Resampling and genealogies in sequential Monte Carlo algorithms

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A thesis submitted for the degree of
Doctor of Philosophy in Statistics

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January 2021

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Acknowledgements

I would like to thank...

This thesis is submitted to the University of Warwick in support of my application for the degree of Doctor of Philosophy. It has been composed by myself and has not been submitted in any previous application for any degree

The work presented (including data generated and data analysis) was carried out by the author except in the cases outlined below:

Parts of this thesis have been published by the author:

Notation and conventions

$\mathbb{N}$	the natural numbers starting from 1, $\{1, 2, \dots\}$
$[a]$	the set $\{1, 2, \dots, a\}$ where $a \in \mathbb{N}$
$(a)_b$	the falling factorial $a(a-1)\cdots(a-b+1)$ where $a, b \in \mathbb{N}$
$\prod_{\emptyset}$	the empty product is taken to be 1
$\sum_{\emptyset}$	the empty sum is taken to be 0, while the sum over an index vector of length zero is the identity operator ?

1 Introduction

2 Background

> Anyone who considers arithmetical methods of producing random digits is, of course, in a state of sin.
>
> — John von Neumann

2.1 State space models

[Introduction of state space models: target tracking example (1D train); modelling assumptions for this example; why Bayesian? Scenarios where model is tractable: Kalman filter, extended KF, etc. Brief discussion of scope of SMC beyond SSMs.]

2.2 Sequential Monte Carlo

[Motivation in context of SSMs (IS, SIS, SIR). Generic SMC algorithm (possibly introduce bootstrap PF first). Discussion of each step. Theoretical justifications for SMC (e.g. convergence results).]

2.3 Coalescent theory

[Review of literature from population genetics, introducing the relevant population models (Wright–Fisher, Moran, Cannings) and Kingman's coalescent / n-coalescent. Domain of attraction of Kingman's coalescent, as far as previous works have shown. Properties of such models (neutrality, Markov property) that may be violated by SMC systems.]

2.4 SMC genealogies & ancestral degeneracy

[Description of how genealogies are induced by SMC algorithms and how this is related to the performance of the algorithms (ancestral degeneracy, variance estimation, storage cost). Existing results characterising these genealogies.
Ways to mitigate ancestral degeneracy (low-variance resampling, adaptive resampling, backward sampling).]

2.5 Resampling

[Definition of a 'valid' resampling scheme and justification for these restrictions. Tour of key resampling schemes (multinomial, residual, stratified, systematic, ...), with discussion of their properties, implementation and usage in practice. Idea of 'optimality' in resampling, description of so-called optimal schemes. Existing results and conjectures comparing the performance of different schemes. Introduction of stochastic rounding as a class of resampling schemes. Adaptive resampling.
Examples and discussion of resampling schemes that violate the three properies; optimal transport resampling, along with the others I mentioned in previous writings.]

2.6 Conditional SMC & particle MCMC

Motivation and definition of particle Gibbs algorithm, and how CSMC crops up in it. Ancestor sampling.

3 Weak Convergence

Let $\mathcal{P}_n$ be the space of partitions of $\{1,\dots,n\}$. Denote by $\mathcal{X}$ the set of all functions mapping $[0,\infty)$ to $\mathcal{P}_n$ that are right-continuous with left limits. (Our rescaled genealogical process $(\mathcal{G}^{(n,N)}_{\tau_N(t)})_{t\geq 0}$ and our encoding of the n-coalescent are piecewise-constant functions mapping time $t \in [0,\infty)$ to partitions, and thus live in the space $\mathcal{X}$.) Finally, equip the space $\mathcal{P}_n$ with the zero-one metric,

$$\rho(\xi,\eta) = 1 - \delta_{\xi\eta} := \begin{cases} 0 & \text{if } \xi = \eta \\ 1 & \text{otherwise} \end{cases} \tag{3.1}$$

for any $\xi, \eta \in \mathcal{P}_n$.

Theorem 3.1. *Let $\nu_t^{(1:N)}$ denote the offspring numbers in an interacting particle system satisfying the standing assumption and such that, for any N sufficiently large, for all finite t, $\mathbb{P}\{\tau_N(t) = \infty\} = 0$. Suppose that there exists a deterministic sequence $(b_N)_{N\geq 1}$ such that $\lim_{N\to\infty} b_N = 0$ and*

$$\frac{1}{(N)_3}\sum_{i=1}^{N} \mathbb{E}_t\{(\nu_t^{(i)})_3\} \leq b_N \frac{1}{(N)_2}\sum_{i=1}^{N} \mathbb{E}_t\{(\nu_t^{(i)})_2\} \tag{3.2}$$

for all N, uniformly in $t \geq 1$. Then the rescaled genealogical process $(G^{(n,N)}_{\tau_N(t)})_{t\geq 0}$ converges weakly in $(\mathcal{X},\rho)$ to Kingman's n-coalescent as $N \to \infty$.

Proof. The structure of the proof follows Möhle (1999), albeit with considerable technical complication due to the lack of independence between generations (non-neutrality) in our model. is this the main/only source of complication? Since we already have convergence of the finite-dimensional distributions (Theorem ??), strengthening this to weak convergence requires relative compactness of the family of processes $\{(G^{(n,N)}_{\tau_N(t)})_{t\geq 0}\}_{N\in\mathbb{N}}$.

...

Define $p_t := \max_{\xi\in E}\{1 - p_{\xi\xi}(t)\} = 1 - p_{\Delta\Delta}(t)$, where Δ denotes the trivial partition of $\{1,\dots,n\}$ into singletons. For a proof that the maximum is attained at $\xi = \Delta$, see Lemma 3.12. Following Möhle (1999), we now construct the two-dimensional Markov process $(Z_t, S_t)_{t\in\mathbb{N}}$ with transition probabilities

$$\mathbb{P}(Z_t = j, S_t = \eta \mid Z_{t-1} = i, S_{t-1} = \xi) = \begin{cases} 1 - p_t & \text{if } j = i \text{ and } \xi = \eta \\ p_{\xi\xi}(t) + p_t - 1 & \text{if } j = i+1 \text{ and } \xi = \eta \\ p_{\xi\eta}(t) & \text{if } j = i+1 \text{ and } \xi \neq \eta \\ 0 & \text{otherwise.} \end{cases} \tag{3.3}$$

The construction is such that the marginal (S_t) has the same distribution as the genealogical process of interest, and (Z_t) has jumps at all the times (S_t) does plus some extra jumps. (The definition of p_t ensures that the probability in the second case is non-negative, attaining the value zero when $\xi = \Delta$.)

Denote by $0 = T_0^{(N)} < T_1^{(N)} < \dots$ the jump times of the rescaled process $(Z_{\tau_N(t)})_{t\geq 0}$, and $\omega_i^{(N)} := T_i^{(N)} - T_{i-1}^{(N)}$ the corresponding holding times ($i \in \mathbb{N}$).

... ■

Bounds on sum-products

Lemma 3.1. *Fix $t > 0$, $l \in \mathbb{N}$.*

$$t^l - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2\right)\binom{l}{2}(t+1)^{l-2} \leq \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) \leq t^l + c_N(\tau_N(t))(t+1)^l. \tag{3.4}$$

Proof. As pointed out in Koskela et al. (2018, Equation (8)),

$$\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) \geq \left(\sum_{s=0}^{\tau_N(t)} c_N(s)\right)^l - \binom{l}{2}\left(\sum_{s=0}^{\tau_N(t)} c_N(s)^2\right)\left(\sum_{s=0}^{\tau_N(t)} c_N(s)\right)^{l-2}. \tag{3.5}$$

By definition of τ_N,

$$t \leq \sum_{s=0}^{\tau_N(t)} c_N(s) \leq t+1. \tag{3.6}$$

Substituting these bounds into the RHS of (3.5) yields the lower bound.

It is a true fact that

$$\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) \leq \left(\sum_{s=0}^{\tau_N(t)} c_N(s)\right)^l, \tag{3.7}$$

as can be seen by considering the multinomial expansion of the RHS. This is further bounded by

$$\left(\sum_{s=0}^{\tau_N(t)} c_N(s)\right)^l \leq \left(\sum_{s=0}^{\tau_N(t)-1} c_N(s) + c_N(\tau_N(t))\right)^l \leq [t + c_N(\tau_N(t))]^l\,, \tag{3.8}$$

again using the definition of τ_N. A binomial expansion yields

$$[t + c_N(\tau_N(t))]^l = t^l + \sum_{i=0}^{l-1} \binom{l}{i} t^i c_N(\tau_N(t))^{l-i} = t^l + c_N(\tau_N(t)) \sum_{i=0}^{l-1} \binom{l}{i} t^i c_N(\tau_N(t))^{l-1-i}, \tag{3.9}$$

then since $c_N(s) \leq 1$ for all s,

$$\sum_{i=0}^{l-1} \binom{l}{i} t^i c_N(\tau_N(t))^{l-1-i} \leq \sum_{i=0}^{l-1} \binom{l}{i} t^i \leq (t+1)^l. \tag{3.10}$$

Putting this together yields the upper bound. ■

Lemma 3.2. *Fix $t > 0$, $l \in \mathbb{N}$. Let B be a positive constant which may depend on n.*

$$\sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} [c_N(s_j) + BD_N(s_j)] \leq \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) + \left(\sum_{s=1}^{\tau_N(t)} D_N(s)\right) (t+1)^{l-1} (1+B)^l. \tag{3.11}$$

Proof. We start with a binomial expansion:

$$\begin{aligned} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} [c_N(s_j) + BD_N(s_j)] &= \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \sum_{\mathcal{I} \subseteq [l]} B^{l-|\mathcal{I}|} \left(\prod_{i \in \mathcal{I}} c_N(s_i)\right) \left(\prod_{j \notin \mathcal{I}} D_N(s_j)\right) \\ &= \sum_{\mathcal{I} \subseteq [l]} B^{l-|\mathcal{I}|} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \left(\prod_{i \in \mathcal{I}} c_N(s_i)\right) \left(\prod_{j \notin \mathcal{I}} D_N(s_j)\right) \end{aligned} \tag{3.12}$$

where $[l] := \{1, \ldots, l\}$. Since the sum is over all permutations of $r_1, \ldots, r_l$, we may arbitrarily choose an ordering for $\{1, \ldots, l\}$ such that $\mathcal{I} = \{1, \ldots, |\mathcal{I}|\}$:

$$\sum_{\mathcal{I} \subseteq [l]} B^{l-|\mathcal{I}|} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \left(\prod_{i \in \mathcal{I}} c_N(s_i)\right) \left(\prod_{j \notin \mathcal{I}} D_N(s_j)\right) = \sum_{I=0}^{l} \binom{l}{I} B^{l-I} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^{I} c_N(s_i)\right) \left(\prod_{j=I+1}^{l} D_N(s_j)\right) \tag{3.13}$$

Separating the term $I = l$,

$$\begin{aligned}\sum_{I=0}^{l}\binom{l}{I}B^{l-I}\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)}\left(\prod_{i=1}^{I}c_N(s_i)\right)\left(\prod_{j=I+1}^{l}D_N(s_j)\right) &= \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)}\prod_{j=1}^{l}c_N(s_j)\\ &\quad+\sum_{I=0}^{l-1}\binom{l}{I}B^{l-I}\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)}\left(\prod_{i=1}^{I}c_N(s_i)\right)\left(\prod_{j=I+1}^{l}D_N(s_j)\right).\end{aligned} \tag{3.14}$$

In the second line, there is always at least one D_N term, and $c_N(s) \geq D_N(s)$ for all s (Koskela et al. 2018, p.9), so we can write

$$\begin{aligned}\sum_{I=0}^{l-1}\binom{l}{I}B^{l-I}\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)}\left(\prod_{i=1}^{I}c_N(s_i)\right)\left(\prod_{j=I+1}^{l}D_N(s_j)\right) &\leq \sum_{I=0}^{l-1}\binom{l}{I}B^{l-I}\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)}\left(\prod_{i=1}^{l-1}c_N(s_i)\right)D_N(s_l)\\ &\leq \sum_{I=0}^{l-1}\binom{l}{I}B^{l-I}\left(\sum_{s_1\neq\cdots\neq s_{l-1}}^{\tau_N(t)}\prod_{i=1}^{l-1}c_N(s_i)\right)\sum_{s_l=1}^{\tau_N(t)}D_N(\\ &\leq \sum_{I=0}^{l-1}\binom{l}{I}B^{l-I}(t+1)^{l-1}\sum_{s=1}^{\tau_N(t)}D_N(s)\end{aligned} \tag{3.15}$$

using (3.7) and (3.6). Finally, by the Binomial Theorem,

$$\sum_{I=0}^{l-1}\binom{l}{I}B^{l-I}(t+1)^{l-1}\sum_{s=1}^{\tau_N(t)}D_N(s) \leq \left(\sum_{s=1}^{\tau_N(t)}D_N(s)\right)(t+1)^{l-1}(1+B)^l, \tag{3.16}$$

which, together with (3.14), concludes the proof. ∎

Lemma 3.3. *Fix $t > 0$, $l \in \mathbb{N}$. Let B be a positive constant which may depend on n.*

$$\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)}\prod_{j=1}^{l}[c_N(s_j) - BD_N(s_j)] \geq \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)}\prod_{j=1}^{l}c_N(s_j) - \left(\sum_{s=1}^{\tau_N(t)}D_N(s)\right)(t+1)^{l-1}(1+B)^l. \tag{3.17}$$

Proof. A binomial expansion and subsequent manipulation as in (3.12)–(3.14) gives

$$\begin{aligned}
\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} [c_N(s_j) - BD_N(s_j)] &= \sum_{\mathcal{I}\subseteq[l]} (-B)^{l-|\mathcal{I}|} \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \left(\prod_{i\in\mathcal{I}} c_N(s_i)\right)\left(\prod_{j\notin\mathcal{I}} D_N(s_j)\right) \\
&= \sum_{I=0}^{l} \binom{l}{I} (-B)^{l-I} \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^{I} c_N(s_i)\right)\left(\prod_{j=I+1}^{l} D_N(s_j)\right) \\
&= \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) + \sum_{I=0}^{l-1} \binom{l}{I} (-B)^{l-I} \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^{I} c_N(s_i)\right)\Bigg(\prod_{j=I+1}^{l} \\
&\geq \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) - \sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^{I} c_N(s_i)\right)\Bigg(\prod_{j=I+1}^{l} D_N(
\end{aligned} \tag{3.18}$$

where the last inequality just multiplies some positive terms by -1. Then (3.15)–(3.16) can be applied directly (noting that an upper bound on negative terms gives a lower bound overall):

$$-\sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} \sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^{I} c_N(s_i)\right)\left(\prod_{j=I+1}^{l} D_N(s_j)\right) \geq -\left(\sum_{s=1}^{\tau_N(t)} D_N(s)\right)(t+1)^{l-1}(1+B)^l \tag{3.19}$$

which concludes the proof. ∎

Main components of weak convergence

Lemma 3.4 (Basis step)**.** *For any* $0 < t < \infty$,

$$\lim_{N\to\infty} \mathbb{E}\left[\prod_{r=1}^{\tau_N(t)} (1 - p_r)\right] = e^{-\alpha_n t} \tag{3.20}$$

where $\alpha_n := n(n-1)/2$.

Proof. We start by showing that $\lim_{N\to\infty} \mathbb{E}\left[\prod_{r=1}^{\tau_N(t)} (1 - p_r)\right] \leq e^{-\alpha_n t}$.
From Koskela et al. (2018, Lemma 1 Case 1), taking $\xi = \Delta$, we have for each r

$$1 - p_r = p_{\Delta\Delta}(r) \leq 1 - \alpha_n(1 + O(N^{-1}))\left[c_N(r) - B_n' D_N(r)\right] \tag{3.21}$$

where the $O(N^{-1})$ term does not depend on r. When N is large enough, a sufficient condition to ensure the bound in (3.21) is non-negative is the event

$$E_r := \left\{c_N(r) \leq \alpha_n^{-1}\right\} \tag{3.22}$$

and we define $E := \bigcap_{r=1}^{\tau_N(t)} E_r$. Applying a multinomial expansion and then separating the positive and negative terms,

$$
\begin{aligned}
\prod_{r=1}^{\tau_N(t)} (1-p_r) &\leq 1 + \sum_{l=1}^{\tau_N(t)} (-\alpha_n)^l (1+O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} \left[c_N(s_j) - B_n' D_N(s_j) \right] \mathbb{1}_E \\
&= 1 + \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1+O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} \left[c_N(s_j) - B_n' D_N(s_j) \right] \mathbb{1}_E \\
&\quad - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1+O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} \left[c_N(s_j) - B_n' D_N(s_j) \right] \mathbb{1}_E. \qquad (3.23)
\end{aligned}
$$

This is further bounded by applying Lemma 3.3 and then both bounds of Lemma 3.1:

$$
\begin{aligned}
\prod_{r=1}^{\tau_N(t)} (1-p_r) &\leq 1 + \Bigg\{ \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1+O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) \\
&\quad - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1+O(N^{-1})) \frac{1}{l!} \left[\sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1+B_n')^l \right] \\
&\leq 1 + \Bigg\{ \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1+O(N^{-1})) \frac{1}{l!} \left\{ t^l + c_N(\tau_N(t))(t+1)^l \right\} \\
&\quad - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1+O(N^{-1})) \frac{1}{l!} \left[t^l - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \binom{l}{2} (t+1)^{l-2} - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t + \right.
\end{aligned}
$$

(3.24)

Collecting some terms,

$$
\begin{aligned}
\prod_{r=1}^{\tau_N(t)}(1-p_r) \le 1 &+ \sum_{l=1}^{\tau_N(t)}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\mathbb{1}_E + c_N(\tau_N(t))\sum_{\substack{l=2\\ \text{even}}}^{\tau_N(t)}\alpha_n^l(1+O(N^{-1}))\frac{1}{l!}(t+1)^l \\
&+ \left(\sum_{s=1}^{\tau_N(t)}c_N(s)^2\right)\sum_{\substack{l=1\\ \text{odd}}}^{\tau_N(t)}\alpha_n^l(1+O(N^{-1}))\frac{1}{l!}\binom{l}{2}(t+1)^{l-2} \\
&+ \left(\sum_{s=1}^{\tau_N(t)}D_N(s)\right)\sum_{\substack{l=1\\ \text{odd}}}^{\tau_N(t)}\alpha_n^l(1+O(N^{-1}))\frac{1}{l!}(t+1)^{l-1}(1+B_n')^l \\
\le 1 &+ \sum_{l=1}^{\infty}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\mathbb{1}_{\{\tau_N(t)\ge l\}}\mathbb{1}_E + c_N(\tau_N(t))\exp[\alpha_n(1+O(N^{-1}))(t+1)] \\
&+ \left(\sum_{s=1}^{\tau_N(t)}c_N(s)^2\right)\frac{1}{2}\alpha_n^2\exp[\alpha_n(1+O(N^{-1}))(t+1)] \\
&+ \left(\sum_{s=1}^{\tau_N(t)}D_N(s)\right)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B_n')]. \qquad (3.25)
\end{aligned}
$$

Now, taking the expectation and limit, then applying Brown et al. (2021, Equations (3.3)–(3.5)), and Lemmata 3.9 and 3.11 to deal with the indicators,

$$
\begin{aligned}
\lim_{N\to\infty}\mathbb{E}\left[\prod_{r=1}^{\tau_N(t)}(1-p_r)\right] &\le 1+\sum_{l=1}^{\infty}(-\alpha_n)^l\frac{1}{l!}t^l\lim_{N\to\infty}\mathbb{P}\left[\{\tau_N(t)\ge l\}\cap E\right] + \lim_{N\to\infty}\mathbb{E}\left[c_N(\tau_N(t))\right]\exp[\alpha_n(t+ \\
&\quad + \lim_{N\to\infty}\mathbb{E}\left[\sum_{s=1}^{\tau_N(t)}c_N(s)^2\right]\frac{1}{2}\alpha_n^2\exp[\alpha_n(t+1)] \\
&\quad + \lim_{N\to\infty}\mathbb{E}\left[\sum_{s=1}^{\tau_N(t)}D_N(s)\right]\exp[\alpha_n(t+1)(1+B_n')] \\
&= 1+\sum_{l=1}^{\infty}(-\alpha_n)^l\frac{1}{l!}t^l = e^{-\alpha_n t}. \qquad (3.26)
\end{aligned}
$$

It remains to show the corresponding lower bound $\lim_{N\to\infty}\mathbb{E}\left[\prod_{r=1}^{\tau_N(t)}(1-p_r)\right]\ge e^{-\alpha_n t}$. From Brown et al. (2021, Equation (3.14)), taking $\xi=\Delta$, we have

$$
1-p_t = p_{\Delta\Delta}(t) \ge 1-\alpha_n(1+O(N^{-1}))\left[c_N(t)+B_nD_N(t)\right] \qquad (3.27)
$$

where $B_n>0$ and the $O(N^{-1})$ term does not depend on t. In particular,

$$
1-p_t = p_{\Delta\Delta}(t) \ge 1-\frac{N^{n-2}}{(N-2)_{n-2}}\alpha_n[c_N(t)+B_nD_N(t)]. \qquad (3.28)
$$

Since $D_N(s) \leq c_N(s)$ for all s (Koskela et al. 2018, p.9), a sufficient condition for this bound to be non-negative is

$$E_r := \left\{ c_N(r) \leq \frac{(N-2)_{n-2}}{N^{n-2}} \alpha_n^{-1} (1 + B_n)^{-1} \right\}, \tag{3.29}$$

and we again define $E := \bigcap_{r=1}^{\tau_N(t)} E_r$. We now apply a multinomial expansion to the product, and split into positive and negative terms:

$$\begin{aligned}
\prod_{r=1}^{\tau_N(t)} (1 - p_r) &\geq \left\{ 1 + \sum_{l=1}^{\tau_N(t)} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} [c_N(s_j) + B_n D_N(s_j)] \right\} \mathbb{1}_E \\
&= \left\{ 1 + \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} [c_N(s_j) + B_n D_N(s_j)] \right. \\
&\qquad \left. - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} [c_N(s_j) + B_n D_N(s_j)] \right\} \mathbb{1}_E
\end{aligned} \tag{3.30}$$

This is further bounded by applying Lemma 3.2 and both bounds in Lemma 3.1:

$$\begin{aligned}
\prod_{r=1}^{\tau_N(t)} (1 - p_r) &\geq \left\{ 1 + \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) \right. \\
&\qquad - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \left[\sum_{s_1 \neq \cdots \neq s_l}^{\tau_N(t)} \prod_{j=1}^{l} c_N(s_j) + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1 + B_n)^l \right] \\
&\geq \left\{ 1 + \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \left[t^l - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \binom{l}{2} (t+1)^{l-2} \right] \right. \\
&\qquad - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \left[t^l + c_N(\tau_N(t))(t+1)^l + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1 + B_n
\end{aligned} \tag{3.31}$$

Collecting terms,

$$
\begin{aligned}
\prod_{r=1}^{\tau_N(t)}(1-p_r) \geq \sum_{l=0}^{\tau_N(t)}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\mathbb{1}_E - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2\right)\sum_{\substack{l=2\\ \text{even}}}^{\tau_N(t)} \alpha_n^l(1+O(N^{-1}))\frac{1}{l!}\binom{l}{2}(t+1)^{l-2} \\
- c_N(\tau_N(t))\sum_{\substack{l=1\\ \text{odd}}}^{\tau_N(t)} \alpha_n^l(1+O(N^{-1}))\frac{1}{l!}(t+1)^l \\
- \left(\sum_{s=1}^{\tau_N(t)} D_N(s)\right)\sum_{\substack{l=1\\ \text{odd}}}^{\tau_N(t)} \alpha_n^l(1+O(N^{-1}))\frac{1}{l!}(t+1)^{l-1}(1+B_n)^l \\
\geq \sum_{l=0}^{\infty}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\mathbb{1}_E\mathbb{1}_{\{\tau_N(t)\geq l\}} - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2\right)\frac{1}{2}\alpha_n^2\exp[\alpha_n(1+O(N^{-1}))(t \\
- c_N(\tau_N(t))\exp[\alpha_n(1+O(N^{-1}))(t+1)] \\
- \left(\sum_{s=1}^{\tau_N(t)} D_N(s)\right)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B_n)]. \qquad (3.32)
\end{aligned}
$$

Now, taking the expectation and limit, and applying Brown et al. (2021, Equations (3.3)–(3.5)) to show that all but the first sum vanish, and Lemmata 3.9 and 3.8 to show that $\lim_{N\to\infty}\mathbb{P}[\{\tau_N(t)\geq l\}\cap E]=1$,

$$
\begin{aligned}
\lim_{N\to\infty}\mathbb{E}\left[\prod_{r=1}^{\tau_N(t)}(1-p_r)\right] \geq \sum_{l=0}^{\infty}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\lim_{N\to\infty}\mathbb{P}\left[\{\tau_N(t)\geq l\}\cap E\right] \\
- \lim_{N\to\infty}\mathbb{E}\left[\sum_{s=1}^{\tau_N(t)} c_N(s)^2\right]\frac{1}{2}\alpha_n^2\exp[\alpha_n(t+1)] \\
- \lim_{N\to\infty}\mathbb{E}\left[c_N(\tau_N(t))\right]\exp[\alpha_n(t+1)] \\
- \lim_{N\to\infty}\mathbb{E}\left[\sum_{s=1}^{\tau_N(t)} D_N(s)\right]\exp[\alpha_n(t+1)(1+B_n)] \\
= \sum_{l=0}^{\infty}(-\alpha_n)^l\frac{1}{l!}t^l = e^{-\alpha_n t}. \qquad (3.33)
\end{aligned}
$$

Combining the upper and lower bounds in (3.26) and (3.33) respectively concludes the proof. ■

Lemma 3.5 (Induction step upper bound)**.** *Fix $k \in \mathbb{N}$, $i_0 := 0$, $i_k := k$. For any sequence of times $0 = t_0 \le t_1 \le \cdots \le t_k \le t$,*

$$\lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}} \left(\prod_{i=1}^{k} p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)} (1-p_r)\right)\right] \le \alpha_n^k \sum_{l=0}^{\infty} \frac{1}{l!}(-\alpha_n)^l t^l \sum_{\substack{i_1\le\cdots\le i_{k-1}\\ \in\{0,\ldots,k\}:\\ i_j\ge j\forall j}} \prod_{j=1}^{k} \frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!} \tag{3.34}$$

Proof. We use the bound on $(1-p_r)$ from (3.21) and apply a multinomial expansion, defining as in (3.22) the event E which ensures the bound is non-negative:

$$\begin{aligned}
\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)} (1-p_r) &\le \prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)} \left\{1-\alpha_n(1+O(N^{-1}))[c_N(r)-B_n' D_N(r)]\mathbb{1}_E\right\}\\
&= 1+\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}\sum_{\substack{s_1\neq\cdots\neq s_l\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)}\prod_{j=1}^{l}[c_N(s_j)-B_n' D_N(s_j)]\mathbb{1}_E\\
&= 1+\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)}\prod_{j=1}^{l}[c_N(s_j)-B_n' D_N(s_j)]\mathbb{1}_E\\
&\quad -\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}\sum_{\substack{s_1\neq\cdots\neq s_l\\ \exists i,i':s_i=r_{i'}}}\prod_{j=1}^{l}[c_N(s_j)-B_n' D_N(s_j)]\mathbb{1}_E.
\end{aligned} \tag{3.35}$$

The penultimate line above is exactly the expansion we had in the basis step (3.23), except for the limit on l, and as such following the same arguments gives a bound like that in (3.25):

$$\begin{aligned}
1+\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}\sum_{s_1\neq\cdots\neq s_l}^{\tau_N(t)}\prod_{j=1}^{l}[c_N(s_j)-B_n' D_N(s_j)]\mathbb{1}_E\\
\le 1+\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\mathbb{1}_E + c_N(\tau_N(t))\exp[\alpha_n(1+O(\cdots\\
+\left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2\right)\frac{1}{2}\alpha_n^2\exp[\alpha_n(1+O(N^{-1}))(t+1)]\\
+\left(\sum_{s=1}^{\tau_N(t)} D_N(s)\right)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B_n')].
\end{aligned} \tag{3.36}$$

For the last line of (3.35),

$$
\begin{aligned}
&-\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}\sum_{\substack{s_1\neq\cdots\neq s_l\\ \exists i,i':s_i=r_{i'}}}\prod_{j=1}^{l}\{c_N(s_j)-B_n'D_N(s_j)\}\mathbb{1}_E\\
&\qquad\le\sum_{l=1}^{\tau_N(t)-k}\alpha_n^l(1+O(N^{-1}))\frac{1}{l!}\sum_{\substack{s_1\neq\cdots\neq s_l\\ \exists i,i':s_i=r_{i'}}}\prod_{j=1}^{l}\{c_N(s_j)+B_n'D_N(s_j)\}\\
&\qquad\le\sum_{l=1}^{\tau_N(t)-k}\alpha_n^l(1+O(N^{-1}))\frac{1}{l!}\sum_{\substack{s_1\neq\cdots\neq s_l\\ \exists i,i':s_i=r_{i'}}}(1+B_n')^l\prod_{j=1}^{l}c_N(s_j)\\
&\qquad\le\sum_{l=1}^{\tau_N(t)-k}\alpha_n^l(1+O(N^{-1}))\frac{1}{(l-1)!}\sum_{s_1\in\{r_1,\ldots,r_k\}}\sum_{s_2\neq\cdots\neq s_l}^{\tau_N(t)}(1+B_n')^l\prod_{j=1}^{l}c_N(\\
&\qquad=\sum_{s\in\{r_1,\ldots,r_k\}}c_N(s)\sum_{l=1}^{\tau_N(t)-k}\alpha_n^l(1+O(N^{-1}))\frac{1}{(l-1)!}(1+B_n')^l\sum_{s_1\neq\cdots\neq s_{l-1}}^{\tau_N(t)}\\
&\qquad\le\sum_{j=1}^{k}c_N(r_j)\sum_{l=1}^{\tau_N(t)-k}\alpha_n^l(1+O(N^{-1}))\frac{1}{(l-1)!}(1+B_n')^l(t+1)^{l-1}\\
&\qquad\le\left(\sum_{j=1}^{k}c_N(r_j)\right)\alpha_n(1+B_n')\exp[\alpha_n(1+O(N^{-1}))(1+B_n')(t+1)].
\end{aligned}
\tag{3.37}
$$

Putting these together, we have

$$
\begin{aligned}
\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)}(1-p_r)\le 1&+\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\mathbb{1}_E+c_N(\tau_N(t))\exp[\alpha_n(1+O(N^{-1}))(t+1)]\\
&+\left(\sum_{s=1}^{\tau_N(t)}c_N(s)^2\right)\frac{1}{2}\alpha_n^2\exp[\alpha_n(1+O(N^{-1}))(t+1)]\\
&+\left(\sum_{s=1}^{\tau_N(t)}D_N(s)\right)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B_n')]\\
&+\left(\sum_{j=1}^{k}c_N(r_j)\right)\alpha_n(1+B_n')\exp[\alpha_n(1+O(N^{-1}))(1+B_n')(t+1)].
\end{aligned}
\tag{3.38}
$$

Meanwhile, using the bound on p_r from (3.27) then applying a modification of Lemma 3.2,

$$\begin{aligned}\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}}\prod_{i=1}^{k}p_{r_i} &\leq \alpha_n^k(1+O(N^{-1}))\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}}\prod_{i=1}^{k}[c_N(r_i)+B_nD_N(r_i)]\\ &\leq \alpha_n^k(1+O(N^{-1}))\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}}\prod_{i=1}^{k}c_N(r_i)+\left(\sum_{s=1}^{\tau_N(t)}D_N(s)\right)\alpha_n^k(1+O(N^{-1}))(t+1)^{k-1}(1\end{aligned} \tag{3.39}$$

A more liberal (but simpler) bound can be arrived at thus:

$$\begin{aligned}\prod_{i=1}^{k}p_{r_i} &\leq \alpha_n^k(1+O(N^{-1}))\prod_{i=1}^{k}[c_N(r_i)+B_nD_N(r_i)]\\ &\leq \alpha_n^k(1+O(N^{-1}))\prod_{i=1}^{k}c_N(r_i)(1+B_n)\\ &\leq \alpha_n^k(1+O(N^{-1}))(1+B_n)^k\prod_{i=1}^{k}c_N(r_i)\end{aligned} \tag{3.40}$$

which also leads to the deterministic bound

$$\begin{aligned}\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}}\prod_{i=1}^{k}p_{r_i} &\leq \alpha_n^k(1+O(N^{-1}))(1+B_n)^k\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}}\prod_{i=1}^{k}c_N(r_i)\\ &\leq \alpha_n^k(1+O(N^{-1}))(1+B_n)^k\frac{1}{k!}\sum_{r_1\neq\cdots\neq r_k}^{\tau_N(t)}\prod_{i=1}^{k}c_N(r_i)\\ &\leq \alpha_n^k(1+O(N^{-1}))(1+B_n)^k\frac{1}{k!}(t+1)^k.\end{aligned} \tag{3.41}$$

Combining (3.38) with the other product, the expression inside the expectation in (3.34) is bounded above by

$$\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}}\left(\prod_{i=1}^{k}p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\dots,r_k\}}}^{\tau_N(t)}(1-p_r)\right)\le\left\{1+\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\mathbb{1}_E\right\}\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}}\prod_{i=1}^{k}p_{r_i}$$
$$+\left\{c_N(\tau_N(t))\exp[\alpha_n(1+O(N^{-1}))(t+1)]+\left(\sum_{s=1}^{\tau_N(t)}c_N(s)^2\right)\frac{1}{2}\alpha_n^2\exp[\alpha_n(1+O(N^{-1}))($$
$$+\left(\sum_{s=1}^{\tau_N(t)}D_N(s)\right)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B_n')]\right\}\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}}\prod$$
$$+\exp[\alpha_n(1+O(N^{-1}))(1+B_n')(t+1)]\alpha_n(1+B_n')\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}}\sum_{j=1}^{k}c_N(r_j)\prod_{i=1}^{k}p_{r_i}. \tag{3.42}$$

Applying the various bounds (3.39)–(3.41), we have

$$\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}}\left(\prod_{i=1}^{k}p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\dots,r_k\}}}^{\tau_N(t)}(1-p_r)\right)\le\alpha_n^k(1+O(N^{-1}))\left\{1+\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\mathbb{1}_E\right\}$$
$$+\left(\sum_{s=1}^{\tau_N(t)}D_N(s)\right)\alpha_n^k(1+O(N^{-1}))(t+1)^{k-1}(1+B_n)^k\sum_{l=0}^{\tau_N(t)}(\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l$$
$$+\left\{c_N(\tau_N(t))\exp[\alpha_n(1+O(N^{-1}))(t+1)]+\left(\sum_{s=1}^{\tau_N(t)}c_N(s)^2\right)\frac{1}{2}\alpha_n^2\exp[\alpha_n(1+O(N^{-1}))($$
$$+\left(\sum_{s=1}^{\tau_N(t)}D_N(s)\right)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B_n')]\right\}\alpha_n^k(1+O(N^{-1}))(1+B$$
$$+\exp[\alpha_n(1+B_n')(t+1)]\alpha_n(1+B_n')\alpha_n^k(1+O(N^{-1}))(1+B_n)^k$$
$$\times\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}}\sum_{j=1}^{k}c_N(r_j)\prod_{i=1}^{k}c_N(r_i). \tag{3.43}$$

Upon taking the expectation and limit, we have

$$
\begin{aligned}
\lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}} \left(\prod_{i=1}^{k} p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)} (1-p_r)\right)\right] &\leq \alpha_n^k \lim_{N\to\infty} \mathbb{E}\left[\left(1+\sum_{l=1}^{\tau_N(t)-k}(-\alpha_n)^l \frac{1}{l!}t^l \mathbb{1}_E\right) \sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}} \right. \\
&+ \lim_{N\to\infty} \mathbb{E}\left[\sum_{s=1}^{\tau_N(t)} D_N(s)\right] \alpha_n^k (t+1)^{k-1}(1+B_n)^k \exp[\alpha_n t] \\
&+ \left\{ \lim_{N\to\infty} \mathbb{E}\left[c_N(\tau_N(t))\right] \exp[\alpha_n(t+1)] + \lim_{N\to\infty} \mathbb{E}\left[\sum_{s=1}^{\tau_N(t)} c_N(s)^2\right] \frac{1}{2}\alpha_n^2 \exp[\alpha_n(t+1)] \right. \\
&\left. + \lim_{N\to\infty} \mathbb{E}\left[\sum_{s=1}^{\tau_N(t)} D_N(s)\right] \exp[\alpha_n(t+1)(1+B'_n)] \right\} \alpha_n^k (1+B_n)^k \frac{1}{k!}(t+1)^k \\
&+ \exp[\alpha_n(1+B'_n)(t+1)]\alpha_n^{k+1}(1+B'_n)(1+B_n)^k \lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}} \sum_{j=1}^{k} c_N(r_j) \prod_{i=1}^{k} c_N(r_i)\right]
\end{aligned}
\tag{3.44}
$$

The middle terms vanish due to Brown et al. (2021, Equations (3.3)–(3.5)) and the expression becomes

$$
\begin{aligned}
\lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}} \left(\prod_{i=1}^{k} p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)} (1-p_r)\right)\right] &\leq \alpha_n^k \lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}} \prod_{i=1}^{k} c_N(r_i)\right] \\
&+ \alpha_n^k \sum_{l=1}^{\infty} (-\alpha_n)^l \frac{1}{l!} t^l \lim_{N\to\infty} \mathbb{E}\left[\mathbb{1}_{\{\tau_N(t)\geq k+l\}} \mathbb{1}_E \sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}} \prod_{i=1}^{k} c_N(r_i)\right] \\
&+ \exp[\alpha_n(1+B'_n)(t+1)]\alpha_n^{k+1}(1+B'_n)(1+B_n)^k \lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}} \sum_{j=1}^{k} c_N(r_j) \prod_{i=1}^{k} c_N(r_i)\right]
\end{aligned}
\tag{3.45}
$$

To simplify the last line,

$$\begin{aligned}
\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}} \sum_{j=1}^{k} c_N(r_j)\prod_{i=1}^{k} c_N(r_i) &\leq \frac{1}{k!}\sum_{r_1\neq\cdots\neq r_k}^{\tau_N(t)} \sum_{j=1}^{k} c_N(r_j)\prod_{i=1}^{k} c_N(r_i)\\
&= \frac{1}{k!}\sum_{r_1\neq\cdots\neq r_k}^{\tau_N(t)} \sum_{j=1}^{k} c_N(r_j)^2\prod_{i\neq j} c_N(r_i)\\
&\leq \frac{1}{k!}\sum_{j=1}^{k}\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \sum_{r_1\neq\cdots\neq r_{k-1}}^{\tau_N(t)} \prod_{i=1}^{k-1} c_N(r_i)\\
&\leq \frac{1}{(k-1)!}\sum_{s=1}^{\tau_N(t)} c_N(s)^2(t+1)^{k-1} \qquad (3.46)
\end{aligned}$$

hence

$$\lim_{N\to\infty}\mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}}\sum_{s\in\{r_1,\ldots,r_k\}} c_N(s)\prod_{i=1}^{k} c_N(r_i)\right] \leq \frac{1}{(k-1)!}(t+1)^{k-1}\lim_{N\to\infty}\mathbb{E}\left[\sum_{s=1}^{\tau_N(t)} c_N(s)^2\right] = 0 \qquad (3.47)$$

by Brown et al. (2021, Equation (3.5)). By Lemmata 3.9 and 3.8, $\lim_{N\to\infty}\mathbb{P}[\{\tau_N(t)\geq k+l\}\cap E] = 1$, so we can apply Lemma 3.7 to the remaining expectations in (3.45), yielding

$$\begin{aligned}
\lim_{N\to\infty}\mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}}\left(\prod_{i=1}^{k} p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)}(1-p_r)\right)\right] &\leq \alpha_n^k\sum_{l=0}^{\infty}(-\alpha_n)^l\frac{1}{l!}t^l \sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\ldots,k\}:\\ i_j\geq j\forall j}}\prod_{j=1}^{k}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}\\
&= \alpha_n^k e^{-\alpha_n t}\sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\ldots,k\}:\\ i_j\geq j\forall j}}\prod_{j=1}^{k}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!} \qquad (3.48)
\end{aligned}$$

as required. ■

Lemma 3.6 (Induction step lower bound)**.** *Fix $k\in\mathbb{N}$, $i_0 := 0$, $i_k := k$. For any sequence of times $0 = t_0\leq t_1\leq\cdots\leq t_k\leq t$,*

$$\lim_{N\to\infty}\mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}}\left(\prod_{i=1}^{k} p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)}(1-p_r)\right)\right] \geq \alpha_n^k\sum_{l=0}^{\infty}\frac{1}{l!}(-\alpha_n)^l t^l \sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\ldots,k\}:\\ i_j\geq j\forall j}}\prod_{j=1}^{k}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!} \qquad (3.49)$$

Proof. Firstly,

$$\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}} \left(\prod_{i=1}^{k} p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)} (1-p_r)\right) \ge \sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}} \left(\prod_{i=1}^{k} p_{r_i}\right)\left(\prod_{r=1}^{\tau_N(t)} (1-p_r)\right). \tag{3.50}$$

Now the second product does not depend on $r_1,\ldots,r_k$, and we can use the lower bound from (3.32):

$$\begin{aligned}\prod_{r=1}^{\tau_N(t)} (1-p_r) \ge \sum_{l=0}^{\tau_N(t)} (-\alpha_n)^l (1+O(N^{-1}))\frac{1}{l!}t^l \mathbb{1}_E - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2\right)\frac{1}{2}\alpha_n^2 \exp[\alpha_n(1+O(N^{-1}))(t+1)]\\ - c_N(\tau_N(t))\exp[\alpha_n(1+O(N^{-1}))(t+1)]\\ - \left(\sum_{s=1}^{\tau_N(t)} D_N(s)\right)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B_n)]\end{aligned} \tag{3.51}$$

where E is defined as in (3.29). We will also need an upper bound on this product, which is formed from (3.25) with a further deterministic bound:

$$\begin{aligned}\prod_{r=1}^{\tau_N(t)} (1-p_r) &\le \sum_{l=0}^{\tau_N(t)} (-\alpha_n)^l (1+O(N^{-1}))\frac{1}{l!}t^l + c_N(\tau_N(t))\exp[\alpha_n(1+O(N^{-1}))(t+1)]\\ &\quad + \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2\right)\frac{1}{2}\alpha_n^2 \exp[\alpha_n(1+O(N^{-1}))(t+1)]\\ &\quad + \left(\sum_{s=1}^{\tau_N(t)} D_N(s)\right)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B_n')]\\ &\le \exp[\alpha_n(1+O(N^{-1}))t] + \exp[\alpha_n(1+O(N^{-1}))(t+1)]\\ &\quad + \frac{1}{2}\alpha_n^2(t+1)\exp[\alpha_n(1+O(N^{-1}))(t+1)] + (t+1)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B\\ &\le \left(2+\frac{\alpha_n^2(t+1)}{2}\right)\exp[\alpha_n(1+O(N^{-1}))(t+1)] + (t+1)\exp[\alpha_n(1+O(N^{-1}))(t+1)(1+\end{aligned} \tag{3.52}$$

Now let us consider the remaining sum-product on the RHS of (3.50). We use the same bound on p_r as in (3.21):

$$p_r = 1 - p_{\Delta\Delta}(r) \ge \alpha_n(1+O(N^{-1}))\left[c_N(r) - B_n' D_N(r)\right] \tag{3.53}$$

where the $O(N^{-1})$ term does not depend on r. When N is large enough for the factor of $(1+O(N^{-1}))$ to be non-negative, a sufficient condition to ensure the bound in (3.53) is non-negative is the event

$$E_r' := \left\{c_N(r) \ge B_n' D_N(r)\right\} \tag{3.54}$$

and we define $E' := \bigcap_{r=1}^{\tau_N(t)} E'_r$. Then

$$\prod_{i=1}^{k} p_{r_i} \geq \alpha_n^k (1+O(N^{-1})) \prod_{i=1}^{k} \left[c_N(r_i) - B'_n D_N(r_i) \right] \mathbb{1}_{E'}. \tag{3.55}$$

Applying a modification of Lemma 3.3,

$$\begin{aligned} \sum_{\substack{r_1<\cdots<r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^{k} p_{r_i} \right) &\geq \alpha_n^k (1+O(N^{-1})) \sum_{\substack{r_1<\cdots<r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^{k} \left[c_N(r_i) - B'_n D_N(r_i) \right] \mathbb{1}_{E'} \\ &\geq \alpha_n^k (1+O(N^{-1})) \left\{ \sum_{\substack{r_1<\cdots<r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^{k} c_N(r_i) \mathbb{1}_{E'} - \frac{1}{k!} \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{k-1} (1+B \right. \end{aligned} \tag{3.56}$$

The above expression is already split into positive and negative terms; a lower bound on (3.50) can be formed by multiplying the positive terms by the lower bound (3.51) and the negative terms by the upper bound (3.52). Thus

$$\begin{aligned} \sum_{\substack{r_1<\cdots<r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^{k} p_{r_i} \right) \left(\prod_{\substack{r=1 \\ \notin \{r_1,\ldots,r_k\}}}^{\tau_N(t)} (1-p_r) \right) \geq \alpha_n^k (1+O(N^{-1})) &\sum_{\substack{r_1<\cdots<r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^{k} c_N(r_i) \mathbb{1}_{E'} \Bigg\{ \\ &\sum_{l=0}^{\tau_N(t)} (-\alpha_n)^l (1+O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_E \\ &- \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n(1+O(N^{-1}))(t+1)] \\ &- c_N(\tau_N(t)) \exp[\alpha_n(1+O(N^{-1}))(t+1)] \\ &- \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B_n)] \Bigg\} \\ - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \alpha_n^k &(1+O(N^{-1})) \frac{1}{k!} (t+1)^{k-1} (1+B'_n)^k \Bigg\{ \\ &\left(2 + \frac{\alpha_n^2 (t+1)}{2} \right) \exp[\alpha_n(1+O(N^{-1}))(t+1)] \\ &+ (t+1) \exp[\alpha_n(1+O(N^{-1}))(t+1)(1+B'_n)] \Bigg\}. \end{aligned} \tag{3.57}$$

Due to Brown et al. (2021, Equations (3.3)–(3.5)), all but the first two lines in the above have vanishing expectation, leaving

$$\begin{aligned}
\lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}} \left(\prod_{i=1}^{k} p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)} (1-p_r)\right)\right] \\
\ge \lim_{N\to\infty} \mathbb{E}\left[\alpha_n^k(1+O(N^{-1})) \sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}} \prod_{i=1}^{k} c_N(r_i)\mathbb{1}_{E'} \sum_{l=0}^{\tau_N(t)}(-\alpha_n)^l(1+O(N^{-1}))\frac{1}{l!}t^l\mathbb{1}_E\right. \\
= \alpha_n^k\sum_{l=0}^{\infty}(-\alpha_n)^l\frac{1}{l!}t^l \lim_{N\to\infty}\mathbb{E}\left[\mathbb{1}_{\{\tau_N(t)\ge l\}}\mathbb{1}_{E\cap E'} \sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}} \prod_{i=1}^{k} c_N(r_i)\right]
\end{aligned} \tag{3.58}$$

Lemmata 3.8 and 3.11 establish that $\lim_{N\to\infty}\mathbb{P}[E\cap E']=1$ and Lemma 3.9 deals with the other indicator. We can therefore apply Lemma 3.7 to conclude that

$$\begin{aligned}
\lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}} \left(\prod_{i=1}^{k} p_{r_i}\right)\left(\prod_{\substack{r=1\\ \notin\{r_1,\ldots,r_k\}}}^{\tau_N(t)} (1-p_r)\right)\right] &\ge \alpha_n^k\sum_{l=0}^{\infty}(-\alpha_n)^l\frac{1}{l!}t^l \sum_{\substack{i_1\le\cdots\le i_{k-1}\\ \in\{0,\ldots,k\}:\\ i_j\ge j\forall j}} \prod_{j=1}^{k}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!} \\
&= \alpha_n^k e^{-\alpha_n t} \sum_{\substack{i_1\le\cdots\le i_{k-1}\\ \in\{0,\ldots,k\}:\\ i_j\ge j\forall j}} \prod_{j=1}^{k}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}
\end{aligned} \tag{3.59}$$

as required. ■

Lemma 3.7. *Fix $k\in\mathbb{N}$, $i_0:=0$, $i_k:=k$. Let E be any event independent of $r_1,\ldots,r_k$ such that $\lim_{N\to\infty}\mathbb{P}[E]=1$. Then for any sequence of times $0=t_0\le t_1\le\cdots\le t_k\le t$,*

$$\lim_{N\to\infty}\mathbb{E}\left[\mathbb{1}_E\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}}\prod_{i=1}^{k}c_N(r_i)\right] = \sum_{\substack{i_1\le\cdots\le i_{k-1}\\ \in\{0,\ldots,k\}:\\ i_j\ge j\forall j}}\prod_{j=1}^{k}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}. \tag{3.60}$$

Proof. As pointed out by Möhle (1999, p. 460), the sum-product on the left hand side can be expanded as

$$\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le\tau_N(t_i)\forall i}}\prod_{i=1}^{k}c_N(r_i)=\sum_{\substack{i_1\le\cdots\le i_{k-1}\\ \in\{0,\ldots,k\}:\\ i_j\ge j\forall j}}\prod_{j=1}^{k}\sum_{\substack{r_{i_{j-1}+1}<\cdots<r_{i_j}\\ =\tau_N(t_{j-1})+1}}^{\tau_N(t_j)}\prod_{i=i_{j-1}+1}^{i_j}c_N(r_i). \tag{3.61}$$

Moreover,

$$\sum_{\substack{r_{i_{j-1}+1}<\cdots<r_{i_j}\\ =\tau_N(t_{j-1})+1}}^{\tau_N(t_j)}\prod_{i=i_{j-1}+1}^{i_j}c_N(r_i)=\frac{1}{(i_j-i_{j-1})!}\sum_{\substack{r_{i_{j-1}+1}\neq\cdots\neq r_{i_j}\\ =\tau_N(t_{j-1})+1}}^{\tau_N(t_j)}\prod_{i=i_{j-1}+1}^{i_j}c_N(r_i). \tag{3.62}$$

By a modification of the upper bound in Lemma 3.1,

$$\begin{aligned}\sum_{\substack{r_{i_{j-1}+1}\neq\cdots\neq r_{i_j}\\ =\tau_N(t_{j-1})+1}}^{\tau_N(t_j)}\prod_{i=i_{j-1}+1}^{i_j}c_N(r_i)&\le(t_j-t_{j-1})^{i_j-i_{j-1}}+c_N(\tau_N(t_j))(t_j-t_{j-1}+1)^{i_j-i_{j-1}}\\ &\le(t_j-t_{j-1})^{i_j-i_{j-1}}+c_N(\tau_N(t_j))(t_j-t_{j-1}+1)^{k}. \end{aligned}\tag{3.63}$$

Now, taking the product on the outside,

$$\begin{aligned}\prod_{j=1}^{k}\sum_{\substack{r_{i_{j-1}+1}<\cdots<r_{i_j}\\ =\tau_N(t_{j-1})+1}}^{\tau_N(t_j)}\prod_{i=i_{j-1}+1}^{i_j}c_N(r_i)&\le\prod_{j=1}^{k}\left\{\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}+c_N(\tau_N(t_j))\frac{(1+t_j-t_{j-1})^k}{(i_j-i_{j-1})!}\right\}\\ &\le\prod_{j=1}^{k}\left\{\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}+c_N(\tau_N(t_j))(1+t_j-t_{j-1})^k\right\}\\ &=\sum_{\mathcal{I}\subseteq[k]}\left(\prod_{j\in\mathcal{I}}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}\right)\left(\prod_{j\notin\mathcal{I}}c_N(\tau_N(t_j))(1+t_j-t_{j-1})^k\right)\\ &=\prod_{j=1}^{k}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}\\ &\quad+\sum_{\mathcal{I}\subset[k]}\left(\prod_{j\in\mathcal{I}}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}\right)\left(\prod_{j\notin\mathcal{I}}c_N(\tau_N(t_j))(1+t_j-t_{j-1})^k\right)\\ &\le\prod_{j=1}^{k}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}\\ &\quad+\sum_{\mathcal{I}\subset[k]}c_N(\tau_N(t_{j^*}))\left(\prod_{j\in\mathcal{I}}\frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}\right)(1+t_j-t_{j-1})^{k^2} \end{aligned}\tag{3.64}$$

where, say, $j^* := \min\{j \notin \mathcal{I}\}$. Now we are in a position to evaluate the limit in (3.60):

$$
\begin{aligned}
\lim_{N\to\infty} \mathbb{E}\left[\mathbb{1}_E \sum_{\substack{r_1<\cdots<r_k:\\ r_i\le \tau_N(t_i)\forall i}} \prod_{i=1}^{k} c_N(r_i)\right] &\le \lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{r_1<\cdots<r_k:\\ r_i\le \tau_N(t_i)\forall i}} \prod_{i=1}^{k} c_N(r_i)\right] \\
&\le \sum_{\substack{i_1\le\cdots\le i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\ge j\forall j}} \prod_{j=1}^{k} \frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!} \\
&\quad + \sum_{\substack{i_1\le\cdots\le i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\ge j\forall j}} \sum_{\mathcal{I}\subset[k]} \lim_{N\to\infty} \mathbb{E}\left[c_N(\tau_N(t_{j^*}))\right] \left(\prod_{j\in\mathcal{I}} \frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}\right) (1+t_j-t_{j-1})^{k^2} \\
&= \sum_{\substack{i_1\le\cdots\le i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\ge j\forall j}} \prod_{j=1}^{k} \frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!} \qquad (3.65)
\end{aligned}
$$

using Brown et al. (2021, Equation (3.3)).

For the corresponding lower bound, by a modification of the lower bound in Lemma 3.1,

$$
\begin{aligned}
\sum_{\substack{r_{i_{j-1}+1}\ne\cdots\ne r_{i_j}\\ =\tau_N(t_{j-1})+1}}^{\tau_N(t_j)} \prod_{i=i_{j-1}+1}^{i_j} c_N(r_i) &\ge (t_j-t_{j-1})^{i_j-i_{j-1}} - \binom{i_j-i_{j-1}}{2}\left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2\right)(t_j-t_{j-1}+1)^{i_j-} \\
&\ge (t_j-t_{j-1})^{i_j-i_{j-1}} - (i_j-i_{j-1})!\left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2\right)(t_j-t_{j-1}+1)^{k-1}
\end{aligned}
\qquad (3.66)
$$

Define the event

$$
E_j^\star = \left\{\left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2\right) \le \frac{(t_j-t_{j-1})^{i_j-i_{j-1}-k+1}}{(i_j-i_{j-1})!}\right\}, \qquad (3.67)
$$

which is sufficient to ensure the j^{th} term in the following product is non-negative, and define $E^\star := \bigcap_{j=1}^k E_j^\star$. Now, taking a product over j,

$$
\begin{aligned}
\prod_{j=1}^{k} \sum_{\substack{r_{i_{j-1}+1}<\cdots<r_{i_j} \\ =\tau_N(t_{j-1})+1}}^{\tau_N(t_j)} \prod_{i=i_{j-1}+1}^{i_j} c_N(r_i) &\geq \prod_{j=1}^{k} \left\{ \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} - \left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \right) (t_j - t_{j-1} + 1)^{k-1} \right\} \\
&= \sum_{\mathcal{I}\subseteq[k]} (-1)^{k-|\mathcal{I}|} \left(\prod_{j\in\mathcal{I}} \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \right) \left(\prod_{j\notin\mathcal{I}} \left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \right) (t_j - t_{j-1} + 1 \right. \\
&= \prod_{j=1}^{k} \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \mathbb{1}_{E^\star} \\
&\quad + \sum_{\mathcal{I}\subset[k]} (-1)^{k-|\mathcal{I}|} \left(\prod_{j\in\mathcal{I}} \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \right) \left(\prod_{j\notin\mathcal{I}} \left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \right) (t_j - t_{j-1} \right. \\
&\geq \prod_{j=1}^{k} \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \mathbb{1}_{E^\star} \\
&\quad - \sum_{\mathcal{I}\subset[k]} \left(\prod_{j\in\mathcal{I}} \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \right) \left(\prod_{j\notin\mathcal{I}} \left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \right) (t_j - t_{j-1} + 1)^{k-1} \right) \\
&\geq \prod_{j=1}^{k} \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \mathbb{1}_{E^\star} \\
&\quad - \sum_{\mathcal{I}\subset[k]} \left(\sum_{s=\tau_N(t_{j^*-1})+1}^{\tau_N(t_{j^*})} c_N(s)^2 \right) \left(\prod_{j\in\mathcal{I}} (t_j - t_{j-1})^k \right) \left(\prod_{j\notin\mathcal{I}} (t_j - t_{j-1} + 1)^k \right) \\
&\geq \prod_{j=1}^{k} \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \mathbb{1}_{E^\star} - \sum_{\mathcal{I}\subset[k]} \left(\sum_{s=\tau_N(t_{j^*-1})+1}^{\tau_N(t_{j^*})} c_N(s)^2 \right) (t_j - t_{j-1} + 1)^{k^2},
\end{aligned}
\tag{3.68}
$$

where again we have arbitrarily set $j^\star := \min\{j \notin \mathcal{I}\}$. We can now evaluate the limit:

$$
\begin{aligned}
\lim_{N\to\infty} \mathbb{E}\left[\mathbb{1}_E \sum_{\substack{r_1<\cdots<r_k:\\ r_i\leq\tau_N(t_i)\forall i}} \prod_{i=1}^{k} c_N(r_i)\right] \geq{}& \lim_{N\to\infty} \mathbb{E}\left[\mathbb{1}_{E\cap E^\star} \sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\geq j\forall j}} \prod_{j=1}^{k} \frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!}\right] \\
&- \lim_{N\to\infty} \mathbb{E}\left[\mathbb{1}_E \sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\geq j\forall j}} \sum_{\mathcal{I}\subset[k]} \left(\sum_{s=\tau_N(t_{j^*-1})+1}^{\tau_N(t_{j^*})} c_N(s)^2\right) (t_j - t_{j-1} \right. \\
\geq{}& \sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\geq j\forall j}} \prod_{j=1}^{k} \frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!} \lim_{N\to\infty} \mathbb{E}[\mathbb{1}_{E\cap E^\star}] \\
&- \lim_{N\to\infty} \mathbb{E}\left[\sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\geq j\forall j}} \sum_{\mathcal{I}\subset[k]} \left(\sum_{s=\tau_N(t_{j^*-1})+1}^{\tau_N(t_{j^*})} c_N(s)^2\right) (t_j - t_{j-1} + 1 \right. \\
={}& \sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\geq j\forall j}} \prod_{j=1}^{k} \frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!} \lim_{N\to\infty} \mathbb{P}[E\cap E^\star] \\
&- \sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\geq j\forall j}} \sum_{\mathcal{I}\subset[k]} \lim_{N\to\infty} \mathbb{E}\left[\sum_{s=\tau_N(t_{j^*-1})+1}^{\tau_N(t_{j^*})} c_N(s)^2\right] (t_j - t_{j-1} + 1)^{k^2} \\
={}& \sum_{\substack{i_1\leq\cdots\leq i_{k-1}\\ \in\{0,\dots,k\}:\\ i_j\geq j\forall j}} \prod_{j=1}^{k} \frac{(t_j-t_{j-1})^{i_j-i_{j-1}}}{(i_j-i_{j-1})!} \qquad (3.69)
\end{aligned}
$$

where for the last equality we use Brown et al. (2021, Equation (3.5)) to show that the second sum vanishes and Lemma 3.10 to show that $\lim_{N\to\infty} \mathbb{P}[E\cap E^\star] = 1$. We have shown that the upper and lower bounds coincide, so the result follows. ■

Indicators

Lemma 3.8. *Let K be a constant which may depend on n, N but not on r, such that $K^{-2} = O(1)$ as $N \to \infty$. Define the events $E_r := \{c_N(r) < K\}$ and denote $E := \bigcap_{r=1}^{\tau_N(t)} E_r$. Then $\lim_{N\to\infty} \mathbb{P}[E] = 1$.*

Proof.

$$\mathbb{P}[E] = 1 - \mathbb{P}[E^c] = 1 - \mathbb{P}\left[\bigcup_{r=1}^{\tau_N(t)} E_r^c\right] = 1 - \mathbb{E}\left[\mathbb{1}_{\bigcup E_r^c}\right] \geq 1 - \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{1}_{E_r^c}\right]$$

$$= 1 - \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}\left[\mathbb{1}_{E_r^c} \mid \mathcal{F}_{r-1}\right]\right] = 1 - \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{P}\left[E_r^c \mid \mathcal{F}_{r-1}\right]\right] \tag{3.70}$$

where for the second line we apply Lemma 3.13 with $f(r) = \mathbb{1}_{E_r^c}$. By the generalised Markov inequality,

$$\mathbb{P}[E_r^c \mid \mathcal{F}_{r-1}] = \mathbb{P}[c_N(r) \geq K \mid \mathcal{F}_{r-1}] \leq K^{-2}\mathbb{E}[c_N(r)^2 \mid \mathcal{F}_{r-1}]. \tag{3.71}$$

Substituting this into (3.70) and applying Lemma 3.13 again, this time with $f(r) = c_N(r)^2$,

$$\mathbb{P}[E] \geq 1 - K^{-2}\mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}[c_N(r)^2 \mid \mathcal{F}_{r-1}]\right] = 1 - K^{-2}\mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} c_N(r)^2\right]. \tag{3.72}$$

Applying Brown et al. (2021, Equation (3.5)), the limit is

$$\lim_{N\to\infty} \mathbb{P}[E] = 1 - O(1) \times 0 = 1 \tag{3.73}$$

as required. ■

Lemma 3.9. *Fix $t > 0$. For any $l \in \mathbb{N}$, $\lim_{N\to\infty} \mathbb{P}[\tau_N(t) \geq l] = 1$.*

Proof. We can replace the event $\{\tau_N(t) \geq\}$ with an event of the form of E in Lemma 3.8:

$$\{\tau_N(t) \geq l\} = \left\{\min\left\{s \geq 1 : \sum_{r=1}^{s} c_N(r) \geq t\right\} \geq l\right\} = \left\{\sum_{r=1}^{l-1} c_N(r) < t\right\} \supseteq \bigcap_{r=1}^{l-1}\left\{c_N(r) < \frac{t}{l}\right\} \supseteq \bigcap_{r=1}^{\tau_N(t)}\left\{c_N\right. \tag{3.74}$$

Hence

$$\lim_{N\to\infty} \mathbb{P}[\tau_N(t) \geq l] \geq \lim_{N\to\infty} \mathbb{P}\left[\bigcap_{r=1}^{\tau_N(t)}\left\{c_N(r) < \frac{t}{l}\right\}\right] = 1 \tag{3.75}$$

by applying Lemma 3.8 with $K = t/l$. ■

Lemma 3.10. *Fix $k \in \mathbb{N}$, a sequence of times $0 = t_0 \leq t_1 \leq \cdots \leq t_k \leq t$, and let $K_1, \ldots, K_k$ be constants such that for each j, $K_j^{-1} = O(1)$ as $N \to \infty$. Define the event*

$$E^\star := \bigcap_{j=1}^{k} \left\{ \sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \leq K_j \right\}. \tag{3.76}$$

Then $\lim_{N\to\infty} \mathbb{P}[E^\star] = 1$.

Proof.

$$\mathbb{P}[E^\star] = 1 - \mathbb{P}[(E^\star)^c] = 1 - \mathbb{P}\left[\bigcup_{j=1}^{k} \left\{ \sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 > K_j \right\} \right] \geq 1 - \sum_{j=1}^{k} \mathbb{P}\left[\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \geq K_j \right] \tag{3.77}$$

Applying Markov's inequality,

$$\mathbb{P}[E^\star] \geq 1 - \sum_{j=1}^{k} K_j^{-1} \mathbb{E}\left[\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \right] \xrightarrow[N\to\infty]{} 1 - \sum_{j=1}^{k} O(1) \times 0 = 1 \tag{3.78}$$

by Brown et al. (2021, Equation (3.5)). The statement of (3.5) is slightly less general than we need here: the relevant statement can be found in Koskela et al. (2018). ∎

Lemma 3.11. *Fix $t > 0$. Let K be a constant not depending on N, r, but which may depend on n.*

$$\lim_{N\to\infty} \mathbb{P}\left[\bigcap_{r=1}^{\tau_N(t)} \{c_N(r) \geq K D_N(r)\} \right] = 1. \tag{3.79}$$

Proof.

$$\begin{aligned}
\mathbb{P}\left[\bigcap_{r=1}^{\tau_N(t)} \{c_N(r) \geq K D_N(r)\} \right] &\geq \mathbb{P}\left[\bigcap_{r=1}^{\tau_N(t)} \{c_N(r) > K D_N(r)\} \right] \\
&= 1 - \mathbb{P}\left[\bigcup_{r=1}^{\tau_N(t)} \{c_N(r) \leq K D_N(r)\} \right] \\
&= 1 - \mathbb{E}\left[\mathbb{1}_{\bigcup\{c_N(r) \leq K D_N(r)\}} \right] \\
&\geq 1 - \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{1}_{\{c_N(r) \leq K D_N(r)\}} \right] \\
&= 1 - \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{P}[c_N(r) \leq K D_N(r) \mid \mathcal{F}_{r-1}] \right]
\end{aligned} \tag{3.80}$$

where the final inequality is an application of Lemma 3.13 with $f(r) = \mathbb{1}_{\{c_N(r) \leq K D_N(r)\}}$.

Fix $0 < \varepsilon < K^{-1}/2$ and assume $N > \max\{\varepsilon^{-1}, (\binom{n-2}{2} - 2\varepsilon)^{-1}\}$. For each r, i define the event $A_i(r) := \{\nu_r^{(i)} \leq N\varepsilon\}$. Conditional on $\mathcal{F}_{r-1}$, we have

$$D_N(r) = \frac{1}{N(N)_2}\sum_{i=1}^{N}(\nu_r^{(j)})_2\left[\nu_r^{(i)} + \frac{1}{N}\sum_{j\neq i}(\nu_r^{(i)})^2\right]\mathbb{1}_{A_i^c(r)} + \frac{1}{N(N)_2}\sum_{i=1}^{N}(\nu_r^{(i)})_2\left[\nu_r^{(i)} + \frac{1}{N}\sum_{j\neq i}(\nu_r^{(j)})^2\right]\mathbb{1}_{A_i(r)} \tag{3.81}$$

For the first term,

$$\frac{1}{N(N)_2}\sum_{i=1}^{N}(\nu_r^{(i)})_2\left[\nu_r^{(i)} + \frac{1}{N}\sum_{j\neq i}(\nu_r^{(j)})^2\right]\mathbb{1}_{A_i^c(r)} \leq \sum_{i=1}^{N}\mathbb{1}_{A_i^c(r)}. \tag{3.82}$$

For the second term,

$$\begin{aligned}
\frac{1}{N(N)_2}\sum_{i=1}^{N}(\nu_r^{(i)})_2\left[\nu_r^{(i)} + \frac{1}{N}\sum_{j\neq i}(\nu_r^{(j)})^2\right]\mathbb{1}_{A_i(r)} &\leq \frac{1}{N(N)_2}\sum_{i=1}^{N}(\nu_r^{(i)})_2\nu_r^{(i)}\mathbb{1}_{A_i(r)} + \frac{1}{N^2(N)_2}\sum_{i=1}^{N}(\nu_r^{(i)})_2\sum_{j=1}^{N}(\nu_r^{(j)})^2\mathbb{1}_{A_i(r)} \\
&\leq \frac{1}{N}c_N(r)N\varepsilon + \frac{1}{N^2(N)_2}\sum_{i=1}^{N}(\nu_r^{(i)})_2\sum_{j=1}^{N}(\nu_r^{(j)})_2\mathbb{1}_{A_i(r)} \\
&\quad + \frac{1}{N^2(N)_2}\sum_{i=1}^{N}(\nu_r^{(i)})_2\sum_{j=1}^{N}(\nu_r^{(j)})\mathbb{1}_{A_i(r)} \\
&\leq \varepsilon c_N(r) + \frac{1}{N^2}\sum_{i=1}^{N}\nu_r^{(i)}N\varepsilon c_N(r) + \frac{1}{N^2}c_N(r)N \\
&= c_N(r)\left(2\varepsilon + \frac{1}{N}\right).
\end{aligned} \tag{3.83}$$

Altogether we have

$$D_N(r) \leq c_N(r)\left(2\varepsilon + \frac{1}{N}\right) + \sum_{i=1}^{N}\mathbb{1}_{A_i^c(r)}. \tag{3.84}$$

Hence, still conditional on $\mathcal{F}_{r-1}$,

$$\begin{aligned}
\{c_N(r) \leq KD_N(r)\} &\subseteq \left\{c_N(r) \leq Kc_N(r)(2\varepsilon + N^{-1}) + K\sum_{i=1}^{N}\mathbb{1}_{A_i^c(r)}\right\} \\
&= \left\{K^{-1} - 2\varepsilon - \frac{1}{N} \leq \sum_{i=1}^{N}\frac{\mathbb{1}_{A_i^c(r)}}{c_N(r)}\right\}
\end{aligned} \tag{3.85}$$

where the ratio $\mathbb{1}_{A_i^c(r)}/c_N(r)$ is well-defined because

$$A_i^c(r) \Rightarrow c_N(r) := \frac{1}{(N)_2}\sum_{j=1}^{N}(\nu_r^{(j)})_2 \geq \frac{1}{(N)_2}(\nu_r^{(i)})_2 \geq \frac{\varepsilon(N\varepsilon - 1)}{N-1} \geq \varepsilon\left(\varepsilon - \frac{1}{N}\right) > 0. \tag{3.86}$$

Hence by Markov's inequality (the conditions on ε, N ensuring the constant is always strictly positive),

$$
\begin{aligned}
\mathbb{P}\left[c_N(r) \leq K D_N(r) \mid \mathcal{F}_{r-1}\right] &\leq \mathbb{P}\left[\sum_{i=1}^{N} \mathbb{1}_{A_i^c(r)} \geq \left(K^{-1} - 2\varepsilon - \frac{1}{N}\right)\varepsilon\left(\varepsilon - \frac{1}{N}\right) \middle| \mathcal{F}_{r-1}\right] \\
&\leq \frac{1}{\left(K^{-1} - 2\varepsilon - \frac{1}{N}\right)\varepsilon\left(\varepsilon - \frac{1}{N}\right)} \mathbb{E}\left[\sum_{i=1}^{N} \mathbb{1}_{A_i^c(r)} \middle| \mathcal{F}_{r-1}\right] \\
&\leq \frac{1}{\left(K^{-1} - 2\varepsilon - \frac{1}{N}\right)\varepsilon\left(\varepsilon - \frac{1}{N}\right)} \mathbb{E}\left[\sum_{i=1}^{N} \frac{(\nu_r^{(i)})_3}{(N\varepsilon)_3} \middle| \mathcal{F}_{r-1}\right] \\
&\leq \frac{1}{\left(K^{-1} - 2\varepsilon - \frac{1}{N}\right)\varepsilon\left(\varepsilon - \frac{1}{N}\right)} \mathbb{E}\left[\frac{N(N)_2}{(N\varepsilon)_3} D_N(r) \middle| \mathcal{F}_{r-1}\right].
\end{aligned}
\tag{3.87}
$$

Applying Lemma 3.13 once more, with $f(r) = D_N(r)$,

$$
\begin{aligned}
\mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{P}[c_N(r) \leq K D_N(r) \mid \mathcal{F}_{r-1}]\right] &\leq \frac{1}{\left(K^{-1} - 2\varepsilon - \frac{1}{N}\right)\varepsilon\left(\varepsilon - \frac{1}{N}\right)} \frac{N(N)_2}{(N\varepsilon)_3} \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}[D_N(r) \mid \mathcal{F}_{r-1}]\right] \\
&= \frac{1}{\left(K^{-1} - 2\varepsilon - \frac{1}{N}\right)\varepsilon\left(\varepsilon - \frac{1}{N}\right)} \frac{N(N)_2}{(N\varepsilon)_3} \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} D_N(r)\right] \\
&\xrightarrow[N\to\infty]{} \frac{1}{(K^{-1} - 2\varepsilon)\varepsilon^5} \times 0 = 0.
\end{aligned}
\tag{3.88}
$$

Substituting this back into (3.83) concludes the proof. ∎

Other useful results

Lemma 3.12. $\max_{\xi \in E}(1 - p_{\xi\xi}(t)) = 1 - p_{\Delta\Delta}(t)$. *I need to fix notation; perhaps the set E could become $\mathcal{P}$ (for partitions) or something?*

Proof. Consider any $\xi \in E$ consisting of k blocks $(1 \leq k \leq n-1)$, and any $\xi' \in E$ consisting of $k+1$ blocks. From the definition of $p_{\xi\eta}(t)$ (Koskela et al. 2018, Equation (1)),

$$
p_{\xi\xi}(t) = \frac{1}{(N)_k} \sum_{\substack{i_1,\dots,i_k \\ \text{all distinct}}} \nu_t^{(i_1)} \cdots \nu_t^{(i_k)}. \tag{3.89}
$$

Similarly,

$$p_{\xi'\xi'}(t) = \frac{1}{(N)_{k+1}} \sum_{\substack{i_1,\dots,i_k,i_{k+1} \\ \text{all distinct}}} \nu_t^{(i_1)} \cdots \nu_t^{(i_k)} \nu_t^{(i_{k+1})}$$

$$= \frac{1}{(N)_k (N-k)} \sum_{\substack{i_1,\dots,i_k \\ \text{all distinct}}} \left\{ \nu_t^{(i_1)} \cdots \nu_t^{(i_k)} \sum_{\substack{i_{k+1}=1 \\ \text{also distinct}}}^{N} \nu_t^{(i_{k+1})} \right\}. \tag{3.90}$$

Discarding the zero summands,

$$p_{\xi'\xi'}(t) = \frac{1}{(N)_k (N-k)} \sum_{\substack{i_1,\dots,i_k \\ \text{all distinct:} \\ \nu_t^{(i_1)},\dots,\nu_t^{(i_k)}>0}} \left\{ \nu_t^{(i_1)} \cdots \nu_t^{(i_k)} \sum_{\substack{i_{k+1}=1 \\ \text{also distinct}}}^{N} \nu_t^{(i_{k+1})} \right\}. \tag{3.91}$$

The inner sum is

$$\sum_{\substack{i_{k+1}=1 \\ \text{also distinct}}}^{N} \nu_t^{(i_{k+1})} = \left\{ \sum_{i=1}^{N} \nu_t^{(i)} - \sum_{i \in \{i_1,\dots,i_k\}} \nu_t^{(i)} \right\} \leq N-k \tag{3.92}$$

since $\nu_t^{(i_1)}, \dots, \nu_t^{(i_k)}$ are all at least 1. Hence

$$p_{\xi'\xi'}(t) \leq \frac{N-k}{(N)_k (N-k)} \sum_{\substack{i_1,\dots,i_k \\ \text{all distinct:} \\ \nu_t^{(i_1)},\dots,\nu_t^{(i_k)}>0}} \nu_t^{(i_1)} \cdots \nu_t^{(i_k)} = p_{\xi\xi}(t). \tag{3.93}$$

Thus $p_{\xi\xi}(t)$ is decreasing in the number of blocks of ξ, and is therefore minimised by taking $\xi = \Delta$, which achieves the maximum n blocks. This choice in turn maximises $1 - p_{\xi\xi}(t)$, as required. ■

The following Lemma is taken from Koskela et al. (2018, Lemma 2), where the function is set to $f(r) = c_N(r)$, but the authors remark that the result holds for other choices of function.

Lemma 3.13. *Fix $t > 0$. Let $(\mathcal{F}_r)$ be the backwards-in-time filtration generated by the offspring counts $\nu_r^{(1:N)}$ at each generation r, and let $f(r)$ be any deterministic function of $\nu_r^{(1:N)}$ that is non-negative and bounded. In particular, for all r there exists $B < \infty$ such that $0 \leq f(r) \leq B$. Then*

$$\mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} f(r)\right] = \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}]\right]. \tag{3.94}$$

Proof. Define

$$M_s := \sum_{r=1}^{s} \{f(r) - \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}]\} . \tag{3.95}$$

It is easy to establish that (M_s) is a martingale with respect to $(\mathcal{F}_s)$, and $M_0 = 0$. Now fix $K \geq 1$ and note that $\tau_N(t) \wedge K$ is a bounded $\mathcal{F}_t$-stopping time. Hence we can apply the optional stopping theorem:

$$\mathbb{E}[M_{\tau_N(t)\wedge K}] = \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)\wedge K} \{f(r) - \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}]\}\right] = \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)\wedge K} f(r)\right] - \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)\wedge K} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}]\right] = \tag{3.96}$$

Since this holds for all $K \geq 1$,

$$\lim_{K\to\infty} \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)\wedge K} f(r)\right] = \lim_{K\to\infty} \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)\wedge K} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}]\right] . \tag{3.97}$$

The monotone convergence theorem allows the limit to pass inside the expectation on each side (since increasing K can only increase each sum, by possibly adding non-negative terms). Hence

$$\mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} f(r)\right] = \mathbb{E}\left[\lim_{K\to\infty} \sum_{r=1}^{\tau_N(t)\wedge K} f(r)\right] = \mathbb{E}\left[\lim_{K\to\infty} \sum_{r=1}^{\tau_N(t)\wedge K} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}]\right] = \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}]\right] \tag{3.98}$$

which concludes the proof. ∎

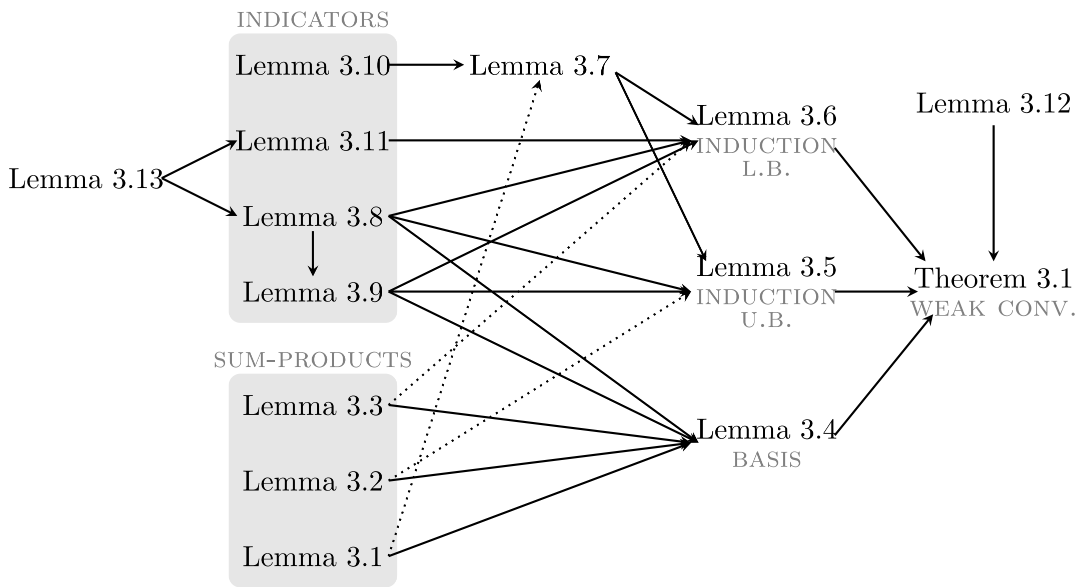

Figure 3.1: Graph showing dependencies between the lemmata used to prove weak convergence. Dotted arrows indicate dependence via a slight modification of the preceding lemma. Add FDD convergence theorem as another precedent of weak convergence theorem.

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