon B} + K \frac{L}{\mu} + K \frac{\omega}{p_a\mu\sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + K \frac{\sigma}{p_a n\mu^{3/2}\sqrt{\varepsilon B}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right) \\
&= \tilde{\mathcal{O}} \left(K \frac{\omega + 1}{p_a} + K \frac{\omega}{p_a} \sqrt{\frac{\sigma^2}{\mu n\varepsilon B}} + K \frac{\sigma^2}{p_a\mu n\varepsilon B} + K \frac{L}{\mu} + K \frac{\omega}{p_a\mu\sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + K \frac{\sigma L_\sigma}{p_a n\mu^{3/2}\sqrt{\varepsilon B}} \right) \\
&= \tilde{\mathcal{O}} \left(\frac{d}{p_a} + \frac{d}{p_a} \sqrt{\frac{\sigma^2}{\mu n\varepsilon B}} + \frac{K\sigma^2}{p_a\mu n\varepsilon B} + \frac{dL}{p_a\mu\sqrt{n}} + \frac{d}{p_a\mu\sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{K\sigma L_\sigma}{p_a n\mu^{3/2}\sqrt{\varepsilon B}} \right) \\
&= \tilde{\mathcal{O}} \left(\frac{d}{p_a} + \frac{d\sigma}{p_a\sqrt{\mu n\varepsilon B}} + \frac{d\sigma}{p_a\sqrt{\mu\varepsilon n}} + \frac{dL}{p_a\mu\sqrt{n}} + \frac{d}{p_a\mu\sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{dL_\sigma}{p_a\mu\sqrt{n}} \right) \\
&= \tilde{\mathcal{O}} \left(\frac{d\sigma}{p_a\sqrt{\mu\varepsilon n}} + \frac{dL_\sigma}{p_a\mu\sqrt{n}} \right).
\end{aligned}$$

822 The expected number of stochastic gradient calculations per node equals

$$\tilde{\mathcal{O}} \left(B \frac{\omega + 1}{p_a} + B \frac{\omega}{p_a} \sqrt{\frac{\sigma^2}{\mu n\varepsilon B}} + B \frac{\sigma^2}{p_a\mu n\varepsilon B} + B \frac{L}{\mu} + B \frac{\omega}{p_a\mu\sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + B \frac{\sigma}{p_a n\mu^{3/2}\sqrt{\varepsilon B}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) \right)$$

$$\begin{aligned}
&= \tilde{\mathcal{O}} \left(B \frac{\omega + 1}{p_a} + B \frac{\omega}{p_a} \sqrt{\frac{\sigma^2}{\mu n \varepsilon B}} + B \frac{\sigma^2}{p_a \mu n \varepsilon B} + B \frac{L}{\mu} + B \frac{\omega}{p_a \mu \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + B \frac{\sigma}{p_a n \mu^{3/2} \sqrt{\varepsilon B}} \left(\frac{L_\sigma}{\sqrt{B}} \right) \right) \\
&= \tilde{\mathcal{O}} \left(\frac{Bd}{K p_a} + \frac{Bd}{K p_a} \sqrt{\frac{\sigma^2}{\mu n \varepsilon B}} + \frac{\sigma^2}{p_a \mu n \varepsilon} + B \frac{L}{\mu} + \frac{Bd}{K p_a \mu \sqrt{n}} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma L_\sigma}{p_a n \mu^{3/2} \sqrt{\varepsilon}} \right) \\
&= \tilde{\mathcal{O}} \left(\frac{\sigma}{p_a \sqrt{\mu \varepsilon n}} + \frac{\sigma^2}{p_a \mu \varepsilon n \sqrt{B}} + \frac{\sigma^2}{p_a \mu n \varepsilon} + \frac{\sigma L}{p_a \mu^{3/2} \sqrt{\varepsilon} n} + \frac{\sigma}{p_a \mu^{3/2} \sqrt{\varepsilon} n} \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma L_\sigma}{p_a n \mu^{3/2} \sqrt{\varepsilon}} \right) \\
&= \tilde{\mathcal{O}} \left(\frac{\sigma^2}{p_a \mu n \varepsilon} + \frac{\sigma L_\sigma}{p_a n \mu^{3/2} \sqrt{\varepsilon}} \right).
\end{aligned}$$

823

□

824 **G Description of DASHA-PP-SYNC-MVR**

825 By analogy to (Tyurin and Richtárik, 2023), we provide a “synchronized” version of the algorithm.
 826 With a small probability, participating nodes calculate and send a mega batch without compression.
 827 This helps us to resolve the suboptimality of DASHA-PP-MVR w.r.t. ω . Note that this suboptimality is
 828 not a problem. We show in Corollary 4 that DASHA-PP-MVR can have the optimal oracle complexity
 829 and SOTA communication complexity with the particular choices of parameters of the compressors.

Algorithm 8 DASHA-PP-SYNC-MVR

```

1: Input: starting point  $x^0 \in \mathbb{R}^d$ , stepsize  $\gamma > 0$ , momentum  $a \in (0, 1]$ , momentum  $b \in$ 
   (0, 1], probability  $p_{\text{mega}} \in (0, 1]$ , batch size  $B'$  and  $B$ , probability  $p_a \in (0, 1]$  that a node is
   participating(a), number of iterations  $T \geq 1$ .
2: Initialize  $g_i^0, h_i^0$  on the nodes and  $g^0 = \frac{1}{n} \sum_{i=1}^n g_i^0$  on the server
3: for  $t = 0, 1, \dots, T - 1$  do
4:    $x^{t+1} = x^t - \gamma g^t$ 
5:    $c^{t+1} = \begin{cases} 1, & \text{with probability } p_{\text{mega}}, \\ 0, & \text{with probability } 1 - p_{\text{mega}} \end{cases}$ 
6:   Broadcast  $x^{t+1}, x^t$  to all participating(a) nodes
7:   for  $i = 1, \dots, n$  in parallel do
8:     if  $i^{\text{th}}$  node is participating(a) then
9:       if  $c^{t+1} = 1$  then
10:        Generate i.i.d. samples  $\{\xi_{ik}^{t+1}\}_{k=1}^{B'}$  of size  $B'$  from  $\mathcal{D}_i$ .
11:         $k_i^{t+1} = \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^{t+1}; \xi_{ik}^{t+1}) - \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) - \frac{b}{p_{\text{mega}}} \left( h_i^t - \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) \right)$ 
12:         $m_i^{t+1} = \frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t)$ 
13:       else
14:        Generate i.i.d. samples  $\{\xi_{ij}^{t+1}\}_{j=1}^B$  of size  $B$  from  $\mathcal{D}_i$ .
15:         $k_i^{t+1} = \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^t; \xi_{ij}^{t+1})$ 
16:         $m_i^{t+1} = C_i \left( \frac{1}{p_a} k_i^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right)$ 
17:       end if
18:        $h_i^{t+1} = h_i^t + \frac{1}{p_a} k_i^{t+1}$ 
19:        $g_i^{t+1} = g_i^t + m_i^{t+1}$ 
20:       Send  $m_i^{t+1}$  to the server
21:     else
22:        $h_i^{t+1} = h_i^t$ 
23:        $m_i^{t+1} = 0$ 
24:        $g_i^{t+1} = g_i^t$ 
25:     end if
26:   end for
27:    $g^{t+1} = g^t + \frac{1}{n} \sum_{i=1}^n m_i^{t+1}$ 
28: end for
29: Output:  $\hat{x}^T$  chosen uniformly at random from  $\{x^t\}_{k=0}^{T-1}$ 
   (a): For the formal description see Section 2.2.

```

830 In the following theorem, we provide the convergence rate of DASHA-PP-SYNC-MVR.

Theorem 11. Suppose that Assumptions 1, 2, 3, 5, 6, 7 and 8 hold. Let us take $a = \frac{p_a}{2\omega+1}$,
 $b = \frac{p_{\text{mega}} p_a}{2-p_a}$, probability $p_{\text{mega}} \in (0, 1]$, batch size $B' \geq B \geq 1$

$$\gamma \leq \left(L + \sqrt{\frac{8(2\omega+1)\omega}{np_a^2} \left(\hat{L}^2 + \frac{L_\sigma^2}{B} \right) + \frac{16}{np_{\text{mega}} p_a^2} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{L_\sigma^2}{B} \right)} \right)^{-1},$$

831 and $h_i^0 = g_i^0$ for all $i \in [n]$ in Algorithm 8. Then

$$\begin{aligned} \mathbb{E} \left[\|\nabla f(\hat{x}^T)\|^2 \right] &\leq \frac{1}{T} \left[\frac{2\Delta_0}{\gamma} + \frac{4}{p_{\text{mega}} p_a} \|h^0 - \nabla f(x^0)\|^2 + \frac{4 \left(1 - \frac{p_{aa}}{p_a}\right)}{n p_{\text{mega}} p_a} \frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right] \\ &\quad + \frac{12\sigma^2}{nB'}. \end{aligned}$$

832 First, we introduce the expected density of compressors (Gorbunov et al., 2021; Tyurin and Richtárik, 2023).

834 **Definition 12.** The expected density of the compressor \mathcal{C}_i is $\zeta_{\mathcal{C}_i} := \sup_{x \in \mathbb{R}^d} \mathbb{E} [\|\mathcal{C}_i(x)\|_0]$, where
835 $\|x\|_0$ is the number of nonzero components of $x \in \mathbb{R}^d$. Let $\zeta_{\mathcal{C}} = \max_{i \in [n]} \zeta_{\mathcal{C}_i}$.

836 Note that $\zeta_{\mathcal{C}}$ is finite and $\zeta_{\mathcal{C}} \leq d$.

837 In the next corollary, we choose particular algorithm parameters to reveal the communication and
838 oracle complexity.

Corollary 6. Suppose that assumptions from Theorem 11 hold, probability $p_{\text{mega}} = \min \left\{ \frac{\zeta_{\mathcal{C}}}{d}, \frac{n\varepsilon B}{\sigma^2} \right\}$,
batch size $B' = \Theta \left(\frac{\sigma^2}{n\varepsilon} \right)$, and $h_i^0 = g_i^0 = \frac{1}{B_{\text{init}}} \sum_{k=1}^{B_{\text{init}}} \nabla f_i(x^0; \xi_{ik}^0)$ for all $i \in [n]$, initial batch size
 $B_{\text{init}} = \Theta \left(\frac{B}{p_{\text{mega}} \sqrt{p_a}} \right) = \Theta \left(\max \left\{ \frac{Bd}{\sqrt{p_a} \zeta_{\mathcal{C}}}, \frac{\sigma^2}{\sqrt{p_a} n\varepsilon} \right\} \right)$, then DASHA-PP-SYNC-MVR needs

$$T := \mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \left(\frac{\omega}{p_a \sqrt{n}} + \sqrt{\frac{d}{p_a^2 \zeta_{\mathcal{C}} n}} \right) \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{p_a \sqrt{\varepsilon} n} \left(\frac{\hat{L}}{\sqrt{B}} + \frac{L_\sigma}{B} \right) \right] + \frac{\sigma^2}{\sqrt{p_a} n \varepsilon B} \right).$$

839 communication rounds to get an ε -solution, the expected communication complexity is equal to
840 $\mathcal{O}(d + \zeta_{\mathcal{C}} T)$, and the expected number of stochastic gradient calculations per node equals $\mathcal{O}(B_{\text{init}} +$
841 $BT)$, where $\zeta_{\mathcal{C}}$ is the expected density from Definition 12.

842 The main improvement of Corollary 6 over Corollary 3 is the size of the initial batch size B_{init} .
843 However, Corollary 4 reveals that we can avoid regimes when DASHA-PP-MVR is suboptimal.

844 We also provide a theorem under PL-condition (see Assumption 9).

Theorem 13. Suppose that Assumptions 1, 2, 3, 5, 6, 7, 8 and 9 hold. Let us take $a = \frac{p_a}{2\omega+1}$,
 $b = \frac{p_{\text{mega}} p_a}{2-p_a}$, probability $p_{\text{mega}} \in (0, 1]$, batch size $B' \geq B \geq 1$,

$$\gamma \leq \min \left\{ \left(L + \sqrt{\frac{16(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \hat{L}^2 \right) + \left(\frac{48L_\sigma^2}{np_{\text{mega}} p_a^2 B} + \frac{24 \left(1 - \frac{p_{aa}}{p_a}\right) \hat{L}^2}{np_{\text{mega}} p_a^2} \right)} \right)^{-1}, \frac{a}{2\mu}, \frac{b}{2\mu} \right\},$$

845 and $h_i^0 = g_i^0$ for all $i \in [n]$ in Algorithm 8. Then

$$\begin{aligned} &\mathbb{E} [f(x^T) - f^*] \\ &\leq (1 - \gamma\mu)^T \left(\Delta_0 + \frac{2\gamma}{b} \|h^0 - \nabla f(x^0)\|^2 + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right) + \frac{20\sigma^2}{\mu n B'}. \end{aligned}$$

846 Let us provide bounds up to logarithmic factors and use $\tilde{\mathcal{O}}(\cdot)$ notation.

Corollary 7. Suppose that assumptions from Theorem 13 hold, probability $p_{\text{mega}} =$
 $\min \left\{ \frac{\zeta_{\mathcal{C}}}{d}, \frac{\mu n \varepsilon B}{\sigma^2} \right\}$, batch size $B' = \Theta \left(\frac{\sigma^2}{\mu n \varepsilon} \right)$ then DASHA-PP-SYNC-MVR needs

$$T := \tilde{\mathcal{O}} \left(\frac{\omega+1}{p_a} + \frac{d}{p_a \zeta_{\mathcal{C}}} + \frac{\sigma^2}{p_a \mu n \varepsilon B} + \frac{L}{\mu} + \frac{\omega}{p_a \mu \sqrt{n}} \left(\frac{L_\sigma}{\sqrt{B}} + \hat{L} \right) + \left(\frac{\sqrt{d}}{p_a \mu \sqrt{\zeta_{\mathcal{C}} n}} + \frac{\sigma}{p_a n \mu^{3/2} \sqrt{\varepsilon B}} \right) \left(\frac{L_\sigma}{\sqrt{B}} + \hat{L} \right) \right).$$

847 communication rounds to get an ε -solution, the expected communication complexity is equal to
 848 $\tilde{\mathcal{O}}(\zeta_c T)$, and the expected number of stochastic gradient calculations per node equals $\tilde{\mathcal{O}}(BT)$,
 849 where ζ_c is the expected density from Definition 12.

850 The proof of this corollary almost repeats the proof of Corollary 6. Note that we can skip the
 851 initialization procedure and initialize h_i^0 and g_i^0 , for instance, with zeros because the initialization
 852 error is under a logarithm.

853 Let us assume that $\frac{d}{\zeta_c} = \Theta(\omega)$ (holds for the RandK compressor), then the convergence rate of
 854 DASHA-PP-SYNC-MVR is

$$\tilde{\mathcal{O}}\left(\frac{\omega+1}{p_a} + \frac{\sigma^2}{p_a \mu n \varepsilon B} + \frac{L}{\mu} + \frac{\omega}{p_a \mu \sqrt{n}} \left(\frac{L_\sigma}{\sqrt{B}} + \hat{L}\right) + \frac{\sigma}{p_a n \mu^{3/2} \sqrt{\varepsilon B}} \left(\frac{L_\sigma}{\sqrt{B}} + \hat{L}\right)\right). \quad (31)$$

855 Comparing (31) with the rate of DASHA-PP-MVR (28), one can see that DASHA-PP-SYNC-MVR
 856 improves the suboptimal term \mathcal{P}_2 from (28). However, Corollary 5 reveals that we can escape these
 857 suboptimal regimes by choosing the parameter K of RandK compressors in a particular way.

858 G.1 Proof for DASHA-PP-SYNC-MVR

859 In this section, we provide the proof of the convergence rate for DASHA-PP-SYNC-MVR. There are
 860 four different sources of randomness in Algorithm 8: the first one from random samples ξ_i^{t+1} , the
 861 second one from compressors $\{\mathcal{C}_i\}_{i=1}^n$, the third one from availability of nodes, and the fourth one
 862 from c^{t+1} . We define $\mathbb{E}_k[\cdot]$, $\mathbb{E}_c[\cdot]$, $\mathbb{E}_{p_a}[\cdot]$ and $\mathbb{E}_{p_{\text{mega}}}[\cdot]$ to be conditional expectations w.r.t. ξ_i^{t+1} ,
 863 $\{\mathcal{C}_i\}_{i=1}^n$, availability, and c^{t+1} , accordingly, conditioned on all previous randomness. Moreover, we
 864 define $\mathbb{E}_{t+1}[\cdot]$ to be a conditional expectation w.r.t. all randomness in iteration $t+1$ conditioned on
 865 all previous randomness.

866 Let us denote

$$\begin{aligned} k_{i,1}^{t+1} &:= \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^{t+1}; \xi_{ik}^{t+1}) - \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) - \frac{b}{p_{\text{mega}}} \left(h_i^t - \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) \right), \\ k_{i,2}^{t+1} &:= \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^t; \xi_{ij}^{t+1}), \\ h_{i,1}^{t+1} &:= \begin{cases} h_i^t + \frac{1}{p_a} k_{i,1}^{t+1}, & i^{\text{th}} \text{ node is participating,} \\ h_i^t, & \text{otherwise,} \end{cases} \\ h_{i,2}^{t+1} &:= \begin{cases} h_i^t + \frac{1}{p_a} k_{i,2}^{t+1}, & i^{\text{th}} \text{ node is participating,} \\ h_i^t, & \text{otherwise,} \end{cases} \\ g_{i,1}^{t+1} &:= \begin{cases} g_i^t + \frac{1}{p_a} k_{i,1}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t), & i^{\text{th}} \text{ node is participating,} \\ g_i^t, & \text{otherwise,} \end{cases} \\ g_{i,2}^{t+1} &:= \begin{cases} g_i^t + \mathcal{C}_i \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right), & i^{\text{th}} \text{ node is participating,} \\ g_i^t, & \text{otherwise,} \end{cases} \end{aligned}$$

867 $h_1^{t+1} := \frac{1}{n} \sum_{i=1}^n h_{i,1}^{t+1}$, $h_2^{t+1} := \frac{1}{n} \sum_{i=1}^n h_{i,2}^{t+1}$, $g_1^{t+1} := \frac{1}{n} \sum_{i=1}^n g_{i,1}^{t+1}$, and $g_2^{t+1} := \frac{1}{n} \sum_{i=1}^n g_{i,2}^{t+1}$.
 868 Note, that

$$h^{t+1} = \begin{cases} h_1^{t+1}, & c^{t+1} = 1, \\ h_2^{t+1}, & c^{t+1} = 0, \end{cases}$$

869 and

$$g^{t+1} = \begin{cases} g_1^{t+1}, & c^{t+1} = 1, \\ g_2^{t+1}, & c^{t+1} = 0 \end{cases}$$

870 First, we will prove two lemmas.

871 **Lemma 13.** Suppose that Assumptions 3, 5, 7 and 8 hold and let us consider sequences $\{g_i^{t+1}\}_{i=1}^n$
 872 and $\{h_i^{t+1}\}_{i=1}^n$ from Algorithm 8, then

$$\begin{aligned} & \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \right] \\ & \leq \frac{2(1-p_{\text{mega}})\omega}{n^2 p_a} \sum_{i=1}^n \|k_{i,2}^{t+1}\|^2 + \left(\frac{(p_a - p_{aa})a^2}{n^2 p_a^2} + \frac{2(1-p_{\text{mega}})a^2\omega}{n^2 p_a} \right) \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \\ & \quad + (1-a)^2 \|g^t - h^t\|^2, \end{aligned}$$

873 and

$$\begin{aligned} & \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|g_i^{t+1} - h_i^{t+1}\|^2 \right] \right] \right] \\ & \leq \frac{2(1-p_{\text{mega}})\omega}{p_a} \|k_{i,2}^{t+1}\|^2 + \left(\frac{(1-p_a)a^2}{p_a} + \frac{2(1-p_{\text{mega}})a^2\omega}{p_a} \right) \|g_i^t - h_i^t\|^2 \\ & \quad + (1-a)^2 \|g_i^t - h_i^t\|^2, \quad \forall i \in [n]. \end{aligned}$$

874 *Proof.* First, we get the bound for $\mathbb{E}_{t+1} [\|g^{t+1} - h^{t+1}\|^2]$:

$$\begin{aligned} & \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \right] \\ & = p_{\text{mega}} \mathbb{E}_{p_a} \left[\|g_1^{t+1} - h_1^{t+1}\|^2 \right] + (1-p_{\text{mega}}) \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\|g_2^{t+1} - h_2^{t+1}\|^2 \right] \right]. \end{aligned}$$

875 Using

$$\mathbb{E}_{p_a} [g_{i,1}^{t+1} - h_{i,1}^{t+1}] = g_i^t + k_{i,1}^{t+1} - a(g_i^t - h_i^t) - h_i^t - k_{i,1}^{t+1} = (1-a)(g_i^t - h_i^t)$$

876 and

$$\mathbb{E}_{\mathcal{C}} [\mathbb{E}_{p_a} [g_{i,2}^{t+1} - h_{i,2}^{t+1}]] = g_i^t + k_{i,2}^{t+1} - a(g_i^t - h_i^t) - h_i^t - k_{i,2}^{t+1} = (1-a)(g_i^t - h_i^t),$$

877 we have

$$\begin{aligned} & \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \right] \\ & \stackrel{(13)}{=} p_{\text{mega}} \mathbb{E}_{p_a} \left[\|g_1^{t+1} - h_1^{t+1} - \mathbb{E}_{p_a} [g_1^{t+1} - h_1^{t+1}]\|^2 \right] \\ & \quad + (1-p_{\text{mega}}) \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\|g_2^{t+1} - h_2^{t+1} - \mathbb{E}_{p_a} [g_2^{t+1} - h_2^{t+1}]\|^2 \right] \right] \\ & \quad + (1-a)^2 \|g^t - h^t\|^2. \end{aligned}$$

878 We can use Lemma 1 two times with i) $r_i = g_i^t - h_i^t$ and $s_i = -a(g_i^t - h_i^t)$ and ii) $r_i = g_i^t - h_i^t$ and

879 $s_i = p_a \mathcal{C}_i \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - k_{i,2}^{t+1}$, to obtain

$$\begin{aligned} & \mathbb{E}_{\mathcal{C}} \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \right] \\ & \leq \frac{p_{\text{mega}} a^2 (p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \\ & \quad + (1-p_{\text{mega}}) \left(\frac{1}{n^2 p_a} \sum_{i=1}^n \mathbb{E}_{\mathcal{C}} \left[\left\| p_a \mathcal{C}_i \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - (k_{i,2}^{t+1} - a(g_i^t - h_i^t)) \right\|^2 \right] \right) \\ & \quad + (1-p_{\text{mega}}) \left(\frac{a^2 (p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right) \\ & \quad + (1-a)^2 \|g^t - h^t\|^2 \\ & = \frac{a^2 (p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \end{aligned}$$

$$\begin{aligned}
& + (1 - p_{\text{mega}}) \left(\frac{p_a}{n^2} \sum_{i=1}^n \mathbb{E}_C \left[\left\| \mathcal{C}_i \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) \right\|^2 \right] \right) \\
& + (1 - a)^2 \|g^t - h^t\|^2 \\
& \leq \frac{a^2 (p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \\
& + \frac{(1 - p_{\text{mega}}) p_a \omega}{n^2} \sum_{i=1}^n \left\| \frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right\|^2 \\
& + (1 - a)^2 \|g^t - h^t\|^2 \\
& = \frac{a^2 (p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \\
& + \frac{(1 - p_{\text{mega}}) \omega}{n^2 p_a} \sum_{i=1}^n \|k_{i,2}^{t+1} - a (g_i^t - h_i^t)\|^2 \\
& + (1 - a)^2 \|g^t - h^t\|^2.
\end{aligned}$$

880 In the last inequality, we use Assumption 7. Next, using (12), we have

$$\begin{aligned}
& \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|g^{t+1} - h^{t+1}\|^2 \right] \right] \right] \\
& \leq \frac{2(1 - p_{\text{mega}}) \omega}{n^2 p_a} \sum_{i=1}^n \|k_{i,2}^{t+1}\|^2 + \left(\frac{(p_a - p_{aa}) a^2}{n^2 p_a^2} + \frac{2(1 - p_{\text{mega}}) \omega a^2}{n^2 p_a} \right) \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \\
& + (1 - a)^2 \|g^t - h^t\|^2.
\end{aligned}$$

881 The second inequality can be proved almost in the same way:

$$\begin{aligned}
& \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|g_i^{t+1} - h_i^{t+1}\|^2 \right] \right] \right] \\
& = p_{\text{mega}} \mathbb{E}_{p_a} \left[\|g_{i,1}^{t+1} - h_{i,1}^{t+1}\|^2 \right] + (1 - p_{\text{mega}}) \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g_{i,2}^{t+1} - h_{i,2}^{t+1}\|^2 \right] \right] \\
& \stackrel{(13)}{=} p_{\text{mega}} \mathbb{E}_{p_a} \left[\|g_{i,1}^{t+1} - h_{i,1}^{t+1} - (1 - a)(g_i^t - h_i^t)\|^2 \right] + (1 - p_{\text{mega}}) \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g_{i,2}^{t+1} - h_{i,2}^{t+1}\|^2 \right] \right] \\
& + p_{\text{mega}} (1 - a)^2 \|g_i^t - h_i^t\|^2 \\
& = \frac{p_{\text{mega}} (1 - p_a) a^2}{p_a} \|g_i^t - h_i^t\|^2 + (1 - p_{\text{mega}}) \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g_{i,2}^{t+1} - h_{i,2}^{t+1}\|^2 \right] \right] \\
& + p_{\text{mega}} (1 - a)^2 \|g_i^t - h_i^t\|^2 \\
& \stackrel{(13)}{=} \frac{p_{\text{mega}} (1 - p_a) a^2}{p_a} \|g_i^t - h_i^t\|^2 + (1 - p_{\text{mega}}) \mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\|g_{i,2}^{t+1} - h_{i,2}^{t+1} - (1 - a)(g_i^t - h_i^t)\|^2 \right] \right] \\
& + (1 - a)^2 \|g_i^t - h_i^t\|^2 \\
& = \frac{p_{\text{mega}} (1 - p_a) a^2}{p_a} \|g_i^t - h_i^t\|^2 \\
& + (1 - p_{\text{mega}}) p_a \mathbb{E}_C \left[\left\| g_i^t + \mathcal{C}_i \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - \left(h_i^t + \frac{1}{p_a} k_{i,2}^{t+1} \right) - (1 - a)(g_i^t - h_i^t) \right\|^2 \right] \\
& + (1 - p_{\text{mega}}) (1 - p_a) \|g_i^t - h_i^t - (1 - a)(g_i^t - h_i^t)\|^2 \\
& + (1 - a)^2 \|g_i^t - h_i^t\|^2 \\
& = \frac{p_{\text{mega}} (1 - p_a) a^2}{p_a} \|g_i^t - h_i^t\|^2 \\
& + (1 - p_{\text{mega}}) p_a \mathbb{E}_C \left[\left\| \mathcal{C}_i \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - \left(\frac{1}{p_a} k_{i,2}^{t+1} - a(g_i^t - h_i^t) \right) \right\|^2 \right]
\end{aligned}$$

$$\begin{aligned}
& + (1 - p_{\text{mega}}) (1 - p_a) a^2 \|g_i^t - h_i^t\|^2 \\
& + (1 - a)^2 \|g_i^t - h_i^t\|^2 \\
& \stackrel{(13)}{=} \left(\frac{p_{\text{mega}}(1 - p_a)a^2}{p_a} + \frac{(1 - p_{\text{mega}})(1 - p_a)a^2}{p_a} \right) \|g_i^t - h_i^t\|^2 \\
& + (1 - p_{\text{mega}}) p_a \mathbb{E}_C \left[\left\| \mathcal{C}_i \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) \right\|^2 \right] \\
& + (1 - a)^2 \|g_i^t - h_i^t\|^2 \\
& = \frac{(1 - p_a)a^2}{p_a} \|g_i^t - h_i^t\|^2 \\
& + (1 - p_{\text{mega}}) p_a \mathbb{E}_C \left[\left\| \mathcal{C}_i \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) - \left(\frac{1}{p_a} k_{i,2}^{t+1} - \frac{a}{p_a} (g_i^t - h_i^t) \right) \right\|^2 \right] \\
& + (1 - a)^2 \|g_i^t - h_i^t\|^2 \\
& \leq \frac{(1 - p_a)a^2}{p_a} \|g_i^t - h_i^t\|^2 \\
& + \frac{(1 - p_{\text{mega}})\omega}{p_a} \|k_{i,2}^{t+1} - a(g_i^t - h_i^t)\|^2 \\
& + (1 - a)^2 \|g_i^t - h_i^t\|^2 \\
& \stackrel{(12)}{\leq} \frac{2(1 - p_{\text{mega}})\omega}{p_a} \|k_{i,2}^{t+1}\|^2 + \left(\frac{(1 - p_a)a^2}{p_a} + \frac{2(1 - p_{\text{mega}})a^2\omega}{p_a} \right) \|g_i^t - h_i^t\|^2 \\
& + (1 - a)^2 \|g_i^t - h_i^t\|^2.
\end{aligned}$$

882

□

883 **Lemma 14.** Suppose that Assumptions 3, 5, 6 and 8 hold and let us consider sequence $\{h_i^{t+1}\}_{i=1}^n$
884 from Algorithm 8, then

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \right] \\
& \leq \frac{2b^2\sigma^2}{np_{\text{mega}}p_a B'} + \left(\frac{2p_{\text{mega}}L_\sigma^2}{np_a B'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + \frac{(1 - p_{\text{mega}})L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\hat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \\
& + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{mega}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h^t - \nabla f(x^t)\|^2,
\end{aligned}$$

885

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \right] \\
& \leq \frac{2b^2\sigma^2}{p_a p_{\text{mega}} B'} + \left(\frac{2p_{\text{mega}}L_\sigma^2}{p_a B'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + \frac{(1 - p_{\text{mega}})L_\sigma^2}{p_a B} + \frac{2(1 - p_a)L_i^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \\
& + \frac{2(1 - p_a)b^2}{p_{\text{mega}}p_a} \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2, \quad \forall i \in [n],
\end{aligned}$$

886 and

$$\mathbb{E}_k \left[\|k_{i,2}^{t+1}\|^2 \right] \leq \left(\frac{L_\sigma^2}{B} + L_i^2 \right) \|x^{t+1} - x^t\|^2, \quad \forall i \in [n],$$

887 *Proof.* First, we prove the bound for $\mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \right]$. Using

$$\mathbb{E}_k \left[\mathbb{E}_{p_a} \left[h_{i,1}^{t+1} \right] \right]$$

$$\begin{aligned}
&= h_i^t + E_k \left[\frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^{t+1}; \xi_{ik}^{t+1}) - \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) - \frac{b}{p_{\text{mega}}} \left(h_i^t - \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) \right) \right] \\
&= h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{mega}}} (h_i^t - \nabla f_i(x^t))
\end{aligned}$$

888 and

$$\begin{aligned}
&E_k [E_{p_a} [h_{i,2}^{t+1}]] \\
&= h_i^t + E_k \left[\frac{1}{B} \sum_{j=1}^B \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^t; \xi_{ij}^{t+1}) \right] \\
&= h_i^t + \nabla f_i(x^{t+1}) - \nabla f_i(x^t),
\end{aligned}$$

889 we have

$$\begin{aligned}
&E_k [E_{p_a} [E_{p_{\text{mega}}} [\|h^{t+1} - \nabla f(x^{t+1})\|^2]]] \\
&= p_{\text{mega}} E_k [E_{p_a} [\|h_1^{t+1} - \nabla f(x^{t+1})\|^2]] + (1 - p_{\text{mega}}) E_k [E_{p_a} [\|h_2^{t+1} - \nabla f(x^{t+1})\|^2]] \\
&\stackrel{(13)}{=} p_{\text{mega}} E_k [E_{p_a} [\|h_1^{t+1} - E_k [E_{p_a} [h_1^{t+1}]]\|^2]] + (1 - p_{\text{mega}}) E_k [E_{p_a} [\|h_2^{t+1} - E_k [E_{p_a} [h_2^{t+1}]]\|^2]] \\
&\quad + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h^t - \nabla f(x^t)\|^2.
\end{aligned}$$

890 We can use Lemma 1 two times with i) $r_i = h_i^t$ and $s_i = k_{i,1}^{t+1}$ and ii) $r_i = h_i^t$ and $s_i = k_{i,2}^{t+1}$, to

891 obtain

$$\begin{aligned}
&E_k [E_{p_a} [E_{p_{\text{mega}}} [\|h^{t+1} - \nabla f(x^{t+1})\|^2]]] \\
&\leq p_{\text{mega}} \left(\frac{1}{n^2 p_a} \sum_{i=1}^n E_k [\|k_{i,1}^{t+1} - E_k [k_{i,1}^{t+1}]\|^2] + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{mega}}} (h_i^t - \nabla f_i(x^t)) \right\|^2 \right) \\
&\quad + (1 - p_{\text{mega}}) \left(\frac{1}{n^2 p_a} \sum_{i=1}^n E_k [\|k_{i,2}^{t+1} - E_k [k_{i,2}^{t+1}]\|^2] + \frac{p_a - p_{aa}}{n^2 p_a^2} \sum_{i=1}^n \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \right) \\
&\quad + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h^t - \nabla f(x^t)\|^2 \\
&\stackrel{(12)}{\leq} \frac{p_{\text{mega}}}{n^2 p_a} \sum_{i=1}^n E_k [\|k_{i,1}^{t+1} - E_k [k_{i,1}^{t+1}]\|^2] \\
&\quad + \frac{1 - p_{\text{mega}}}{n^2 p_a} \sum_{i=1}^n E_k [\|k_{i,2}^{t+1} - E_k [k_{i,2}^{t+1}]\|^2] \\
&\quad + \frac{2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \\
&\quad + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{mega}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h^t - \nabla f(x^t)\|^2.
\end{aligned} \tag{32}$$

892 Let us consider $E_k [\|k_{i,1}^{t+1} - E_k [k_{i,1}^{t+1}]\|^2]$.

$$\begin{aligned}
&E_k [\|k_{i,1}^{t+1} - E_k [k_{i,1}^{t+1}]\|^2] \\
&= E_k \left[\left\| \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^{t+1}; \xi_{ik}^{t+1}) - \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) - \frac{b}{p_{\text{mega}}} \left(h_i^t - \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) \right) \right\|^2 \right]
\end{aligned}$$

$$\begin{aligned}
& - \left(\nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{mega}}} (h_i^t - \nabla f_i(x^t)) \right) \Big\|^2 \Big] \\
& = \mathbb{E}_k \left[\left\| \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^{t+1}; \xi_{ik}^{t+1}) - \frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) + \frac{b}{p_{\text{mega}}} \left(\frac{1}{B'} \sum_{k=1}^{B'} \nabla f_i(x^t; \xi_{ik}^{t+1}) \right) \right. \right. \\
& \quad \left. \left. - \left(\nabla f_i(x^{t+1}) - \nabla f_i(x^t) + \frac{b}{p_{\text{mega}}} (\nabla f_i(x^t)) \right) \right\|^2 \right] \\
& = \frac{1}{B'^2} \sum_{k=1}^{B'} \mathbb{E}_k \left[\left\| \frac{b}{p_{\text{mega}}} (\nabla f_i(x^{t+1}; \xi_{ik}^{t+1}) - \nabla f_i(x^{t+1})) \right. \right. \\
& \quad \left. \left. + \left(1 - \frac{b}{p_{\text{mega}}} \right) (\nabla f_i(x^{t+1}; \xi_{ik}^{t+1}) - \nabla f_i(x^t; \xi_{ik}^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t))) \right\|^2 \right],
\end{aligned}$$

893 where we used independence of the mini-batch samples. Using (12), we get

$$\begin{aligned}
& \mathbb{E}_k \left[\left\| k_{i,1}^{t+1} - \mathbb{E}_k [k_{i,1}^{t+1}] \right\|^2 \right] \\
& \leq \frac{2b^2}{B'^2 p_{\text{mega}}^2} \sum_{k=1}^{B'} \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_{ik}^{t+1}) - \nabla f_i(x^{t+1}) \right\|^2 \right] \\
& \quad + \frac{2}{B'^2} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 \sum_{k=1}^{B'} \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_{ik}^{t+1}) - \nabla f_i(x^t; \xi_{ik}^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right].
\end{aligned}$$

894 Due to Assumptions 5 and 6, we have

$$\mathbb{E}_k \left[\left\| k_{i,1}^{t+1} - \mathbb{E}_k [k_{i,1}^{t+1}] \right\|^2 \right] \leq \frac{2b^2 \sigma^2}{B' p_{\text{mega}}^2} + \frac{2L_\sigma^2}{B'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 \|x^{t+1} - x^t\|^2. \quad (33)$$

895 Next, we estimate the bound for $\mathbb{E}_k \left[\left\| k_{i,2}^{t+1} - \mathbb{E}_k [k_{i,2}^{t+1}] \right\|^2 \right]$.

$$\begin{aligned}
& \mathbb{E}_k \left[\left\| k_{i,2}^{t+1} - \mathbb{E}_k [k_{i,2}^{t+1}] \right\|^2 \right] \\
& = \mathbb{E}_k \left[\left\| \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \frac{1}{B} \sum_{j=1}^B \nabla f_i(x^t; \xi_{ij}^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right] \\
& = \frac{1}{B^2} \sum_{j=1}^B \mathbb{E}_k \left[\left\| \nabla f_i(x^{t+1}; \xi_{ij}^{t+1}) - \nabla f_i(x^t; \xi_{ij}^{t+1}) - (\nabla f_i(x^{t+1}) - \nabla f_i(x^t)) \right\|^2 \right].
\end{aligned}$$

896 Due to Assumptions 6, we have

$$\mathbb{E}_k \left[\left\| k_{i,2}^{t+1} - \mathbb{E}_k [k_{i,2}^{t+1}] \right\|^2 \right] \leq \frac{L_\sigma^2}{B} \|x^{t+1} - x^t\|^2. \quad (34)$$

897 Plugging (33) and (34) into (32), we obtain

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \right] \\
& \leq \frac{p_{\text{mega}}}{np_a} \left(\frac{2b^2 \sigma^2}{B' p_{\text{mega}}^2} + \frac{2L_\sigma^2}{B'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 \|x^{t+1} - x^t\|^2 \right) \\
& \quad + \frac{(1 - p_{\text{mega}}) L_\sigma^2}{np_a B} \|x^{t+1} - x^t\|^2 \\
& \quad + \frac{2(p_a - p_{aa})}{n^2 p_a^2} \sum_{i=1}^n \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) \right\|^2
\end{aligned}$$

$$+ \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{mega}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h^t - \nabla f(x^t)\|^2.$$

898 Using Assumption 3, we get

$$\begin{aligned} & \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] \right] \right] \\ & \leq \frac{2b^2 \sigma^2}{n p_{\text{mega}} p_a B'} + \left(\frac{2p_{\text{mega}} L_\sigma^2}{n p_a B'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + \frac{(1 - p_{\text{mega}}) L_\sigma^2}{n p_a B} + \frac{2(p_a - p_{aa}) \widehat{L}^2}{n p_a^2} \right) \|x^{t+1} - x^t\|^2 \\ & \quad + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{mega}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h^t - \nabla f(x^t)\|^2. \end{aligned}$$

899 Using almost the same derivations, we can prove the second inequality:

$$\begin{aligned} & \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \right] \\ & = p_{\text{mega}} \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h_{i,1}^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] + (1 - p_{\text{mega}}) \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h_{i,2}^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \\ & \stackrel{(13)}{=} p_{\text{mega}} \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h_{i,1}^{t+1} - \mathbb{E}_k [h_{i,1}^{t+1}]\|^2 \right] \right] + (1 - p_{\text{mega}}) \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\|h_{i,2}^{t+1} - \mathbb{E}_k [h_{i,2}^{t+1}]\|^2 \right] \right] \\ & \quad + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2 \\ & = p_{\text{mega}} p_a \mathbb{E}_k \left[\left\| h_i^t + \frac{1}{p_a} k_{i,1}^{t+1} - (h_i^t + \mathbb{E}_k [k_{i,1}^{t+1}]) \right\|^2 \right] \\ & \quad + p_{\text{mega}} (1 - p_a) \|h_i^t - (h_i^t + \mathbb{E}_k [k_{i,1}^{t+1}])\|^2 \\ & \quad + (1 - p_{\text{mega}}) p_a \mathbb{E}_k \left[\left\| h_i^t + \frac{1}{p_a} k_{i,2}^{t+1} - (h_i^t + \mathbb{E}_k [k_{i,2}^{t+1}]) \right\|^2 \right] \\ & \quad + (1 - p_{\text{mega}}) (1 - p_a) \|h_i^t - (h_i^t + \mathbb{E}_k [k_{i,2}^{t+1}])\|^2 \\ & \quad + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2 \\ & = p_{\text{mega}} p_a \mathbb{E}_k \left[\left\| \frac{1}{p_a} k_{i,1}^{t+1} - \mathbb{E}_k [k_{i,1}^{t+1}] \right\|^2 \right] \\ & \quad + p_{\text{mega}} (1 - p_a) \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{mega}}} (h_i^t - \nabla f_i(x^t)) \right\|^2 \\ & \quad + (1 - p_{\text{mega}}) p_a \mathbb{E}_k \left[\left\| \frac{1}{p_a} k_{i,2}^{t+1} - \mathbb{E}_k [k_{i,2}^{t+1}] \right\|^2 \right] \\ & \quad + (1 - p_{\text{mega}}) (1 - p_a) \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \\ & \quad + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2 \\ & \stackrel{(13)}{=} \frac{p_{\text{mega}}}{p_a} \mathbb{E}_k \left[\|k_{i,1}^{t+1} - \mathbb{E}_k [k_{i,1}^{t+1}]\|^2 \right] \\ & \quad + \frac{(1 - p_{\text{mega}})}{p_a} \mathbb{E}_k \left[\|k_{i,2}^{t+1} - \mathbb{E}_k [k_{i,2}^{t+1}]\|^2 \right] \\ & \quad + \frac{p_{\text{mega}} (1 - p_a)}{p_a} \left\| \nabla f_i(x^{t+1}) - \nabla f_i(x^t) - \frac{b}{p_{\text{mega}}} (h_i^t - \nabla f_i(x^t)) \right\|^2 \\ & \quad + \frac{(1 - p_{\text{mega}}) (1 - p_a)}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \end{aligned}$$

$$\begin{aligned}
& + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2 \\
& \stackrel{(12)}{\leq} \frac{p_{\text{mega}}}{p_a} \mathbb{E}_k \left[\|k_{i,1}^{t+1} - \mathbb{E}_k[k_{i,1}^{t+1}]\|^2 \right] \\
& + \frac{(1 - p_{\text{mega}})}{p_a} \mathbb{E}_k \left[\|k_{i,2}^{t+1} - \mathbb{E}_k[k_{i,2}^{t+1}]\|^2 \right] \\
& + \frac{2(1 - p_a)}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \\
& + \frac{2(1 - p_a)b^2}{p_{\text{mega}}p_a} \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2.
\end{aligned}$$

900 Using (33) and (34), we get

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \right] \\
& \leq \frac{2b^2\sigma^2}{p_ap_{\text{mega}}B'} + \frac{2p_{\text{mega}}L_\sigma^2}{p_aB'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 \|x^{t+1} - x^t\|^2 \\
& + \frac{(1 - p_{\text{mega}})L_\sigma^2}{p_aB} \|x^{t+1} - x^t\|^2 \\
& + \frac{2(1 - p_a)}{p_a} \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \\
& + \frac{2(1 - p_a)b^2}{p_{\text{mega}}p_a} \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2.
\end{aligned}$$

901 Next, due to Assumption 3, we obtain

$$\begin{aligned}
& \mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \right] \\
& \leq \frac{2b^2\sigma^2}{p_ap_{\text{mega}}B'} + \left(\frac{2p_{\text{mega}}L_\sigma^2}{p_aB'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + \frac{(1 - p_{\text{mega}})L_\sigma^2}{p_aB} + \frac{2(1 - p_a)L_i^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \\
& + \frac{2(1 - p_a)b^2}{p_{\text{mega}}p_a} \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1 - p_{\text{mega}}) \right) \|h_i^t - \nabla f_i(x^t)\|^2.
\end{aligned}$$

902 The third inequality can be proved with the help of (34) and Assumption 3.

$$\begin{aligned}
& \mathbb{E}_k \left[\|k_{i,2}^{t+1}\|^2 \right] \\
& \stackrel{(13)}{=} \mathbb{E}_k \left[\|k_{i,2}^{t+1} - \mathbb{E}_k[k_{i,2}^{t+1}]\|^2 \right] + \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \\
& \leq \frac{L_\sigma^2}{B} \|x^{t+1} - x^t\|^2 + \|\nabla f_i(x^{t+1}) - \nabla f_i(x^t)\|^2 \\
& \leq \left(\frac{L_\sigma^2}{B} + L_i^2 \right) \|x^{t+1} - x^t\|^2.
\end{aligned}$$

903

□

Theorem 11. Suppose that Assumptions 1, 2, 3, 5, 6, 7 and 8 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b = \frac{p_{\text{mega}}p_a}{2-p_a}$, probability $p_{\text{mega}} \in (0, 1]$, batch size $B' \geq B \geq 1$

$$\gamma \leq \left(L + \sqrt{\frac{8(2\omega+1)\omega}{np_a^2} \left(\hat{L}^2 + \frac{L_\sigma^2}{B} \right) + \frac{16}{np_{\text{mega}}p_a^2} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{L_\sigma^2}{B} \right)} \right)^{-1},$$

904 and $h_i^0 = g_i^0$ for all $i \in [n]$ in Algorithm 8. Then

$$\mathbb{E} \left[\|\nabla f(\hat{x}^T)\|^2 \right] \leq \frac{1}{T} \left[\frac{2\Delta_0}{\gamma} + \frac{4}{p_{\text{mega}}p_a} \|h^0 - \nabla f(x^0)\|^2 + \frac{4 \left(1 - \frac{p_{aa}}{p_a} \right)}{np_{\text{mega}}p_a} \frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right]$$

$$+ \frac{12\sigma^2}{nB'}.$$

905 *Proof.* Due to Lemma 2 and the update step from Line 5 in Algorithm 8, we have

$$\begin{aligned} & \mathbb{E}_{t+1} [f(x^{t+1})] \\ & \leq \mathbb{E}_{t+1} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \frac{\gamma}{2} \|g^t - \nabla f(x^t)\|^2 \right] \\ & = \mathbb{E}_{t+1} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \frac{\gamma}{2} \|g^t - h^t + h^t - \nabla f(x^t)\|^2 \right] \\ & \stackrel{(13)}{\leq} \mathbb{E}_{t+1} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma (\|g^t - h^t\|^2 + \|h^t - \nabla f(x^t)\|^2) \right]. \end{aligned}$$

906 Let us fix constants $\kappa, \eta, \nu, \rho \in [0, \infty)$ that we will define later. Considering Lemma 13, Lemma 14,
907 and the law of total expectation, we obtain

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] + \kappa \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & \quad + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ & \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma (\|g^t - h^t\|^2 + \|h^t - \nabla f(x^t)\|^2) \right] \\ & \quad + \kappa \mathbb{E} \left[\mathbb{E}_k \left[\mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} [\|g^{t+1} - h^{t+1}\|^2] \right] \right] \right] \right] \\ & \quad + \eta \mathbb{E} \left[\mathbb{E}_k \left[\mathbb{E}_C \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \right] \right] \right] \right] \\ & \quad + \nu \mathbb{E} \left[\mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] \right] \right] \right] \\ & \quad + \rho \mathbb{E} \left[\mathbb{E}_k \left[\mathbb{E}_{p_a} \left[\mathbb{E}_{p_{\text{mega}}} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \right] \right] \right] \\ & \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma (\|g^t - h^t\|^2 + \|h^t - \nabla f(x^t)\|^2) \right] \\ & \quad + \kappa \mathbb{E} \left(\frac{2(1-p_{\text{mega}})\omega}{np_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \|x^{t+1} - x^t\|^2 \right. \\ & \quad \left. + \left(\frac{(p_a - p_{aa})a^2}{n^2 p_a^2} + \frac{2(1-p_{\text{mega}})a^2\omega}{n^2 p_a} \right) \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2 \right) \\ & \quad + \eta \mathbb{E} \left(\frac{2(1-p_{\text{mega}})\omega}{p_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \|x^{t+1} - x^t\|^2 \right. \\ & \quad \left. + \left(\frac{(1-p_a)a^2}{p_a} + \frac{2(1-p_{\text{mega}})a^2\omega}{p_a} \right) \frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2 \right) \\ & \quad + \nu \mathbb{E} \left(\frac{2b^2\sigma^2}{np_{\text{mega}}p_a B'} + \left(\frac{2p_{\text{mega}}L_\sigma^2}{np_a B'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + \frac{(1-p_{\text{mega}})L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \right. \\ & \quad \left. + \frac{2(p_a - p_{aa})b^2}{n^2 p_a^2 p_{\text{mega}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1-p_{\text{mega}}) \right) \|h^t - \nabla f(x^t)\|^2 \right) \\ & \quad + \rho \mathbb{E} \left(\frac{2b^2\sigma^2}{p_a p_{\text{mega}} B'} + \left(\frac{2p_{\text{mega}}L_\sigma^2}{p_a B'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + \frac{(1-p_{\text{mega}})L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \right) \end{aligned}$$

$$+ \frac{2(1-p_a)b^2}{np_{\text{mega}}p_a} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + \left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1-p_{\text{mega}}) \right) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \Bigg).$$

Let us simplify the last inequality. Since $B' \geq B$ and $b = \frac{p_{\text{mega}}p_a}{2-p_a} \leq p_{\text{mega}}$, we have $1 - p_{\text{mega}} \leq 1$,

$$\frac{2p_{\text{mega}}L_\sigma^2}{p_aB'} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 \leq \frac{2p_{\text{mega}}L_\sigma^2}{p_aB},$$

$$\left(p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1-p_{\text{mega}}) \right) \leq 1 - b,$$

and

$$\left(\frac{2(1-p_a)b^2}{p_{\text{mega}}p_a} + p_{\text{mega}} \left(1 - \frac{b}{p_{\text{mega}}} \right)^2 + (1-p_{\text{mega}}) \right) \leq 1 - b.$$

908 Thus

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] + \kappa \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ & \leq \mathbb{E} \left[f(x^t) - \frac{\gamma}{2} \|\nabla f(x^t)\|^2 - \left(\frac{1}{2\gamma} - \frac{L}{2} \right) \|x^{t+1} - x^t\|^2 + \gamma (\|g^t - h^t\|^2 + \|h^t - \nabla f(x^t)\|^2) \right] \\ & + \kappa \mathbb{E} \left(\frac{2\omega}{np_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \|x^{t+1} - x^t\|^2 \right. \\ & \quad \left. + \frac{((2\omega + 1)p_a - p_{aa})a^2}{n^2p_a^2} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2 \right) \\ & + \eta \mathbb{E} \left(\frac{2\omega}{p_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \|x^{t+1} - x^t\|^2 \right. \\ & \quad \left. + \frac{(2\omega + 1 - p_a)a^2}{p_a} \frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 + (1-a)^2 \|g^t - h^t\|^2 \right) \\ & + \nu \mathbb{E} \left(\frac{2b^2\sigma^2}{np_{\text{mega}}p_aB'} + \left(\frac{2L_\sigma^2}{np_aB} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) \|x^{t+1} - x^t\|^2 \right. \\ & \quad \left. + \frac{2(p_a - p_{aa})b^2}{n^2p_a^2p_{\text{mega}}} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 + (1-b) \|h^t - \nabla f(x^t)\|^2 \right) \\ & + \rho \mathbb{E} \left(\frac{2b^2\sigma^2}{p_ap_{\text{mega}}B'} + \left(\frac{2L_\sigma^2}{p_aB} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \|x^{t+1} - x^t\|^2 \right. \\ & \quad \left. + (1-b) \frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right). \end{aligned}$$

909 After rearranging the terms, we get

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] + \kappa \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \end{aligned}$$

$$\begin{aligned}
&\leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
&\quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{2\kappa\omega}{np_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) - \frac{2\eta\omega}{p_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
&\quad \left. - \nu \left(\frac{2L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) - \rho \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
&\quad + (\gamma + \kappa(1-a)^2) \mathbb{E} [\|g^t - h^t\|^2] \\
&\quad + \left(\kappa \frac{((2\omega+1)p_a - p_{aa})a^2}{np_a^2} + \eta \left(\frac{(2\omega+1-p_a)a^2}{p_a} + (1-a)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
&\quad + (\gamma + \nu(1-b)) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
&\quad + \left(\nu \frac{2(p_a - p_{aa})b^2}{np_a^2 p_{\text{mega}}} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
&\quad + \left(\frac{2\nu b^2}{np_{\text{mega}} p_a} + \frac{2\rho b^2}{p_a p_{\text{mega}}} \right) \frac{\sigma^2}{B'}.
\end{aligned}$$

910 Let us take $\kappa = \frac{\gamma}{a}$, thus $\gamma + \kappa(1-a)^2 \leq \kappa$ and

$$\begin{aligned}
&\mathbb{E} [f(x^{t+1})] + \frac{\gamma}{a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
&\quad + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
&\leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
&\quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{2\gamma\omega}{anp_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) - \frac{2\eta\omega}{p_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
&\quad \left. - \nu \left(\frac{2L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) - \rho \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
&\quad + \frac{\gamma}{a} \mathbb{E} [\|g^t - h^t\|^2] \\
&\quad + \left(\frac{\gamma((2\omega+1)p_a - p_{aa})a}{np_a^2} + \eta \left(\frac{(2\omega+1-p_a)a^2}{p_a} + (1-a)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
&\quad + (\gamma + \nu(1-b)) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
&\quad + \left(\nu \frac{2(p_a - p_{aa})b^2}{np_a^2 p_{\text{mega}}} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
&\quad + \left(\frac{2\nu b^2}{np_{\text{mega}} p_a} + \frac{2\rho b^2}{p_a p_{\text{mega}}} \right) \frac{\sigma^2}{B'}.
\end{aligned}$$

911 Next, since $a = \frac{p_a}{2\omega+1}$, we have $\left(\frac{(2\omega+1-p_a)a^2}{p_a} + (1-a)^2 \right) \leq 1-a$. We the choice $\eta =$

912 $\frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2}$, we guarantee $\frac{\gamma((2\omega+1)p_a - p_{aa})a}{np_a^2} + \eta \left(\frac{(2\omega+1-p_a)a^2}{p_a} + (1-a)^2 \right) \leq \eta$ and

$$\begin{aligned}
&\mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
&\quad + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right]
\end{aligned}$$

$$\begin{aligned}
&\leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
&\quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{2\gamma(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) - \frac{2\gamma((2\omega+1)p_a - p_{aa})\omega}{np_a^3} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
&\quad \left. - \nu \left(\frac{2L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) - \rho \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
&\quad + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
&\quad + (\gamma + \nu(1-b)) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
&\quad + \left(\nu \frac{2(p_a - p_{aa})b^2}{np_a^2 p_{\text{mega}}} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
&\quad + \left(\frac{2\nu b^2}{np_{\text{mega}} p_a} + \frac{2\rho b^2}{p_a p_{\text{mega}}} \right) \frac{\sigma^2}{B'} \\
&\leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
&\quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
&\quad \left. - \nu \left(\frac{2L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) - \rho \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
&\quad + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
&\quad + (\gamma + \nu(1-b)) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\
&\quad + \left(\nu \frac{2(p_a - p_{aa})b^2}{np_a^2 p_{\text{mega}}} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
&\quad + \left(\frac{2\nu b^2}{np_{\text{mega}} p_a} + \frac{2\rho b^2}{p_a p_{\text{mega}}} \right) \frac{\sigma^2}{B'},
\end{aligned}$$

913 where simplified the term using $p_{aa} \geq 0$. Let us take $\nu = \frac{\gamma}{b}$ to obtain

$$\begin{aligned}
&\mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
&\quad + \frac{\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
&\leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
&\quad - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
&\quad \left. - \left(\frac{2\gamma L_\sigma^2}{bn p_a B} + \frac{2\gamma(p_a - p_{aa})\widehat{L}^2}{bn p_a^2} \right) - \rho \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
&\quad + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \frac{\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
&\quad + \frac{\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2]
\end{aligned}$$

$$\begin{aligned}
& + \left(\frac{2\gamma(p_a - p_{aa})b}{np_a^2 p_{\text{mega}}} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{2\gamma b}{np_{\text{mega}} p_a} + \frac{2\rho b^2}{p_a p_{\text{mega}}} \right) \frac{\sigma^2}{B'}.
\end{aligned}$$

914 Next, we take $\rho = \frac{2\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}}$, thus

$$\begin{aligned}
& \mathbb{E}[f(x^{t+1})] + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \frac{2\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma(2\omega + 1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
& \quad \left. - \left(\frac{2\gamma L_\sigma^2}{bn p_a B} + \frac{2\gamma(p_a - p_{aa})\widehat{L}^2}{bn p_a^2} \right) - \left(\frac{2\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \right) \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \frac{2\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{2\gamma b}{np_{\text{mega}} p_a} + \frac{4\gamma(p_a - p_{aa})b^2}{np_a^3 p_{\text{mega}}} \right) \frac{\sigma^2}{B'}.
\end{aligned}$$

915 Since $\frac{p_{\text{mega}} p_a}{2} \leq b \leq p_{\text{mega}} p_a$ and $1 - p_a \leq 1 - \frac{p_{aa}}{p_a} \leq 1$, we get

$$\begin{aligned}
& \mathbb{E}[f(x^{t+1})] + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E}[\|g^{t+1} - h^{t+1}\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E}[\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \frac{2\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma(2\omega + 1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
& \quad \left. - \left(\frac{4\gamma L_\sigma^2}{np_{\text{mega}} p_a^2 B} + \frac{4\gamma(p_a - p_{aa})\widehat{L}^2}{np_{\text{mega}} p_a^3} \right) - \left(\frac{4\gamma L_\sigma^2}{np_{\text{mega}} p_a^2 B} + \frac{4\gamma(1-p_a)\widehat{L}^2}{np_{\text{mega}} p_a^2} \right) \right) \mathbb{E}[\|x^{t+1} - x^t\|^2] \\
& + \frac{\gamma(2\omega + 1)}{p_a} \mathbb{E}[\|g^t - h^t\|^2] + \frac{\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E}[\|h^t - \nabla f(x^t)\|^2] + \frac{2\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \frac{6\gamma\sigma^2}{nB'} \\
& \leq \mathbb{E}[f(x^t)] - \frac{\gamma}{2} \mathbb{E}[\|\nabla f(x^t)\|^2]
\end{aligned}$$

$$\begin{aligned}
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) - \left(\frac{8\gamma L_\sigma^2}{np_{\text{mega}} p_a^2 B} + \frac{8\gamma \left(1 - \frac{p_{\text{aa}}}{p_a}\right) \widehat{L}^2}{np_{\text{mega}} p_a^2} \right) \right) \mathbb{E} \left[\|x^{t+1} - x^t\|^2 \right] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] + \frac{2\gamma(p_a - p_{\text{aa}})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \frac{6\gamma\sigma^2}{nB'}.
\end{aligned}$$

916 Using Lemma 4 and the assumption about γ , we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^{t+1} - h^{t+1}\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \frac{2\gamma(p_a - p_{\text{aa}})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} \left[\|\nabla f(x^t)\|^2 \right] \\
& + \frac{\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \frac{\gamma((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \frac{\gamma}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] + \frac{2\gamma(p_a - p_{\text{aa}})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \frac{6\gamma\sigma^2}{nB'}.
\end{aligned}$$

917 It is left to apply Lemma 3 with

$$\begin{aligned}
\Psi^t &= \frac{(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \frac{((2\omega+1)p_a - p_{\text{aa}})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
&+ \frac{1}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] + \frac{2 \left(1 - \frac{p_{\text{aa}}}{p_a}\right)}{np_a p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right]
\end{aligned}$$

918 and $C = \frac{6\sigma^2}{nB'}$ to conclude the proof. \square

Corollary 6. Suppose that assumptions from Theorem 11 hold, probability $p_{\text{mega}} = \min \left\{ \frac{\zeta_c}{d}, \frac{n\varepsilon B}{\sigma^2} \right\}$, batch size $B' = \Theta \left(\frac{\sigma^2}{n\varepsilon} \right)$, and $h_i^0 = g_i^0 = \frac{1}{B_{\text{init}}} \sum_{k=1}^{B_{\text{init}}} \nabla f_i(x^0; \xi_{ik}^0)$ for all $i \in [n]$, initial batch size $B_{\text{init}} = \Theta \left(\frac{B}{p_{\text{mega}} \sqrt{p_a}} \right) = \Theta \left(\max \left\{ \frac{Bd}{\sqrt{p_a} \zeta_c}, \frac{\sigma^2}{\sqrt{p_a} n \varepsilon} \right\} \right)$, then DASHA-PP-SYNC-MVR needs

$$T := \mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \left(\frac{\omega}{p_a \sqrt{n}} + \sqrt{\frac{d}{p_a^2 \zeta_c n}} \right) \left(\widehat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{p_a \sqrt{\varepsilon} n} \left(\frac{\widehat{L}}{\sqrt{B}} + \frac{L_\sigma}{B} \right) \right] + \frac{\sigma^2}{\sqrt{p_a} n \varepsilon B} \right).$$

919 communication rounds to get an ε -solution, the expected communication complexity is equal to
920 $\mathcal{O}(d + \zeta_c T)$, and the expected number of stochastic gradient calculations per node equals $\mathcal{O}(B_{\text{init}} +$
921 $BT)$, where ζ_c is the expected density from Definition 12.

922 *Proof.* Due to the choice of B' , we have

$$\begin{aligned} \mathbb{E} \left[\|\nabla f(\hat{x}^T)\|^2 \right] &\leq \frac{1}{T} \left[2\Delta_0 \left(L + \sqrt{\frac{8(2\omega+1)\omega}{np_a^2} \left(\hat{L}^2 + \frac{L_\sigma^2}{B} \right) + \frac{16}{np_{\text{mega}}p_a^2} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{L_\sigma^2}{B} \right)} \right) \right. \\ &\quad \left. + \frac{4}{p_{\text{mega}}p_a} \|h^0 - \nabla f(x^0)\|^2 + \frac{4 \left(1 - \frac{p_{aa}}{p_a} \right)}{np_{\text{mega}}p_a} \frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right] \\ &\quad + \frac{2\varepsilon}{3}. \end{aligned}$$

923 Using

$$\mathbb{E} \left[\|h^0 - \nabla f(x^0)\|^2 \right] = \mathbb{E} \left[\left\| \frac{1}{n} \sum_{i=1}^n \frac{1}{B_{\text{init}}} \sum_{k=1}^{B_{\text{init}}} \nabla f_i(x^0; \xi_{ik}^0) - \nabla f(x^0) \right\|^2 \right] \leq \frac{\sigma^2}{nB_{\text{init}}}$$

924 and

$$\frac{1}{n^2} \sum_{i=1}^n \mathbb{E} \left[\|h_i^0 - \nabla f_i(x^0)\|^2 \right] = \frac{1}{n^2} \sum_{i=1}^n \mathbb{E} \left[\left\| \frac{1}{B_{\text{init}}} \sum_{k=1}^{B_{\text{init}}} \nabla f_i(x^0; \xi_{ik}^0) - \nabla f_i(x^0) \right\|^2 \right] \leq \frac{\sigma^2}{nB_{\text{init}}},$$

925 we have

$$\begin{aligned} \mathbb{E} \left[\|\nabla f(\hat{x}^T)\|^2 \right] &\leq \frac{1}{T} \left[2\Delta_0 \left(L + \sqrt{\frac{8(2\omega+1)\omega}{np_a^2} \left(\hat{L}^2 + \frac{L_\sigma^2}{B} \right) + \frac{16}{np_{\text{mega}}p_a^2} \left(\left(1 - \frac{p_{aa}}{p_a} \right) \hat{L}^2 + \frac{L_\sigma^2}{B} \right)} \right) \right. \\ &\quad \left. + \frac{8\sigma^2}{np_{\text{mega}}p_a B_{\text{init}}} \right] \\ &\quad + \frac{2\varepsilon}{3}. \end{aligned}$$

926 Therefore, we can take the following T to get ε -solution.

$$T = \mathcal{O} \left(\frac{1}{\varepsilon} \left[\Delta_0 \left(L + \sqrt{\frac{\omega^2}{np_a^2} \left(\hat{L}^2 + \frac{L_\sigma^2}{B} \right) + \frac{1}{np_{\text{mega}}p_a^2} \left(\hat{L}^2 + \frac{L_\sigma^2}{B} \right)} \right) + \frac{\sigma^2}{np_{\text{mega}}p_a B_{\text{init}}} \right] \right)$$

927 Considering the choice of p_{mega} and B_{init} , we obtain

$$\begin{aligned} T &= \mathcal{O} \left(\frac{1}{\varepsilon} \left[\Delta_0 \left(L + \left(\frac{\omega}{p_a \sqrt{n}} + \sqrt{\frac{d}{p_a^2 \zeta_C n}} \right) \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{p_a \sqrt{\varepsilon n}} \left(\frac{\hat{L}}{\sqrt{B}} + \frac{L_\sigma}{B} \right) \right) + \frac{\sigma^2}{np_{\text{mega}}p_a B_{\text{init}}} \right] \right) \\ &= \mathcal{O} \left(\frac{\Delta_0}{\varepsilon} \left[L + \left(\frac{\omega}{p_a \sqrt{n}} + \sqrt{\frac{d}{p_a^2 \zeta_C n}} \right) \left(\hat{L} + \frac{L_\sigma}{\sqrt{B}} \right) + \frac{\sigma}{p_a \sqrt{\varepsilon n}} \left(\frac{\hat{L}}{\sqrt{B}} + \frac{L_\sigma}{B} \right) \right] + \frac{\sigma^2}{\sqrt{p_a} n \varepsilon B} \right). \end{aligned}$$

928 The expected communication complexity equals $\mathcal{O}(d + p_{\text{mega}}d + (1 - p_{\text{mega}})\zeta_C) =$
 929 $\mathcal{O}(d + \zeta_C)$ and the expected number of stochastic gradient calculations per node equals
 930 $\mathcal{O}(B_{\text{init}} + p_{\text{mega}}B' + (1 - p_{\text{mega}})B) = \mathcal{O}(B_{\text{init}} + B)$. \square

Theorem 13. Suppose that Assumptions 1, 2, 3, 5, 6, 7, 8 and 9 hold. Let us take $a = \frac{p_a}{2\omega+1}$, $b = \frac{p_{\text{mega}}p_a}{2-p_a}$, probability $p_{\text{mega}} \in (0, 1]$, batch size $B' \geq B \geq 1$,

$$\gamma \leq \min \left\{ \left(L + \sqrt{\frac{16(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) + \left(\frac{48L_\sigma^2}{np_{\text{mega}}p_a^2B} + \frac{24 \left(1 - \frac{p_{aa}}{p_a} \right) \widehat{L}^2}{np_{\text{mega}}p_a^2} \right)} \right)^{-1}, \frac{a}{2\mu}, \frac{b}{2\mu} \right\},$$

931 and $h_i^0 = g_i^0$ for all $i \in [n]$ in Algorithm 8. Then

$$\begin{aligned} & \mathbb{E} [f(x^T) - f^*] \\ & \leq (1 - \gamma\mu)^T \left(\Delta_0 + \frac{2\gamma}{b} \|h^0 - \nabla f(x^0)\|^2 + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \frac{1}{n} \sum_{i=1}^n \|h_i^0 - \nabla f_i(x^0)\|^2 \right) + \frac{20\sigma^2}{\mu n B'}. \end{aligned}$$

932 *Proof.* Let us fix constants $\kappa, \eta, \nu, \rho \in [0, \infty)$ that we will define later. As in the proof of Theorem 11,
933 we can get

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] + \kappa \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ & \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\ & - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{2\kappa\omega}{np_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) - \frac{2\eta\omega}{p_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\ & \quad \left. - \nu \left(\frac{2L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) - \rho \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\ & + (\gamma + \kappa(1-a)^2) \mathbb{E} [\|g^t - h^t\|^2] \\ & + \left(\kappa \frac{((2\omega+1)p_a - p_{aa})a^2}{np_a^2} + \eta \left(\frac{(2\omega+1-p_a)a^2}{p_a} + (1-a)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ & + (\gamma + \nu(1-b)) \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] \\ & + \left(\nu \frac{2(p_a - p_{aa})b^2}{np_a^2 p_{\text{mega}}} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\ & + \left(\frac{2\nu b^2}{np_{\text{mega}}p_a} + \frac{2\rho b^2}{p_a p_{\text{mega}}} \right) \frac{\sigma^2}{B'}. \end{aligned}$$

934 Let us take $\kappa = \frac{2\gamma}{a}$, thus $\gamma + \kappa(1-a)^2 \leq (1 - \frac{a}{2})\kappa$ and

$$\begin{aligned} & \mathbb{E} [f(x^{t+1})] + \frac{2\gamma}{a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \eta \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\ & + \nu \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\ & \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\ & - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{4\gamma\omega}{anp_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) - \frac{2\eta\omega}{p_a} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \end{aligned}$$

$$\begin{aligned}
& -\nu \left(\frac{2L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) - \rho \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \mathbb{E} \left[\|x^{t+1} - x^t\|^2 \right] \\
& + \left(1 - \frac{a}{2} \right) \frac{2\gamma}{a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] \\
& + \left(\frac{2\gamma((2\omega+1)p_a - p_{aa})a}{np_a^2} + \eta \left(\frac{(2\omega+1-p_a)a^2}{p_a} + (1-a)^2 \right) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + (\gamma + \nu(1-b)) \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] \\
& + \left(\nu \frac{2(p_a - p_{aa})b^2}{np_a^2 p_{\text{mega}}} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{2\nu b^2}{np_{\text{mega}} p_a} + \frac{2\rho b^2}{p_a p_{\text{mega}}} \right) \frac{\sigma^2}{B'}.
\end{aligned}$$

935 Next, since $a = \frac{p_a}{2\omega+1}$, we have $\left(\frac{(2\omega+1-p_a)a^2}{p_a} + (1-a)^2 \right) \leq 1-a$. We the choice $\eta =$
936 $\frac{2\gamma((2\omega+1)p_a - p_{aa})}{np_a^2}$, we guarantee $\frac{\gamma((2\omega+1)p_a - p_{aa})a}{np_a^2} + \eta \left(\frac{(2\omega+1-p_a)a^2}{p_a} + (1-a)^2 \right) \leq (1-\frac{a}{2})\eta$ and

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^{t+1} - h^{t+1}\|^2 \right] + \frac{2\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \nu \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} \left[\|\nabla f(x^t)\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{8\gamma(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
& \quad \left. - \nu \left(\frac{2L_\sigma^2}{np_a B} + \frac{2(p_a - p_{aa})\widehat{L}^2}{np_a^2} \right) - \rho \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} \left[\|x^{t+1} - x^t\|^2 \right] \\
& + \left(1 - \frac{a}{2} \right) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] \\
& + \left(1 - \frac{a}{2} \right) \frac{2\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + (\gamma + \nu(1-b)) \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] \\
& + \left(\nu \frac{2(p_a - p_{aa})b^2}{np_a^2 p_{\text{mega}}} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{2\nu b^2}{np_{\text{mega}} p_a} + \frac{2\rho b^2}{p_a p_{\text{mega}}} \right) \frac{\sigma^2}{B'},
\end{aligned}$$

937 where simplified the term using $p_{aa} \geq 0$. Let us take $\nu = \frac{2\gamma}{b}$ to obtain

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^{t+1} - h^{t+1}\|^2 \right] + \frac{2\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \rho \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} \left[\|\nabla f(x^t)\|^2 \right]
\end{aligned}$$

$$\begin{aligned}
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{8\gamma(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
& \quad \left. - \left(\frac{4\gamma L_\sigma^2}{bn p_a B} + \frac{4\gamma(p_a - p_{aa})\widehat{L}^2}{bn p_a^2} \right) - \rho \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} \left[\|x^{t+1} - x^t\|^2 \right] \\
& + \left(1 - \frac{a}{2} \right) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \left(1 - \frac{a}{2} \right) \frac{2\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(1 - \frac{b}{2} \right) \frac{2\gamma}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] \\
& + \left(\frac{4\gamma(p_a - p_{aa})b}{np_a^2 p_{\text{mega}}} + \rho(1-b) \right) \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{4\gamma b}{np_{\text{mega}} p_a} + \frac{2\rho b^2}{p_a p_{\text{mega}}} \right) \frac{\sigma^2}{B'},
\end{aligned}$$

938 Next, we take $\rho = \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}}$, thus

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^{t+1} - h^{t+1}\|^2 \right] + \frac{2\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} \left[\|\nabla f(x^t)\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{8\gamma(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
& \quad \left. - \left(\frac{4\gamma L_\sigma^2}{bn p_a B} + \frac{4\gamma(p_a - p_{aa})\widehat{L}^2}{bn p_a^2} \right) - \left(\frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \right) \left(\frac{2L_\sigma^2}{p_a B} + \frac{2(1-p_a)\widehat{L}^2}{p_a} \right) \right) \mathbb{E} \left[\|x^{t+1} - x^t\|^2 \right] \\
& + \left(1 - \frac{a}{2} \right) \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \left(1 - \frac{a}{2} \right) \frac{2\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(1 - \frac{b}{2} \right) \frac{2\gamma}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] + \left(1 - \frac{b}{2} \right) \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \left(\frac{4\gamma b}{np_{\text{mega}} p_a} + \frac{16\gamma(p_a - p_{aa})b^2}{np_a^3 p_{\text{mega}}^2} \right) \frac{\sigma^2}{B'},
\end{aligned}$$

939 Since $\frac{p_{\text{mega}} p_a}{2} \leq b \leq p_{\text{mega}} p_a$ and $1 - p_a \leq 1 - \frac{p_{aa}}{p_a} \leq 1$, we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega+1)}{p_a} \mathbb{E} \left[\|g^{t+1} - h^{t+1}\|^2 \right] + \frac{2\gamma((2\omega+1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} \left[\|h^{t+1} - \nabla f(x^{t+1})\|^2 \right] + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
& \leq \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} \left[\|\nabla f(x^t)\|^2 \right] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{8\gamma(2\omega+1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) \right. \\
& \quad \left. - \left(\frac{8\gamma L_\sigma^2}{np_{\text{mega}} p_a^2 B} + \frac{8\gamma(p_a - p_{aa})\widehat{L}^2}{np_{\text{mega}} p_a^3} \right) - \left(\frac{16\gamma L_\sigma^2}{np_{\text{mega}} p_a^2 B} + \frac{16\gamma(1-p_a)\widehat{L}^2}{np_{\text{mega}} p_a^2} \right) \right) \mathbb{E} \left[\|x^{t+1} - x^t\|^2 \right]
\end{aligned}$$

$$\begin{aligned}
& + \left(1 - \frac{a}{2}\right) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \left(1 - \frac{a}{2}\right) \frac{2\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \frac{20\gamma\sigma^2}{nB'} \\
\leq & \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& - \left(\frac{1}{2\gamma} - \frac{L}{2} - \frac{8\gamma(2\omega + 1)\omega}{np_a^2} \left(\frac{L_\sigma^2}{B} + \widehat{L}^2 \right) - \left(\frac{24\gamma L_\sigma^2}{np_{\text{mega}} p_a^2 B} + \frac{24\gamma \left(1 - \frac{p_{aa}}{p_a}\right) \widehat{L}^2}{np_{\text{mega}} p_a^2} \right) \right) \mathbb{E} [\|x^{t+1} - x^t\|^2] \\
& + \left(1 - \frac{a}{2}\right) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \left(1 - \frac{a}{2}\right) \frac{2\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \frac{20\gamma\sigma^2}{nB'}.
\end{aligned}$$

940 Using Lemma 4 and the assumption about γ , we get

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{2\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
\leq & \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + \left(1 - \frac{a}{2}\right) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + \left(1 - \frac{a}{2}\right) \frac{2\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + \left(1 - \frac{b}{2}\right) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + \left(1 - \frac{b}{2}\right) \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \frac{20\gamma\sigma^2}{nB'}.
\end{aligned}$$

941 Due to $\gamma \leq \frac{a}{2\mu}$ and $\gamma \leq \frac{b}{2\mu}$, we have

$$\begin{aligned}
& \mathbb{E} [f(x^{t+1})] + \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^{t+1} - h^{t+1}\|^2] + \frac{2\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^{t+1} - h_i^{t+1}\|^2 \right] \\
& + \frac{2\gamma}{b} \mathbb{E} [\|h^{t+1} - \nabla f(x^{t+1})\|^2] + \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^{t+1} - \nabla f_i(x^{t+1})\|^2 \right] \\
\leq & \mathbb{E} [f(x^t)] - \frac{\gamma}{2} \mathbb{E} [\|\nabla f(x^t)\|^2] \\
& + (1 - \gamma\mu) \frac{2\gamma(2\omega + 1)}{p_a} \mathbb{E} [\|g^t - h^t\|^2] + (1 - \gamma\mu) \frac{2\gamma((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\
& + (1 - \gamma\mu) \frac{2\gamma}{b} \mathbb{E} [\|h^t - \nabla f(x^t)\|^2] + (1 - \gamma\mu) \frac{8\gamma(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right] \\
& + \frac{20\gamma\sigma^2}{nB'}.
\end{aligned}$$

942 It is left to apply Lemma 11 with

$$\begin{aligned}\Psi^t &= \frac{2(2\omega + 1)}{p_a} \mathbb{E} \left[\|g^t - h^t\|^2 \right] + \frac{2((2\omega + 1)p_a - p_{aa})}{np_a^2} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|g_i^t - h_i^t\|^2 \right] \\ &+ \frac{2}{b} \mathbb{E} \left[\|h^t - \nabla f(x^t)\|^2 \right] + \frac{8(p_a - p_{aa})}{np_a^2 p_{\text{mega}}} \mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n \|h_i^t - \nabla f_i(x^t)\|^2 \right]\end{aligned}$$

943 and $C = \frac{20\sigma^2}{nB'}$ to conclude the proof. □