

Weak convergence proof v.3

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We start by defining a suitable metric space. 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 $(\mathcal{G}_{\tau_N(t)}^{(n,N)})_{t \geq 0}$ 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,

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

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

Theorem 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 $(b_N)_{N \in \mathbb{N}}$ such that $\lim_{N \rightarrow \infty} b_N = 0$ and*

$$\frac{1}{(N)_3} \sum_{i=1}^N \mathbb{E}_t\{(\nu_t^{(i)})_3\} \leq b_N \frac{1}{(N)_2} \sum_{i=1}^N \mathbb{E}_t\{(\nu_t^{(i)})_2\} \quad (2)$$

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

Proof. The structure of the proof follows Möhle (1999), albeit with considerable technical complication due to the dependence between generations (**non-neutrality**) —SB in our model. **Is this the main/only source of complication?** —SB Since we already have convergence of the finite-dimensional distributions (Theorem ?? **refers to a previous chapter not yet written** —SB), strengthening this to weak convergence requires relative compactness of the sequence of processes $\{(\mathcal{G}_{\tau_N(t)}^{(n,N)})_{t \geq 0}\}_{N \in \mathbb{N}}$.

Ethier and Kurtz (2009, Chapter 3, Corollary 7.4) provides a necessary and sufficient condition for relative compactness: \mathcal{P}_n is finite and therefore complete and separable, and the sample paths of $(\mathcal{G}_{\tau_N(t)}^{(n,N)})_{t \geq 0}$ live in \mathcal{X} , so the conditions of the corollary are satisfied. The corollary states that the sequence of processes $\{(\mathcal{G}_{\tau_N(t)}^{(n,N)})_{t \geq 0}\}_{N \in \mathbb{N}}$ is relatively compact if and only if the following two conditions hold:

1. For every $\varepsilon > 0$, $t \geq 0$ there exists a compact set $\Gamma \subseteq \mathcal{P}_n$ such that

$$\liminf_{N \rightarrow \infty} \mathbb{P}[G_{\tau_N(t)}^{(n,N)} \in \Gamma] \geq 1 - \varepsilon \quad (3)$$

2. For every $\varepsilon > 0$, $t > 0$ there exists $\delta > 0$ such that

$$\liminf_{N \rightarrow \infty} \mathbb{P}[\omega(G_{\tau_N(\cdot)}^{(n,N)}, \delta, t) < \varepsilon] \geq 1 - \varepsilon \quad (4)$$

where ω is the modulus of continuity:

$$\omega(G_{\tau_N(\cdot)}^{(n,N)}, \delta, t) := \inf \max_{i \in [K]} \sup_{u, v \in [T_{i-1}, T_i]} \rho(G_{\tau_N(u)}^{(n,N)}, G_{\tau_N(v)}^{(n,N)}) \quad (5)$$

with the infimum taken over all partitions of the form $0 = T_0 < T_1 < \dots < T_{K-1} < t \leq T_K$ such that $\min_{i \in [K]} (T_i - T_{i-1}) > \delta$. **Clarify that such a partition with any K is valid, i.e. K is not fixed.** —SB

In our case, Condition 1 is satisfied automatically with $\Gamma = \mathcal{P}_n$, since \mathcal{P}_n is finite and hence compact. Intuitively, Condition 2 ensures that the jumps of the process are well-separated. In our case where ρ is the zero-one metric, we see that $\rho(G_{\tau_N(u)}^{(n,N)}, G_{\tau_N(v)}^{(n,N)})$ is equal to 1 if there is a jump between times u and v , and 0 otherwise. Taking the supremum and maximum then indicates whether there is a jump inside any of the intervals of the given partition; this can only be equal to zero if all of the jumps up to time t occur exactly at the times T_0, \dots, T_K . The infimum over all allowed partitions, then, can only be equal to zero if no two jumps occur less than δ (unscaled) time apart, because of the restriction we placed on these partitions.

The proof is concentrated on proving Condition 2. To do this, we use a coupling with another process that contains all of the jumps of the genealogical process, with the addition of some extra jumps. This process is constructed in such a way that it can be shown to satisfy Condition 2, and hence so does the genealogical process.

Define $p_t := \max_{\xi \in \mathcal{P}_n} \{1 - p_{\xi\xi}(t)\} = 1 - p_{\Delta\Delta}(t)$, where Δ denotes the trivial partition of singletons $\{\{1\}, \dots, \{n\}\}$. For a proof that the maximum is attained at $\xi = \Delta$, see Lemma 1. Following Möhle (1999), we now construct the two-dimensional **conditionally on \mathcal{F} ? —SB** Markov process $(Z_t, S_t)_{t \in \mathbb{N}_0}$ on $\mathbb{N}_0 \times \mathcal{P}_n$ with transition probabilities

$$\mathbb{P}[Z_t = j, S_t = \eta \mid Z_{t-1} = i, S_{t-1} = \xi] = \begin{cases} 1 - p_t & \text{if } j = i \text{ and } \xi = \eta \\ p_{\xi\xi}(t) + p_t - 1 & \text{if } j = i + 1 \text{ and } \xi = \eta \\ p_{\xi\eta}(t) & \text{if } j = i + 1 \text{ and } \xi \neq \eta \\ 0 & \text{otherwise} \end{cases} \quad (6)$$

and initial state $Z_0 = 0, S_0 = \Delta$. 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 $\xi = \Delta$.) **And the transition probabilities (jump times) of Z do not depend on the current state. —SB**

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 by $\varpi_i^{(N)} := T_i^{(N)} - T_{i-1}^{(N)}$ the corresponding holding times.

Suppose that for some $t > 0$, there exists $m \in \mathbb{N}$ and $\delta > 0$ such that $\varpi_i^{(N)} > \delta$ for all $i \in \{1, \dots, m\}$, and $T_m^{(N)} \geq t$. Then $K_N := \min\{i : T_i^{(N)} \geq t\}$ is well-defined with $1 \leq K_N \leq m$, and $T_1^{(N)}, \dots, T_{K_N}^{(N)}$ form a partition of the form required for Condition 2. Indeed $(Z_{\tau_N(\cdot)})$ is constant on every interval $[T_{i-1}^{(N)}, T_i^{(N)})$ by construction, so $\omega((Z_{\tau_N(\cdot)}), \delta, t) = 0$. We therefore have that for each $m \in \mathbb{N}$ and $\delta > 0$,

$$\mathbb{P}[\omega((Z_{\tau_N(\cdot)}), \delta, t) < \varepsilon] \geq \mathbb{P}[T_m^{(N)} \geq t, \varpi_i^{(N)} > \delta \forall i \in \{1, \dots, m\}]. \quad (7)$$

Thus a sufficient condition for Condition 2 is: for any $\varepsilon > 0, t > 0$, there exist $m \in \mathbb{N}, \delta > 0$ such that

$$\liminf_{N \rightarrow \infty} \mathbb{P}[T_m^{(N)} \geq t, \varpi_i^{(N)} > \delta \forall i \in \{1, \dots, m\}] \geq 1 - \varepsilon. \quad (8)$$

Since $T_m^{(N)} = \varpi_1^{(N)} + \dots + \varpi_m^{(N)}$, there is a positive correlation between $T_m^{(N)}$ and each of the $\varpi_i^{(N)}$, so

$$\begin{aligned} \mathbb{P}[T_m^{(N)} \geq t, \varpi_i^{(N)} > \delta \forall i \in \{1, \dots, m\}] \\ &= \mathbb{P}[T_m^{(N)} \geq t \mid \varpi_i^{(N)} > \delta \forall i \in \{1, \dots, m\}] \mathbb{P}[\varpi_i^{(N)} > \delta \forall i \in \{1, \dots, m\}] \\ &\geq \mathbb{P}[T_m^{(N)} \geq t] \mathbb{P}[\varpi_i^{(N)} > \delta \forall i \in \{1, \dots, m\}]. \end{aligned} \quad (9)$$

Due to Lemma 2, the limiting distributions of $\varpi_i^{(N)}$ are i.i.d. $\text{Exp}(\alpha_n)$, so

$$\liminf_{N \rightarrow \infty} \mathbb{P}[\varpi_i^{(N)} > \delta \forall i \in \{1, \dots, m\}] = (e^{-\alpha_n \delta})^m \quad (10)$$

and

$$\liminf_{N \rightarrow \infty} \mathbb{P}[T_m^{(N)} \geq t] = \liminf_{N \rightarrow \infty} \mathbb{P}[\varpi_1^{(N)} + \dots + \varpi_m^{(N)} \geq t] = e^{-\alpha_n \delta} \sum_{i=0}^{m-1} \frac{(\alpha_n t)^i}{i!}. \quad (11)$$

using the series expansion for the Erlang cumulative distribution function. **citation? —SB** Hence

$$\liminf_{N \rightarrow \infty} \mathbb{P}[T_m^{(N)} \geq t, \varpi_i^{(N)} > \delta \forall i \in \{1, \dots, m\}] \geq (e^{-\alpha_n \delta})^{m+1} \sum_{i=0}^{m-1} \frac{(\alpha_n t)^i}{i!}, \quad (12)$$

which can be made $\geq 1 - \varepsilon$ by taking m sufficiently large and δ sufficiently small. Since this argument applies for any ε and t , (8) and hence Condition 2 is satisfied, and the proof is complete. \blacksquare

Lemma 1. $\max_{\xi \in \mathcal{P}_n} (1 - p_{\xi\xi}(t)) = 1 - p_{\Delta\Delta}(t)$.

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)),

$$p_{\xi\xi}(t) = \frac{1}{(N)_k} \sum_{\substack{i_1, \dots, i_k \\ \text{all distinct}}} \nu_t^{(i_1)} \dots \nu_t^{(i_k)}. \quad (13)$$

Similarly,

$$\begin{aligned} p_{\xi'\xi'}(t) &= \frac{1}{(N)_{k+1}} \sum_{\substack{i_1, \dots, i_{k+1} \\ \text{all distinct}}} \nu_t^{(i_1)} \dots \nu_t^{(i_k)} \nu_t^{(i_{k+1})} \\ &= \frac{1}{(N)_k(N-k)} \sum_{\substack{i_1, \dots, i_k \\ \text{all distinct}}} \left\{ \nu_t^{(i_1)} \dots \nu_t^{(i_k)} \sum_{\substack{i_{k+1}=1 \\ \text{also distinct}}}^N \nu_t^{(i_{k+1})} \right\}. \end{aligned} \quad (14)$$

Discarding the zero summands,

$$p_{\xi'\xi'}(t) = \frac{1}{(N)_k(N-k)} \sum_{\substack{i_1, \dots, i_k \\ \text{all distinct:} \\ \nu_t^{(i_1)}, \dots, \nu_t^{(i_k)} > 0}} \left\{ \nu_t^{(i_1)} \dots \nu_t^{(i_k)} \sum_{\substack{i_{k+1}=1 \\ \text{also distinct}}}^N \nu_t^{(i_{k+1})} \right\}. \quad (15)$$

The inner sum is

$$\sum_{\substack{i_{k+1}=1 \\ \text{also distinct}}}^N \nu_t^{(i_{k+1})} = \left\{ \sum_{i=1}^N \nu_t^{(i)} - \sum_{i \in \{i_1, \dots, i_k\}} \nu_t^{(i)} \right\} \leq N - k \quad (16)$$

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

$$p_{\xi'\xi'}(t) \leq \frac{N-k}{(N)_k(N-k)} \sum_{\substack{i_1, \dots, i_k \\ \text{all distinct:} \\ \nu_t^{(i_1)}, \dots, \nu_t^{(i_k)} > 0}} \nu_t^{(i_1)} \dots \nu_t^{(i_k)} = p_{\xi\xi}(t). \quad (17)$$

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. \blacksquare

Lemma 2. *The finite-dimensional distributions of $\varpi_1^{(N)}, \varpi_2^{(N)}, \dots$ converge as $N \rightarrow \infty$ to those of $\varpi_1, \varpi_2, \dots$, where the ϖ_i are independent $\text{Exp}(\alpha_n)$ distributed random variables.*

Proof. There is a continuous bijection between the jump times $T_1^{(N)}, T_2^{(N)}, \dots$ and the holding times $\varpi_1^{(N)}, \varpi_2^{(N)}, \dots$, so convergence of the holding times to $\varpi_1, \varpi_2, \dots$ is equivalent to convergence of the jump times to T_1, T_2, \dots , where $T_i := \varpi_1 + \dots + \varpi_i$. We will work with the jump times, following the structure of Möhle (1999, Lemma 3.2).

The idea is to prove by induction that, for any $k \in \mathbb{N}$ and $t_1, \dots, t_k > 0$,

$$\lim_{N \rightarrow \infty} \mathbb{P}[T_1^{(N)} \leq t_1, \dots, T_k^{(N)} \leq t_k] = \mathbb{P}[T_1 \leq t_1, \dots, T_k \leq t_k]. \quad (18)$$

Take the basis case $k = 1$. Then

$$\mathbb{P}[T_1 \leq t] = \mathbb{P}[\varpi_1 \leq t] = 1 - e^{-\alpha_n t} \quad (19)$$

and $T_1^{(N)} > t$ if and only if Z has no jumps up to time t : **Expectation appears by tower property to remove (implicit) conditioning in transition probabilities? —SB**

$$\mathbb{P}[T_1^{(N)} > t] = \mathbb{E} \left[\prod_{r=1}^{\tau_N(t)} (1 - p_r) \right]. \quad (20)$$

Lemma 6 shows that this probability converges to $e^{-\alpha_n t}$ as required.

For the induction step, assume that (18) holds for some k . We have the following decomposition:

$$\mathbb{P}[T_1^{(N)} \leq t_1, \dots, T_{k+1}^{(N)} \leq t_{k+1}] = \mathbb{P}[T_1^{(N)} \leq t_1, \dots, T_k^{(N)} \leq t_k] - \mathbb{P}[T_1^{(N)} \leq t_1, \dots, T_k^{(N)} \leq t_k, T_{k+1}^{(N)} > t_{k+1}]. \quad (21)$$

The first term on the RHS converges to $\mathbb{P}[T_1 \leq t_1, \dots, T_k \leq t_k]$ by the induction hypothesis, and it remains to show that

$$\lim_{N \rightarrow \infty} \mathbb{P}[T_1^{(N)} \leq t_1, \dots, T_k^{(N)} \leq t_k, T_{k+1}^{(N)} > t_{k+1}] = \mathbb{P}[T_1 \leq t_1, \dots, T_k \leq t_k, T_{k+1} > t_{k+1}]. \quad (22)$$

As shown in Möhle (1999), the RHS

$$\mathbb{P}[T_1 \leq t_1, \dots, T_k \leq t_k, T_{k+1} > t_{k+1}] = \alpha_n^k e^{-\alpha_n t} \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!}. \quad (23)$$

The event on the LHS can be written (Möhle 1999)

$$\mathbb{P}[T_1^{(N)} \leq t_1, \dots, T_k^{(N)} \leq t_k, T_{k+1}^{(N)} > t_{k+1}] = \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \right], \quad (24)$$

that is, there are jumps at some times r_1, \dots, r_k and identity transitions at all other times. Due to Lemmata 7 and 8, this probability converges to the correct limit. This completes the induction. \blacksquare

Bounds on sum-products

Lemma 3. Fix $t > 0$, $l \in \mathbb{N}$.

$$(a) \quad \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) \leq (t+1)^l$$

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

Proof. (a) It is a true fact that

$$\sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) \leq \left(\sum_{s=0}^{\tau_N(t)} c_N(s) \right)^l, \quad (25)$$

as can be seen by considering the multinomial expansion of the RHS. By definition of τ_N ,

$$t \leq \sum_{s=0}^{\tau_N(t)} c_N(s) \leq t+1, \quad (26)$$

hence

$$\sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) \leq (t+1)^l. \quad (27)$$

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

$$\sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) \geq \left(\sum_{s=0}^{\tau_N(t)} c_N(s) \right)^l - \binom{l}{2} \left(\sum_{s=0}^{\tau_N(t)} c_N(s)^2 \right) \left(\sum_{s=0}^{\tau_N(t)} c_N(s) \right)^{l-2}. \quad (28)$$

Substituting (26) into the RHS of (28) yields the lower bound.

For the upper bound we have

$$\sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) \leq \left(\sum_{s=0}^{\tau_N(t)} c_N(s) \right)^l \leq \left(\sum_{s=0}^{\tau_N(t)-1} c_N(s) + c_N(\tau_N(t)) \right)^l \leq [t + c_N(\tau_N(t))]^l, \quad (29)$$

again using the definition of τ_N . A binomial expansion yields

$$[t + c_N(\tau_N(t))]^l = t^l + \sum_{i=0}^{l-1} \binom{l}{i} t^i c_N(\tau_N(t))^{l-i} = t^l + c_N(\tau_N(t)) \sum_{i=0}^{l-1} \binom{l}{i} t^i c_N(\tau_N(t))^{l-1-i}, \quad (30)$$

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

$$\sum_{i=0}^{l-1} \binom{l}{i} t^i c_N(\tau_N(t))^{l-1-i} \leq \sum_{i=0}^{l-1} \binom{l}{i} t^i \leq (t+1)^l. \quad (31)$$

Putting this together yields the upper bound. ■

Lemma 4. Fix $t > 0$, $l \in \mathbb{N}$. Let B be a positive constant which may depend on n .

$$\sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) + B D_N(s_j)] \leq \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1+B)^l. \quad (32)$$

Proof. We start with a binomial expansion:

$$\begin{aligned} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) + B D_N(s_j)] &= \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \sum_{\mathcal{I} \subseteq [l]} B^{l-|\mathcal{I}|} \left(\prod_{i \in \mathcal{I}} c_N(s_i) \right) \left(\prod_{j \notin \mathcal{I}} D_N(s_j) \right) \\ &= \sum_{\mathcal{I} \subseteq [l]} B^{l-|\mathcal{I}|} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i \in \mathcal{I}} c_N(s_i) \right) \left(\prod_{j \notin \mathcal{I}} D_N(s_j) \right) \end{aligned} \quad (33)$$

where $[l] := \{1, \dots, l\}$. Since the sum is over all permutations of s_1, \dots, s_l , we may arbitrarily choose an ordering for $\{1, \dots, l\}$ such that $\mathcal{I} = \{1, \dots, |\mathcal{I}|\}$:

$$\sum_{\mathcal{I} \subseteq [l]} B^{l-|\mathcal{I}|} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i \in \mathcal{I}} c_N(s_i) \right) \left(\prod_{j \notin \mathcal{I}} D_N(s_j) \right) = \sum_{I=0}^l \binom{l}{I} B^{l-I} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^I c_N(s_i) \right) \left(\prod_{j=I+1}^l D_N(s_j) \right). \quad (34)$$

Separating the term $I = l$,

$$\begin{aligned} \sum_{I=0}^l \binom{l}{I} B^{l-I} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^I c_N(s_i) \right) \left(\prod_{j=I+1}^l D_N(s_j) \right) \\ = \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) + \sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^I c_N(s_i) \right) \left(\prod_{j=I+1}^l D_N(s_j) \right). \end{aligned} \quad (35)$$

In the second term on the RHS, 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

$$\begin{aligned}
\sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^I c_N(s_i) \right) \left(\prod_{j=I+1}^l D_N(s_j) \right) &\leq \sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^{l-1} c_N(s_i) \right) D_N(s_l) \\
&\leq \sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} \left(\sum_{s_1 \neq \dots \neq s_{l-1}}^{\tau_N(t)} \prod_{i=1}^{l-1} c_N(s_i) \right) \sum_{s_l=1}^{\tau_N(t)} D_N(s_l) \\
&\leq \sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} (t+1)^{l-1} \sum_{s=1}^{\tau_N(t)} D_N(s) \tag{36}
\end{aligned}$$

using (25) and (26). Finally, by the Binomial Theorem,

$$\sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} (t+1)^{l-1} \sum_{s=1}^{\tau_N(t)} D_N(s) \leq \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1+B)^l, \tag{37}$$

which, together with (35), concludes the proof. ■

Lemma 5. Fix $t > 0$, $l \in \mathbb{N}$. Let B be a positive constant which may depend on n .

$$\sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) - B D_N(s_j)] \geq \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1+B)^l. \tag{38}$$

Proof. A binomial expansion and subsequent manipulation as in (33)–(35) gives

$$\begin{aligned}
\sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) - B D_N(s_j)] &= \sum_{\mathcal{I} \subseteq [l]} (-B)^{l-|\mathcal{I}|} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i \in \mathcal{I}} c_N(s_i) \right) \left(\prod_{j \notin \mathcal{I}} D_N(s_j) \right) \\
&= \sum_{I=0}^l \binom{l}{I} (-B)^{l-I} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^I c_N(s_i) \right) \left(\prod_{j=I+1}^l D_N(s_j) \right) \\
&= \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) + \sum_{I=0}^{l-1} \binom{l}{I} (-B)^{l-I} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^I c_N(s_i) \right) \left(\prod_{j=I+1}^l D_N(s_j) \right) \\
&\geq \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) - \sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^I c_N(s_i) \right) \left(\prod_{j=I+1}^l D_N(s_j) \right) \tag{39}
\end{aligned}$$

where the last inequality just multiplies some positive terms by -1 . Then (36)–(37) can be applied directly (noting that an upper bound on negative terms gives a lower bound overall):

$$-\sum_{I=0}^{l-1} \binom{l}{I} B^{l-I} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \left(\prod_{i=1}^I c_N(s_i) \right) \left(\prod_{j=I+1}^l D_N(s_j) \right) \geq - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1+B)^l \tag{40}$$

which concludes the proof. ■

Main components of weak convergence

Lemma 6 (Basis step). *For any $0 < t < \infty$,*

$$\lim_{N \rightarrow \infty} \mathbb{E} \left[\prod_{r=1}^{\tau_N(t)} (1 - p_r) \right] = e^{-\alpha_n t} \quad (41)$$

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

Proof. We start by showing that $\lim_{N \rightarrow \infty} \mathbb{E} \left[\prod_{r=1}^{\tau_N(t)} (1 - p_r) \right] \leq e^{-\alpha_n t}$.

From Koskela et al. (2018, Lemma 1 Case 1), taking $\xi = \Delta$, we have for each r

$$1 - p_r = p_{\Delta\Delta}(r) \leq 1 - \alpha_n(1 + O(N^{-1})) [c_N(r) - B'_n D_N(r)] \quad (42)$$

where the $O(N^{-1})$ term does not depend on r . When $N \geq 3$, a sufficient condition to ensure the bound in (42) is non-negative is that the event

$$E_N^1(r) := \left\{ c_N(r) \leq \frac{(N-2)n_{-2}}{\alpha_n N^{n-2}} \right\} \quad (43)$$

occurs. We will also need to control the sign of $c_N(r) - B'_n D_N(r)$, for which we define the event

$$E_N^2(r) := \{c_N(r) \geq B'_n D_N(r)\}, \quad (44)$$

and we define $E_N^1 := \bigcap_{r=1}^{\tau_N(t)} E_N^1(r)$ and $E_N^2 := \bigcap_{r=1}^{\tau_N(t)} E_N^2(r)$. Then

$$1 - p_r = p_{\Delta\Delta}(r) \leq 1 - \alpha_n(1 + O(N^{-1})) [c_N(r) - B'_n D_N(r)] \mathbb{1}_{E_N^1 \cap E_N^2}. \quad (45)$$

Applying a multinomial expansion and then separating the positive and negative terms,

$$\begin{aligned} \prod_{r=1}^{\tau_N(t)} (1 - p_r) &\leq 1 + \sum_{l=1}^{\tau_N(t)} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) - B'_n D_N(s_j)] \mathbb{1}_{E_N^1 \cap E_N^2} \\ &= 1 + \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) - B'_n D_N(s_j)] \mathbb{1}_{E_N^1 \cap E_N^2} \\ &\quad - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) - B'_n D_N(s_j)] \mathbb{1}_{E_N^1 \cap E_N^2}. \end{aligned} \quad (46)$$

This is further bounded by applying Lemma 5 and then both bounds of Lemma 3(b):

$$\begin{aligned} \prod_{r=1}^{\tau_N(t)} (1 - p_r) &\leq 1 + \left\{ \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) \right. \\ &\quad \left. - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \left[\sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1 + B'_n)^l \right] \right\} \mathbb{1}_{E_N^1 \cap E_N^2} \\ &\leq 1 + \left\{ \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \{t^l + c_N(\tau_N(t))(t+1)^l\} \right. \\ &\quad \left. - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \left[t^l - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \binom{l}{2} (t+1)^{l-2} \right] \right. \\ &\quad \left. - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1 + B'_n)^l \right\} \mathbb{1}_{E_N^1 \cap E_N^2}. \end{aligned} \quad (47)$$

Collecting some terms,

$$\begin{aligned}
\prod_{r=1}^{\tau_N(t)} (1 - p_r) &\leq 1 + \sum_{l=1}^{\tau_N(t)} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^1 \cap E_N^2} + c_N(\tau_N(t)) \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} (t+1)^l \\
&\quad + \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \binom{l}{2} (t+1)^{l-2} \\
&\quad + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} (t+1)^{l-1} (1 + B'_n)^l \\
&\leq 1 + \sum_{l=1}^{\infty} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{\{\tau_N(t) \geq l\}} \mathbb{1}_{E_N^1 \cap E_N^2} + c_N(\tau_N(t)) \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\
&\quad + \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\
&\quad + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n(1 + O(N^{-1}))(t+1)(1 + B'_n)]. \tag{48}
\end{aligned}$$

Now, taking the expectation and limit, then applying Brown et al. (2021, Equations (3.3)–(3.5)), and Lemmata 11, 12 and 14 to deal with the indicators,

$$\begin{aligned}
\lim_{N \rightarrow \infty} \mathbb{E} \left[\prod_{r=1}^{\tau_N(t)} (1 - p_r) \right] &\leq 1 + \sum_{l=1}^{\infty} (-\alpha_n)^l \frac{1}{l!} t^l \lim_{N \rightarrow \infty} \mathbb{P}[\{\tau_N(t) \geq l\} \cap E_N^1 \cap E_N^2] + \lim_{N \rightarrow \infty} \mathbb{E}[c_N(\tau_N(t))] \exp[\alpha_n(t+1)] \\
&\quad + \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right] \frac{1}{2} \alpha_n^2 \exp[\alpha_n(t+1)] \\
&\quad + \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{s=1}^{\tau_N(t)} D_N(s) \right] \exp[\alpha_n(t+1)(1 + B'_n)] \\
&= 1 + \sum_{l=1}^{\infty} (-\alpha_n)^l \frac{1}{l!} t^l = e^{-\alpha_n t}. \tag{49}
\end{aligned}$$

Passing the limit and expectation inside the infinite sum is justified by dominated convergence and Fubini.

It remains to show the corresponding lower bound $\lim_{N \rightarrow \infty} \mathbb{E} \left[\prod_{r=1}^{\tau_N(t)} (1 - p_r) \right] \geq e^{-\alpha_n t}$.

From Brown et al. (2021, Equation (3.14)), taking $\xi = \Delta$, we have

$$1 - p_t = p_{\Delta\Delta}(t) \geq 1 - \alpha_n(1 + O(N^{-1})) [c_N(t) + B_n D_N(t)] \tag{50}$$

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

$$1 - p_t = p_{\Delta\Delta}(t) \geq 1 - \frac{N^{n-2}}{(N-2)_{n-2}} \alpha_n [c_N(t) + B_n D_N(t)]. \tag{51}$$

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

$$E_N^3(r) := \left\{ c_N(r) \leq \frac{(N-2)_{n-2}}{N^{n-2}} \alpha_n^{-1} (1 + B_n)^{-1} \right\}, \tag{52}$$

and we again define $E_N^3 := \bigcap_{r=1}^{\tau_N(t)} E_N^3(r)$. We now apply a multinomial expansion to the product, and split into

positive and negative terms:

$$\begin{aligned}
\prod_{r=1}^{\tau_N(t)} (1 - p_r) &\geq \left\{ 1 + \sum_{l=1}^{\tau_N(t)} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) + B_n D_N(s_j)] \right\} \mathbb{1}_{E_N^3} \\
&= \left\{ 1 + \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) + B_n D_N(s_j)] \right. \\
&\quad \left. - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) + B_n D_N(s_j)] \right\} \mathbb{1}_{E_N^3} \tag{53}
\end{aligned}$$

This is further bounded by applying Lemma 4 and both bounds in Lemma 3(b):

$$\begin{aligned}
\prod_{r=1}^{\tau_N(t)} (1 - p_r) &\geq \left\{ 1 + \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) \right. \\
&\quad \left. - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \left[\sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l c_N(s_j) + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1 + B_n)^l \right] \right\} \mathbb{1}_{E_N^3} \\
&\geq \left\{ 1 + \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \left[t^l - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \binom{l}{2} (t+1)^{l-2} \right] \right. \\
&\quad \left. - \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \left[t^l + c_N(\tau_N(t)) (t+1)^l + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{l-1} (1 + B_n)^l \right] \right\} \mathbb{1}_{E_N^3}. \tag{54}
\end{aligned}$$

Collecting terms,

$$\begin{aligned}
\prod_{r=1}^{\tau_N(t)} (1 - p_r) &\geq \sum_{l=0}^{\tau_N(t)} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^3} - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \sum_{\substack{l=2 \\ \text{even}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \binom{l}{2} (t+1)^{l-2} \\
&\quad - c_N(\tau_N(t)) \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} (t+1)^l \\
&\quad - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \sum_{\substack{l=1 \\ \text{odd}}}^{\tau_N(t)} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} (t+1)^{l-1} (1 + B_n)^l \\
&\geq \sum_{l=0}^{\infty} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^3} \mathbb{1}_{\{\tau_N(t) \geq l\}} - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n (1 + O(N^{-1})) (t+1)] \\
&\quad - c_N(\tau_N(t)) \exp[\alpha_n (1 + O(N^{-1})) (t+1)] \\
&\quad - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n (1 + O(N^{-1})) (t+1) (1 + B_n)]. \tag{55}
\end{aligned}$$

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 12 and 11 to show that $\lim_{N \rightarrow \infty} \mathbb{P}[\{\tau_N(t) \geq l\} \cap E_N^3] = 1$,

$$\begin{aligned}
\lim_{N \rightarrow \infty} \mathbb{E} \left[\prod_{r=1}^{\tau_N(t)} (1 - p_r) \right] &\geq \sum_{l=0}^{\infty} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \lim_{N \rightarrow \infty} \mathbb{P}[\{\tau_N(t) \geq l\} \cap E_N^3] \\
&\quad - \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right] \frac{1}{2} \alpha_n^2 \exp[\alpha_n(t+1)] \\
&\quad - \lim_{N \rightarrow \infty} \mathbb{E} [c_N(\tau_N(t))] \exp[\alpha_n(t+1)] \\
&\quad - \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{s=1}^{\tau_N(t)} D_N(s) \right] \exp[\alpha_n(t+1)(1 + B_n)] \\
&= \sum_{l=0}^{\infty} (-\alpha_n)^l \frac{1}{l!} t^l = e^{-\alpha_n t}. \tag{56}
\end{aligned}$$

Again, passing the limit and expectation inside the infinite sum is justified by dominated convergence and Fubini. Combining the upper and lower bounds in (49) and (56) respectively concludes the proof. \blacksquare

Lemma 7 (Induction step upper bound). *Fix $k \in \mathbb{N}$, $i_0 := 0$, $i_k := k$. For any sequence of times $0 = t_0 \leq t_1 \leq \dots \leq t_k \leq t$,*

$$\lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \right] \leq \alpha_n^k e^{-\alpha_n t} \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!}. \tag{57}$$

Proof. We use the bound on $(1 - p_r)$ from (42) and apply a multinomial expansion, defining as in (43) and (44) respectively the sequences of events E_N^1 and E_N^2 which ensure the bounds are non-negative:

$$\begin{aligned}
\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) &\leq \prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} \left\{ 1 - \alpha_n (1 + O(N^{-1})) [c_N(r) - B'_n D_N(r)] \mathbb{1}_{E_N^1 \cap E_N^2} \right\} \\
&= 1 + \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{\substack{s_1 \neq \dots \neq s_l \\ \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) - B'_n D_N(s_j)] \mathbb{1}_{E_N^1 \cap E_N^2} \\
&= 1 + \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) - B'_n D_N(s_j)] \mathbb{1}_{E_N^1 \cap E_N^2} \\
&\quad - \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{\substack{s_1 \neq \dots \neq s_l \\ \exists i, i': s_i = r_{i'}}}^{\tau_N(t)} \prod_{j=1}^l [c_N(s_j) - B'_n D_N(s_j)] \mathbb{1}_{E_N^1 \cap E_N^2}. \tag{58}
\end{aligned}$$

The penultimate line above is exactly the expansion we had in the basis step (46), except for the limit on l , and as

such following the same arguments gives a bound analogous to that in (48):

$$\begin{aligned}
1 + \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{s_1 \neq \dots \neq s_l} \prod_{j=1}^l [c_N(s_j) - B'_n D_N(s_j)] \mathbb{1}_{E_N^1 \cap E_N^2} \\
\leq 1 + \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^1 \cap E_N^2} + c_N(\tau_N(t)) \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\
+ \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\
+ \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n(1 + O(N^{-1}))(t+1)(1 + B'_n)]. \tag{59}
\end{aligned}$$

For the last line of (58),

$$\begin{aligned}
- \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{\substack{s_1 \neq \dots \neq s_l \\ \exists i, i': s_i = r_{i'}}} \prod_{j=1}^l \{c_N(s_j) - B'_n D_N(s_j)\} \mathbb{1}_{E_N^1 \cap E_N^2} \\
\leq \sum_{l=1}^{\tau_N(t)-k} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{\substack{s_1 \neq \dots \neq s_l \\ \exists i, i': s_i = r_{i'}}} \prod_{j=1}^l \{c_N(s_j) + B'_n D_N(s_j)\} \\
\leq \sum_{l=1}^{\tau_N(t)-k} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} \sum_{\substack{s_1 \neq \dots \neq s_l \\ \exists i, i': s_i = r_{i'}}} (1 + B'_n)^l \prod_{j=1}^l c_N(s_j) \\
\leq \sum_{l=1}^{\tau_N(t)-k} \alpha_n^l (1 + O(N^{-1})) \frac{1}{(l-1)!} \sum_{s_1 \in \{r_1, \dots, r_k\}} \sum_{s_2 \neq \dots \neq s_l}^{\tau_N(t)} (1 + B'_n)^l \prod_{j=1}^l c_N(s_j) \\
= \sum_{s \in \{r_1, \dots, r_k\}} c_N(s) \sum_{l=1}^{\tau_N(t)-k} \alpha_n^l (1 + O(N^{-1})) \frac{1}{(l-1)!} (1 + B'_n)^l \sum_{s_1 \neq \dots \neq s_{l-1}}^{\tau_N(t)} \prod_{j=1}^{l-1} c_N(s_j) \\
\leq \sum_{j=1}^k c_N(r_j) \sum_{l=1}^{\tau_N(t)-k} \alpha_n^l (1 + O(N^{-1})) \frac{1}{(l-1)!} (1 + B'_n)^l (t+1)^{l-1} \\
\leq \left(\sum_{j=1}^k c_N(r_j) \right) \alpha_n (1 + B'_n) \exp[\alpha_n(1 + O(N^{-1}))(1 + B'_n)(t+1)], \tag{60}
\end{aligned}$$

where the penultimate inequality uses Lemma 3(a). Putting these together, we have

$$\begin{aligned}
\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \leq 1 + \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^1 \cap E_N^2} + c_N(\tau_N(t)) \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\
+ \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\
+ \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n(1 + O(N^{-1}))(t+1)(1 + B'_n)] \\
+ \left(\sum_{j=1}^k c_N(r_j) \right) \alpha_n (1 + B'_n) \exp[\alpha_n(1 + O(N^{-1}))(1 + B'_n)(t+1)]. \tag{61}
\end{aligned}$$

Meanwhile, using the bound on p_r from (50) then applying a modification of Lemma 4 where the sum is over ordered indices rather than distinct indices,

$$\begin{aligned}
\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k p_{r_i} &\leq \alpha_n^k (1 + O(N^{-1})) \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k [c_N(r_i) + B_n D_N(r_i)] \\
&\leq \alpha_n^k (1 + O(N^{-1})) \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \alpha_n^k (1 + O(N^{-1})) (t+1)^{k-1} (1 + B_n)^k.
\end{aligned} \tag{62}$$

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

$$\begin{aligned}
\prod_{i=1}^k p_{r_i} &\leq \alpha_n^k (1 + O(N^{-1})) \prod_{i=1}^k [c_N(r_i) + B_n D_N(r_i)] \\
&\leq \alpha_n^k (1 + O(N^{-1})) \prod_{i=1}^k c_N(r_i) (1 + B_n) \\
&\leq \alpha_n^k (1 + O(N^{-1})) (1 + B_n)^k \prod_{i=1}^k c_N(r_i)
\end{aligned} \tag{63}$$

which, using Lemma 3(a), also leads to the deterministic bound

$$\begin{aligned}
\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k p_{r_i} &\leq \alpha_n^k (1 + O(N^{-1})) (1 + B_n)^k \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \\
&\leq \alpha_n^k (1 + O(N^{-1})) (1 + B_n)^k \frac{1}{k!} \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \\
&\leq \alpha_n^k (1 + O(N^{-1})) (1 + B_n)^k \frac{1}{k!} (t+1)^k.
\end{aligned} \tag{64}$$

Combining (61) with the other product, the expression inside the expectation in (57) is bounded above by

$$\begin{aligned}
&\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \\
&\leq \left\{ 1 + \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^1 \cap E_N^2} \right\} \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k p_{r_i} \\
&\quad + \left\{ c_N(\tau_N(t)) \exp[\alpha_n (1 + O(N^{-1})) (t+1)] + \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n (1 + O(N^{-1})) (t+1)] \right. \\
&\quad \left. + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n (1 + O(N^{-1})) (t+1) (1 + B'_n)] \right\} \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k p_{r_i} \\
&\quad + \exp[\alpha_n (1 + O(N^{-1})) (1 + B'_n) (t+1)] \alpha_n (1 + B'_n) \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \sum_{j=1}^k c_N(r_j) \prod_{i=1}^k p_{r_i}.
\end{aligned} \tag{65}$$

Applying the various bounds (62)–(64), we have

$$\begin{aligned}
& \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \\
& \leq \alpha_n^k (1 + O(N^{-1})) \left\{ 1 + \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^1 \cap E_N^2} \right\} \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \\
& \quad + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \alpha_n^k (1 + O(N^{-1})) (t+1)^{k-1} (1 + B_n)^k \sum_{l=0}^{\tau_N(t)} (\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \\
& \quad + \left\{ c_N(\tau_N(t)) \exp[\alpha_n (1 + O(N^{-1})) (t+1)] + \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n (1 + O(N^{-1})) (t+1)] \right. \\
& \quad \left. + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n (1 + O(N^{-1})) (t+1) (1 + B'_n)] \right\} \alpha_n^k (1 + O(N^{-1})) (1 + B_n)^k \frac{1}{k!} (t+1)^k \\
& \quad + \exp[\alpha_n (1 + B'_n) (t+1)] \alpha_n (1 + B'_n) \alpha_n^k (1 + O(N^{-1})) (1 + B_n)^k \\
& \quad \times \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \sum_{j=1}^k c_N(r_j) \prod_{i=1}^k c_N(r_i). \tag{66}
\end{aligned}$$

Upon taking the expectation and limit, we have

$$\begin{aligned}
& \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \right] \\
& \leq \alpha_n^k \lim_{N \rightarrow \infty} \mathbb{E} \left[\left(1 + \sum_{l=1}^{\tau_N(t)-k} (-\alpha_n)^l \frac{1}{l!} t^l \mathbb{1}_{E_N^1 \cap E_N^2} \right) \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right] \\
& \quad + \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{s=1}^{\tau_N(t)} D_N(s) \right] \alpha_n^k (t+1)^{k-1} (1 + B_n)^k \exp[\alpha_n t] \\
& \quad + \left\{ \lim_{N \rightarrow \infty} \mathbb{E} [c_N(\tau_N(t))] \exp[\alpha_n (t+1)] + \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right] \frac{1}{2} \alpha_n^2 \exp[\alpha_n (t+1)] \right. \\
& \quad \left. + \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{s=1}^{\tau_N(t)} D_N(s) \right] \exp[\alpha_n (t+1) (1 + B'_n)] \right\} \alpha_n^k (1 + B_n)^k \frac{1}{k!} (t+1)^k \\
& \quad + \exp[\alpha_n (1 + B'_n) (t+1)] \alpha_n^{k+1} (1 + B'_n) (1 + B_n)^k \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \sum_{j=1}^k c_N(r_j) \prod_{i=1}^k c_N(r_i) \right]. \tag{67}
\end{aligned}$$

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

$$\begin{aligned}
\lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \right] &\leq \alpha_n^k \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right] \\
&+ \alpha_n^k \sum_{l=1}^{\infty} (-\alpha_n)^l \frac{1}{l!} t^l \lim_{N \rightarrow \infty} \mathbb{E} \left[\mathbb{1}_{\{\tau_N(t) \geq k+l\}} \mathbb{1}_{E_N^1 \cap E_N^2} \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right] \\
&+ \exp[\alpha_n(1 + B'_n)(t + 1)] \alpha_n^{k+1} (1 + B'_n)(1 + B_n)^k \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \sum_{j=1}^k c_N(r_j) \prod_{i=1}^k c_N(r_i) \right], \quad (68)
\end{aligned}$$

where passing the limit and expectation inside the infinite sum is justified by dominated convergence and Fubini; see Lemma 16. To simplify the last line,

$$\begin{aligned}
\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \sum_{j=1}^k c_N(r_j) \prod_{i=1}^k c_N(r_i) &\leq \frac{1}{k!} \sum_{r_1 \neq \dots \neq r_k}^{\tau_N(t)} \sum_{j=1}^k c_N(r_j) \prod_{i=1}^k c_N(r_i) \\
&= \frac{1}{k!} \sum_{r_1 \neq \dots \neq r_k}^{\tau_N(t)} \sum_{j=1}^k c_N(r_j)^2 \prod_{i \neq j} c_N(r_i) \\
&\leq \frac{1}{k!} \sum_{j=1}^k \sum_{s=1}^{\tau_N(t)} c_N(s)^2 \sum_{\substack{r_1 \neq \dots \neq r_{k-1} \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^{k-1} c_N(r_i) \\
&\leq \frac{1}{(k-1)!} \sum_{s=1}^{\tau_N(t)} c_N(s)^2 (t+1)^{k-1}, \quad (69)
\end{aligned}$$

using Lemma 3(a) for the final inequality. Hence

$$\lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \sum_{s \in \{r_1, \dots, r_k\}} c_N(s) \prod_{i=1}^k c_N(r_i) \right] \leq \frac{1}{(k-1)!} (t+1)^{k-1} \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right] = 0 \quad (70)$$

by Brown et al. (2021, Equation (3.5)). By Lemmata 12, 11 and 14, $\lim_{N \rightarrow \infty} \mathbb{P}[\{\tau_N(t) \geq k+l\} \cap E_N^1 \cap E_N^2] = 1$, so we can apply Lemma 9 to the remaining expectations in (68), yielding

$$\begin{aligned}
\lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \right] &\leq \alpha_n^k \sum_{l=0}^{\infty} (-\alpha_n)^l \frac{1}{l!} t^l \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \\
&= \alpha_n^k e^{-\alpha_n t} \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \quad (71)
\end{aligned}$$

as required. ■

Lemma 8 (Induction step lower bound). *Fix $k \in \mathbb{N}$, $i_0 := 0$, $i_k := k$. For any sequence of times $0 = t_0 \leq t_1 \leq \dots \leq t_k \leq t$,*

$$\lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \right] \geq \alpha_n^k e^{-\alpha_n t} \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!}. \quad (72)$$

Proof. Firstly,

$$\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \geq \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{r=1}^{\tau_N(t)} (1 - p_r) \right). \quad (73)$$

Now the second product does not depend on r_1, \dots, r_k , and we can use the lower bound from (55):

$$\begin{aligned} \prod_{r=1}^{\tau_N(t)} (1 - p_r) &\geq \sum_{l=0}^{\tau_N(t)} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^3} - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\ &\quad - c_N(\tau_N(t)) \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\ &\quad - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n(1 + O(N^{-1}))(t+1)(1 + B_n)] \end{aligned} \quad (74)$$

where E_N^3 is defined as in (52). We will also need an upper bound on this product, which is formed from (48) with a further deterministic bound:

$$\begin{aligned} \prod_{r=1}^{\tau_N(t)} (1 - p_r) &\leq \sum_{l=0}^{\tau_N(t)} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{\{\tau_N(t) \geq l\}} \mathbb{1}_{E_N^1 \cap E_N^2} + c_N(\tau_N(t)) \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\ &\quad + \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\ &\quad + \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n(1 + O(N^{-1}))(t+1)(1 + B'_n)] \\ &\leq \exp[\alpha_n(1 + O(N^{-1}))t] + \exp[\alpha_n(1 + O(N^{-1}))(t+1)] \\ &\quad + \frac{1}{2} \alpha_n^2 (t+1) \exp[\alpha_n(1 + O(N^{-1}))(t+1)] + (t+1) \exp[\alpha_n(1 + O(N^{-1}))(t+1)(1 + B'_n)] \\ &\leq \left(2 + \frac{\alpha_n^2 (t+1)}{2} \right) \exp[\alpha_n(1 + O(N^{-1}))(t+1)] + (t+1) \exp[\alpha_n(1 + O(N^{-1}))(t+1)(1 + B'_n)]. \end{aligned} \quad (75)$$

Now let us consider the remaining sum-product on the RHS of (73). We use the same bound on p_r as in (42):

$$p_r = 1 - p_{\Delta\Delta}(r) \geq \alpha_n(1 + O(N^{-1})) [c_N(r) - B'_n D_N(r)] \quad (76)$$

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, the condition that the bound in (76) is non-negative holds on the event E_N^2 that was defined in (44). Then

$$\prod_{i=1}^k p_{r_i} \geq \alpha_n^k (1 + O(N^{-1})) \prod_{i=1}^k [c_N(r_i) - B'_n D_N(r_i)] \mathbb{1}_{E_N^2}. \quad (77)$$

Applying a modification of Lemma 5 where the sum is over ordered indices rather than distinct indices,

$$\begin{aligned}
\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) &\geq \alpha_n^k (1 + O(N^{-1})) \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k [c_N(r_i) - B'_n D_N(r_i)] \mathbb{1}_{E_N^2} \\
&\geq \alpha_n^k (1 + O(N^{-1})) \left\{ \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \mathbb{1}_{E_N^2} - \frac{1}{k!} \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) (t+1)^{k-1} (1 + B'_n)^k \right\}.
\end{aligned} \tag{78}$$

The above expression is already split into positive and negative terms; a lower bound on (73) can be formed by multiplying the positive terms by the lower bound (74) and the negative terms by the upper bound (75). Thus

$$\begin{aligned}
&\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \\
&\geq \alpha_n^k (1 + O(N^{-1})) \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \mathbb{1}_{E_N^2} \left\{ \sum_{l=0}^{\tau_N(t)} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^3} \right. \\
&\quad - \left(\sum_{s=1}^{\tau_N(t)} c_N(s)^2 \right) \frac{1}{2} \alpha_n^2 \exp[\alpha_n (1 + O(N^{-1})) (t+1)] \\
&\quad - c_N(\tau_N(t)) \exp[\alpha_n (1 + O(N^{-1})) (t+1)] \\
&\quad \left. - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \exp[\alpha_n (1 + O(N^{-1})) (t+1) (1 + B_n)] \right\} \\
&\quad - \left(\sum_{s=1}^{\tau_N(t)} D_N(s) \right) \alpha_n^k (1 + O(N^{-1})) \frac{1}{k!} (t+1)^{k-1} (1 + B'_n)^k \left\{ \right. \\
&\quad \left. \left(2 + \frac{\alpha_n^2 (t+1)}{2} \right) \exp[\alpha_n (1 + O(N^{-1})) (t+1)] \right. \\
&\quad \left. + (t+1) \exp[\alpha_n (1 + O(N^{-1})) (t+1) (1 + B'_n)] \right\}.
\end{aligned} \tag{79}$$

Due to Brown et al. (2021, Equations (3.3)–(3.5)), all but the first line on the RHS of the above have vanishing expectation, leaving

$$\begin{aligned}
&\lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \right] \\
&\geq \lim_{N \rightarrow \infty} \mathbb{E} \left[\alpha_n^k (1 + O(N^{-1})) \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \mathbb{1}_{E_N^2} \sum_{l=0}^{\tau_N(t)} (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \mathbb{1}_{E_N^3} \right] \\
&= \alpha_n^k \sum_{l=0}^{\infty} (-\alpha_n)^l \frac{1}{l!} t^l \lim_{N \rightarrow \infty} \mathbb{E} \left[\mathbb{1}_{\{\tau_N(t) \geq l\}} \mathbb{1}_{E_N^2 \cap E_N^3} \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right].
\end{aligned} \tag{80}$$

Passing the limit and expectation inside the infinite sum is justified by dominated convergence and Fubini; see Lemma 16. Lemmata 11 and 14 establish that $\lim_{N \rightarrow \infty} \mathbb{P}[E_N^2 \cap E_N^3] = 1$ and Lemma 12 deals with the other

indicator. We can therefore apply Lemma 9 to conclude that

$$\begin{aligned}
\lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \left(\prod_{i=1}^k p_{r_i} \right) \left(\prod_{\substack{r=1 \\ r \notin \{r_1, \dots, r_k\}}}^{\tau_N(t)} (1 - p_r) \right) \right] &\geq \alpha_n^k \sum_{l=0}^{\infty} (-\alpha_n)^l \frac{1}{l!} t^l \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \\
&= \alpha_n^k e^{-\alpha_n t} \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \tag{81}
\end{aligned}$$

as required. ■

Lemma 9. Fix $k \in \mathbb{N}$, $i_0 := 0$, $i_k := k$. Let E_N be a sequence of events such that $\lim_{N \rightarrow \infty} \mathbb{P}[E_N] = 1$. Then for any sequence of times $0 = t_0 \leq t_1 \leq \dots \leq t_k \leq t$,

$$\lim_{N \rightarrow \infty} \mathbb{E} \left[\mathbb{1}_{E_N} \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right] = \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!}. \tag{82}$$

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

$$\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) = \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{1}{(i_j - i_{j-1})!} \sum_{\substack{r_{i_{j-1}+1} \neq \dots \neq r_{i_j} \\ = \tau_N(t_{j-1})+1}}^{\tau_N(t_j)} \prod_{i=i_{j-1}+1}^{i_j} c_N(r_i). \tag{83}$$

By a modification of the upper bound in Lemma 3(b) where the lower limit of the sum is a general time rather than 1,

$$\sum_{\substack{r_{i_{j-1}+1} \neq \dots \neq r_{i_j} \\ = \tau_N(t_{j-1})+1}}^{\tau_N(t_j)} \prod_{i=i_{j-1}+1}^{i_j} c_N(r_i) \leq (t_j - t_{j-1})^{i_j - i_{j-1}} + c_N(\tau_N(t_j))(t_j - t_{j-1} + 1)^{i_j - i_{j-1}} \tag{84}$$

Now, taking the product on the outside,

$$\begin{aligned}
\prod_{j=1}^k \frac{1}{(i_j - i_{j-1})!} \sum_{\substack{\tau_N(t_j) \\ r_{i_{j-1}+1} \neq \dots \neq r_{i_j} \\ = \tau_N(t_{j-1})+1}}^{i_j} \prod_{i=i_{j-1}+1}^{i_j} c_N(r_i) &\leq \prod_{j=1}^k \left\{ \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} + c_N(\tau_N(t_j)) \frac{(t_j - t_{j-1} + 1)^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \right\} \\
&\leq \prod_{j=1}^k \left\{ \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} + c_N(\tau_N(t_j)) (t_j - t_{j-1} + 1)^{i_j - i_{j-1}} \right\} \\
&= \sum_{\mathcal{I} \subseteq [k]} \left(\prod_{j \in \mathcal{I}} \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \right) \left(\prod_{j \notin \mathcal{I}} c_N(\tau_N(t_j)) (t_j - t_{j-1} + 1)^{i_j - i_{j-1}} \right) \\
&= \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \\
&\quad + \sum_{\mathcal{I} \subset [k]} \left(\prod_{j \in \mathcal{I}} \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \right) \left(\prod_{j \notin \mathcal{I}} c_N(\tau_N(t_j)) (t_j - t_{j-1} + 1)^{i_j - i_{j-1}} \right) \\
&\leq \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \\
&\quad + \sum_{\mathcal{I} \subset [k]} \left(\prod_{j \in \mathcal{I}} t^{i_j - i_{j-1}} \right) \left(\prod_{j \notin \mathcal{I}} c_N(\tau_N(t_j)) (t + 1)^{i_j - i_{j-1}} \right) \\
&\leq \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} + \sum_{\mathcal{I} \subset [k]} c_N(\tau_N(t_{j^*(\mathcal{I})})) \prod_{j=1}^k (t + 1)^{i_j - i_{j-1}} \\
&= \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} + \sum_{\mathcal{I} \subset [k]} c_N(\tau_N(t_{j^*(\mathcal{I})})) (t + 1)^k \tag{85}
\end{aligned}$$

where, say, $j^*(\mathcal{I}) := \min\{j \notin \mathcal{I}\}$. Now we are in a position to evaluate the limit in (82):

$$\begin{aligned}
\lim_{N \rightarrow \infty} \mathbb{E} \left[\mathbb{1}_{E_N} \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right] &\leq \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right] \\
&\leq \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} + \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \sum_{\mathcal{I} \subset [k]} \lim_{N \rightarrow \infty} \mathbb{E} [c_N(\tau_N(t_{j^*(\mathcal{I})}))] (t + 1)^k \\
&= \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \tag{86}
\end{aligned}$$

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

For the corresponding lower bound, by a modification of the lower bound in Lemma 3(b) where the lower limit

of the sum is a general time rather than 1,

$$\begin{aligned}
\sum_{\substack{r_{i_{j-1}+1} \neq \dots \neq r_{i_j} \\ = \tau_N(t_{j-1})+1}}^{\tau_N(t_j)} \prod_{i=i_{j-1}+1}^{i_j} c_N(r_i) &\geq (t_j - t_{j-1})^{i_j - i_{j-1}} - \binom{i_j - i_{j-1}}{2} \left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \right) (t_j - t_{j-1} + 1)^{i_j - i_{j-1} - 2} \\
&\geq (t_j - t_{j-1})^{i_j - i_{j-1}} - (i_j - i_{j-1})! \left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \right) (t_j - t_{j-1} + 1)^{i_j - i_{j-1} - 2}.
\end{aligned} \tag{87}$$

Define the events

$$E_N^4(j) = \left\{ \left(\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \right) \leq \frac{1}{(i_j - i_{j-1})!} \left(\frac{t_j - t_{j-1}}{t_j - t_{j-1} + 1} \right)^{i_j - i_{j-1}} \right\}, \tag{88}$$

which is sufficient to ensure the j^{th} term in the following product is non-negative, and define $E_N^4 := \bigcap_{j=1}^k E_N^4(j)$. (If $t_j = t_{j-1}$ then $E_N^4(j)$ has probability one automatically; otherwise the constant on the right is strictly positive

and so satisfies the conditions of Lemma 13.) Now, taking a product over j ,

$$\begin{aligned}
& \prod_{j=1}^k \frac{1}{(i_j - i_{j-1})!} \sum_{\substack{r_{i_{j-1}+1} \neq \dots \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) \\
& \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)^{i_j - i_{j-1} - 2} \right\} \mathbb{1}_{E_N^4} \\
& = \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)^{i_j - i_{j-1} - 2} \right) \mathbb{1}_{E_N^4} \\
& = \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \mathbb{1}_{E_N^4} \\
& \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} + 1)^{i_j - i_{j-1} - 2} \right) \mathbb{1}_{E_N^4} \\
& \geq \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \mathbb{1}_{E_N^4} \\
& \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)^{i_j - i_{j-1} - 2} \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_N^4} \\
& \quad - \sum_{\mathcal{I} \subset [k]} \left(\prod_{j \in \mathcal{I}} t^{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 + 1)^{i_j - i_{j-1} - 2} \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_N^4} \\
& \quad - \sum_{\mathcal{I} \subset [k]} \left(\sum_{s=\tau_N(t_{j^*(\mathcal{I})}-1)+1}^{\tau_N(t_{j^*(\mathcal{I})})} c_N(s)^2 \right) \left(\prod_{j \in \mathcal{I}} t^{i_j - i_{j-1}} \right) \left(\prod_{j \notin \mathcal{I}} (t + 1)^{i_j - i_{j-1} - 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_N^4} - \sum_{\mathcal{I} \subset [k]} \left(\sum_{s=\tau_N(t_{j^*(\mathcal{I})}-1)+1}^{\tau_N(t_{j^*(\mathcal{I})})} c_N(s)^2 \right) \prod_{j=1}^k (t + 1)^{i_j - i_{j-1}} \\
& = \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \mathbb{1}_{E_N^4} - \sum_{\mathcal{I} \subset [k]} \left(\sum_{s=\tau_N(t_{j^*(\mathcal{I})}-1)+1}^{\tau_N(t_{j^*(\mathcal{I})})} c_N(s)^2 \right) (t + 1)^k, \tag{89}
\end{aligned}$$

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

$$\begin{aligned}
\lim_{N \rightarrow \infty} \mathbb{E} \left[\mathbb{1}_{E_N} \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right] &\geq \lim_{N \rightarrow \infty} \mathbb{E} \left[\mathbb{1}_{E_N \cap E_N^4} \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \right] \\
&\quad - \lim_{N \rightarrow \infty} \mathbb{E} \left[\mathbb{1}_{E_N} \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \sum_{\mathcal{I} \subset [k]} \left(\sum_{s=\tau_N(t_{j^*(\mathcal{I})-1})+1}^{\tau_N(t_{j^*(\mathcal{I})})} c_N(s)^2 \right) (t+1)^k \right] \\
&\geq \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \lim_{N \rightarrow \infty} \mathbb{E}[\mathbb{1}_{E_N \cap E_N^4}] \\
&\quad - \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \sum_{\mathcal{I} \subset [k]} \left(\sum_{s=\tau_N(t_{j^*(\mathcal{I})-1})+1}^{\tau_N(t_{j^*(\mathcal{I})})} c_N(s)^2 \right) (t+1)^k \right] \\
&= \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \lim_{N \rightarrow \infty} \mathbb{P}[E_N \cap E_N^4] \\
&\quad - \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \sum_{\mathcal{I} \subset [k]} \lim_{N \rightarrow \infty} \mathbb{E} \left[\sum_{s=\tau_N(t_{j^*(\mathcal{I})-1})+1}^{\tau_N(t_{j^*(\mathcal{I})})} c_N(s)^2 \right] (t+1)^k \\
&= \sum_{\substack{i_1 \leq \dots \leq i_{k-1} \\ \in \{0, \dots, k\}: \\ i_j \geq j \forall j}} \prod_{j=1}^k \frac{(t_j - t_{j-1})^{i_j - i_{j-1}}}{(i_j - i_{j-1})!} \tag{90}
\end{aligned}$$

where for the last equality we use Brown et al. (2021, Equation (3.5)) to show that the second sum vanishes and Lemma 13 to show that $\lim_{N \rightarrow \infty} \mathbb{P}[E_N \cap E_N^4] = 1$. We have shown that the upper and lower bounds coincide, so the result follows. \blacksquare

Indicators

Lemma 10. *Let $(A_N), (B_N)$ be sequences of events. If $\lim_{N \rightarrow \infty} \mathbb{P}[A_N] = 1$ and $\lim_{N \rightarrow \infty} \mathbb{P}[B_N] = 1$ then $\lim_{N \rightarrow \infty} \mathbb{P}[A_N \cap B_N] = 1$.*

The above might be so obvious as to go unstated, but it is very important because it means we don't have to deal with intersections of dependent events! —SB Here is a little proof just to be sure: —SB

Proof.

$$\begin{aligned}
& \lim_{N \rightarrow \infty} \mathbb{P}[A_N] = 1 \text{ and } \lim_{N \rightarrow \infty} \mathbb{P}[B_N] = 1 \\
& \Leftrightarrow \lim_{N \rightarrow \infty} \mathbb{P}[A_N^c] = 0 \text{ and } \lim_{N \rightarrow \infty} \mathbb{P}[B_N^c] = 0 \\
& \Rightarrow \lim_{N \rightarrow \infty} \{\mathbb{P}[A_N^c] + \mathbb{P}[B_N^c]\} = 0 \\
& \Rightarrow \lim_{N \rightarrow \infty} \mathbb{P}[A_N^c \cup B_N^c] = 0 \\
& \Leftrightarrow \lim_{N \rightarrow \infty} \mathbb{P}[A_N \cap B_N] = 1.
\end{aligned} \tag{91}$$

The only part of this argument that I find potentially controversial is going from the third to the fourth line, which is an application of the sandwich theorem (since $0 \leq \mathbb{P}[A_N^c \cup B_N^c] \leq \mathbb{P}[A_N^c] + \mathbb{P}[B_N^c]$). ■

Lemma 11. *Let $K > 0$ be a constant which may depend on n, N but not on r , such that $K^{-2} = O(1)$ as $N \rightarrow \infty$. Define the events $E_N(r) := \{c_N(r) < K\}$ and denote $E_N := \bigcap_{r=1}^{\tau_N(t)} E_N(r)$. Then $\lim_{N \rightarrow \infty} \mathbb{P}[E_N] = 1$.*

Proof.

$$\begin{aligned}
\mathbb{P}[E_N] &= 1 - \mathbb{P}[E_N^c] = 1 - \mathbb{P}\left[\bigcup_{r=1}^{\tau_N(t)} E_N^c(r)\right] = 1 - \mathbb{E}\left[\mathbb{1}_{\bigcup_{r=1}^{\tau_N(t)} E_N^c(r)}\right] \geq 1 - \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{1}_{E_N^c(r)}\right] \\
&= 1 - \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}\left[\mathbb{1}_{E_N^c(r)} \mid \mathcal{F}_{r-1}\right]\right] = 1 - \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{P}[E_N^c(r) \mid \mathcal{F}_{r-1}]\right]
\end{aligned} \tag{92}$$

where for the second line we apply Lemma 15 with $f(r) = \mathbb{1}_{E_N^c(r)}$. By the generalised Markov inequality,

$$\mathbb{P}[E_N^c(r) \mid \mathcal{F}_{r-1}] = \mathbb{P}[c_N(r) \geq K \mid \mathcal{F}_{r-1}] \leq K^{-2} \mathbb{E}[c_N(r)^2 \mid \mathcal{F}_{r-1}]. \tag{93}$$

Substituting this into (92) and applying Lemma 15 again, this time with $f(r) = c_N(r)^2$,

$$\mathbb{P}[E_N] \geq 1 - K^{-2} \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}[c_N(r)^2 \mid \mathcal{F}_{r-1}]\right] = 1 - K^{-2} \mathbb{E}\left[\sum_{r=1}^{\tau_N(t)} c_N(r)^2\right]. \tag{94}$$

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

$$\lim_{N \rightarrow \infty} \mathbb{P}[E_N] = 1 - O(1) \times 0 = 1 \tag{95}$$

as required. ■

Lemma 12. *Fix $t > 0$. For any $l \in \mathbb{N}$, $\lim_{N \rightarrow \infty} \mathbb{P}[\tau_N(t) \geq l] = 1$.*

Proof. We can replace the event $\{\tau_N(t) \geq l\}$ with an event of the form of E_N in Lemma 11:

$$\{\tau_N(t) \geq l\} = \left\{ \min \left\{ s \geq 1 : \sum_{r=1}^s c_N(r) \geq t \right\} \geq l \right\} = \left\{ \sum_{r=1}^{l-1} c_N(r) < t \right\} \supseteq \bigcap_{r=1}^{l-1} \left\{ c_N(r) < \frac{t}{l} \right\} \supseteq \bigcap_{r=1}^{\tau_N(t)} \left\{ c_N(r) < \frac{t}{l} \right\}. \tag{96}$$

Hence

$$\lim_{N \rightarrow \infty} \mathbb{P}[\tau_N(t) \geq l] \geq \lim_{N \rightarrow \infty} \mathbb{P}\left[\bigcap_{r=1}^{\tau_N(t)} \left\{ c_N(r) < \frac{t}{l} \right\}\right] = 1 \tag{97}$$

by applying Lemma 11 with $K = t/l$. ■

Lemma 13. Fix $k \in \mathbb{N}$, a sequence of times $0 = t_0 \leq t_1 \leq \dots \leq t_k \leq t$, and let K_1, \dots, K_k be strictly positive constants. Define the events

$$E_N := \bigcap_{j=1}^k \left\{ \sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \leq K_j \right\}. \quad (98)$$

Then $\lim_{N \rightarrow \infty} \mathbb{P}[E_N] = 1$.

Proof.

$$\mathbb{P}[E_N] = 1 - \mathbb{P}[E_N^c] = 1 - \mathbb{P} \left[\bigcup_{j=1}^k \left\{ \sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 > K_j \right\} \right] \geq 1 - \sum_{j=1}^k \mathbb{P} \left[\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \geq K_j \right]. \quad (99)$$

Applying Markov's inequality,

$$\mathbb{P}[E_N] \geq 1 - \sum_{j=1}^k K_j^{-1} \mathbb{E} \left[\sum_{s=\tau_N(t_{j-1})+1}^{\tau_N(t_j)} c_N(s)^2 \right] \xrightarrow{N \rightarrow \infty} 1 - \sum_{j=1}^k O(1) \times 0 = 1 \quad (100)$$

by Brown et al. (2021, Equation (3.5)). ■

Lemma 14. Fix $t > 0$. Let K be a constant not depending on N, r , but which may depend on n .

$$\lim_{N \rightarrow \infty} \mathbb{P} \left[\bigcap_{r=1}^{\tau_N(t)} \{c_N(r) \geq K D_N(r)\} \right] = 1. \quad (101)$$

Proof.

$$\begin{aligned} \mathbb{P} \left[\bigcap_{r=1}^{\tau_N(t)} \{c_N(r) \geq K D_N(r)\} \right] &\geq \mathbb{P} \left[\bigcap_{r=1}^{\tau_N(t)} \{c_N(r) > K D_N(r)\} \right] \\ &= 1 - \mathbb{P} \left[\bigcup_{r=1}^{\tau_N(t)} \{c_N(r) \leq K D_N(r)\} \right] \\ &= 1 - \mathbb{E} [\mathbb{1}_{\bigcup_{r=1}^{\tau_N(t)} \{c_N(r) \leq K D_N(r)\}}] \\ &\geq 1 - \mathbb{E} \left[\sum_{r=1}^{\tau_N(t)} \mathbb{1}_{\{c_N(r) \leq K D_N(r)\}} \right] \\ &= 1 - \mathbb{E} \left[\sum_{r=1}^{\tau_N(t)} \mathbb{P}[c_N(r) \leq K D_N(r) \mid \mathcal{F}_{r-1}] \right] \end{aligned} \quad (102)$$

where the final inequality is an application of Lemma 15 with $f(r) = \mathbb{1}_{\{c_N(r) \leq K D_N(r)\}}$.

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

$$D_N(r) = \frac{1}{N(N)_2} \sum_{i=1}^N (\nu_r^{(j)})_2 \left[\nu_r^{(i)} + \frac{1}{N} \sum_{j \neq i} (\nu_r^{(j)})^2 \right] \mathbb{1}_{A_i^c(r)} + \frac{1}{N(N)_2} \sum_{i=1}^N (\nu_r^{(i)})_2 \left[\nu_r^{(i)} + \frac{1}{N} \sum_{j \neq i} (\nu_r^{(j)})^2 \right] \mathbb{1}_{A_i(r)}. \quad (103)$$

For the first term,

$$\frac{1}{N(N)_2} \sum_{i=1}^N (\nu_r^{(i)})_2 \left[\nu_r^{(i)} + \frac{1}{N} \sum_{j \neq i} (\nu_r^{(j)})^2 \right] \mathbb{1}_{A_i^c(r)} \leq \sum_{i=1}^N \mathbb{1}_{A_i^c(r)}. \quad (104)$$

For the second term,

$$\begin{aligned}
\frac{1}{N(N)_2} \sum_{i=1}^N (\nu_r^{(i)})_2 \left[\nu_r^{(i)} + \frac{1}{N} \sum_{j \neq i} (\nu_r^{(j)})^2 \right] \mathbb{1}_{A_i(r)} &\leq \frac{1}{N(N)_2} \sum_{i=1}^N (\nu_r^{(i)})_2 \nu_r^{(i)} \mathbb{1}_{A_i(r)} + \frac{1}{N^2(N)_2} \sum_{i=1}^N (\nu_r^{(i)})_2 \sum_{j=1}^N (\nu_r^{(j)})^2 \mathbb{1}_{A_i(r)} \\
&\leq \frac{1}{N} c_N(r) N \varepsilon + \frac{1}{N^2(N)_2} \sum_{i=1}^N (\nu_r^{(i)})_2 \sum_{j=1}^N (\nu_r^{(j)})_2 \mathbb{1}_{A_i(r)} \\
&\quad + \frac{1}{N^2(N)_2} \sum_{i=1}^N (\nu_r^{(i)})_2 \sum_{j=1}^N (\nu_r^{(j)}) \mathbb{1}_{A_i(r)} \\
&\leq \varepsilon c_N(r) + \frac{1}{N^2} \sum_{i=1}^N \nu_r^{(i)} N \varepsilon c_N(r) + \frac{1}{N^2} c_N(r) N \\
&= c_N(r) \left(2\varepsilon + \frac{1}{N} \right). \tag{105}
\end{aligned}$$

Altogether we have

$$D_N(r) \leq c_N(r) \left(2\varepsilon + \frac{1}{N} \right) + \sum_{i=1}^N \mathbb{1}_{A_i^c(r)}. \tag{106}$$

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

$$\begin{aligned}
\{c_N(r) \leq K D_N(r)\} &\subseteq \left\{ c_N(r) \leq K c_N(r) (2\varepsilon + N^{-1}) + K \sum_{i=1}^N \mathbb{1}_{A_i^c(r)} \right\} \\
&= \left\{ K^{-1} - 2\varepsilon - \frac{1}{N} \leq \sum_{i=1}^N \frac{\mathbb{1}_{A_i^c(r)}}{c_N(r)} \right\} \tag{107}
\end{aligned}$$

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

$$A_i^c(r) \Rightarrow c_N(r) := \frac{1}{(N)_2} \sum_{j=1}^N (\nu_r^{(j)})_2 \geq \frac{1}{(N)_2} (\nu_r^{(i)})_2 \geq \frac{\varepsilon(N\varepsilon - 1)}{N - 1} \geq \varepsilon \left(\varepsilon - \frac{1}{N} \right) > 0. \tag{108}$$

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

$$\begin{aligned}
\mathbb{P}[c_N(r) \leq K D_N(r) \mid \mathcal{F}_{r-1}] &\leq \mathbb{P} \left[\sum_{i=1}^N \mathbb{1}_{A_i^c(r)} \geq \left(K^{-1} - 2\varepsilon - \frac{1}{N} \right) \varepsilon \left(\varepsilon - \frac{1}{N} \right) \middle| \mathcal{F}_{r-1} \right] \\
&\leq \frac{1}{(K^{-1} - 2\varepsilon - \frac{1}{N}) \varepsilon (\varepsilon - \frac{1}{N})} \mathbb{E} \left[\sum_{i=1}^N \mathbb{1}_{A_i^c(r)} \middle| \mathcal{F}_{r-1} \right] \\
&\leq \frac{1}{(K^{-1} - 2\varepsilon - \frac{1}{N}) \varepsilon (\varepsilon - \frac{1}{N})} \mathbb{E} \left[\sum_{i=1}^N \frac{(\nu_r^{(i)})_3}{(N\varepsilon)_3} \middle| \mathcal{F}_{r-1} \right] \\
&\leq \frac{1}{(K^{-1} - 2\varepsilon - \frac{1}{N}) \varepsilon (\varepsilon - \frac{1}{N})} \mathbb{E} \left[\frac{N(N)_2}{(N\varepsilon)_3} D_N(r) \middle| \mathcal{F}_{r-1} \right]. \tag{109}
\end{aligned}$$

Applying Lemma 15 once more, with $f(r) = D_N(r)$,

$$\begin{aligned}
\mathbb{E} \left[\sum_{r=1}^{\tau_N(t)} \mathbb{P}[c_N(r) \leq K D_N(r) \mid \mathcal{F}_{r-1}] \right] &\leq \frac{1}{(K^{-1} - 2\varepsilon - \frac{1}{N}) \varepsilon (\varepsilon - \frac{1}{N})} \frac{N(N)_2}{(N\varepsilon)_3} \mathbb{E} \left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}[D_N(r) \mid \mathcal{F}_{r-1}] \right] \\
&= \frac{1}{(K^{-1} - 2\varepsilon - \frac{1}{N}) \varepsilon (\varepsilon - \frac{1}{N})} \frac{N(N)_2}{(N\varepsilon)_3} \mathbb{E} \left[\sum_{r=1}^{\tau_N(t)} D_N(r) \right] \\
&\xrightarrow{N \rightarrow \infty} \frac{1}{(K^{-1} - 2\varepsilon) \varepsilon^5} \times 0 = 0. \tag{110}
\end{aligned}$$

Substituting this back into (102) concludes the proof. ■

Other useful results

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 15. *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*

$$\mathbb{E} \left[\sum_{r=1}^{\tau_N(t)} f(r) \right] = \mathbb{E} \left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}] \right]. \quad (111)$$

Proof. Define

$$M_s := \sum_{r=1}^s \{f(r) - \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}]\}. \quad (112)$$

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:

$$\mathbb{E}[M_{\tau_N(t) \wedge K}] = \mathbb{E} \left[\sum_{r=1}^{\tau_N(t) \wedge K} \{f(r) - \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}]\} \right] = \mathbb{E} \left[\sum_{r=1}^{\tau_N(t) \wedge K} f(r) \right] - \mathbb{E} \left[\sum_{r=1}^{\tau_N(t) \wedge K} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}] \right] = 0. \quad (113)$$

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

$$\lim_{K \rightarrow \infty} \mathbb{E} \left[\sum_{r=1}^{\tau_N(t) \wedge K} f(r) \right] = \lim_{K \rightarrow \infty} \mathbb{E} \left[\sum_{r=1}^{\tau_N(t) \wedge K} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}] \right]. \quad (114)$$

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

$$\mathbb{E} \left[\sum_{r=1}^{\tau_N(t)} f(r) \right] = \mathbb{E} \left[\lim_{K \rightarrow \infty} \sum_{r=1}^{\tau_N(t) \wedge K} f(r) \right] = \mathbb{E} \left[\lim_{K \rightarrow \infty} \sum_{r=1}^{\tau_N(t) \wedge K} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}] \right] = \mathbb{E} \left[\sum_{r=1}^{\tau_N(t)} \mathbb{E}[f(r) \mid \mathcal{F}_{r-1}] \right] \quad (115)$$

which concludes the proof. \blacksquare

There are a few instances where Fubini's Theorem and the Dominated Convergence Theorem are needed in order to pass a limit and expectation through an infinite sum. Now we verify that the conditions of these theorems indeed hold. This result, analogous to that in Koskela et al. (2018, Appendix), is used once in Lemma 7 at (67) and once in Lemma 8 at (80).

Lemma 16. *For any fixed $t > 0$,*

$$\mathbb{E} \left[\sum_{l=0}^{\infty} \left| (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right| \right] < \infty. \quad (116)$$

Proof.

$$\begin{aligned} \mathbb{E} \left[\sum_{l=0}^{\infty} \left| (-\alpha_n)^l (1 + O(N^{-1})) \frac{1}{l!} t^l \sum_{\substack{r_1 < \dots < r_k: \\ r_i \leq \tau_N(t_i) \forall i}} \prod_{i=1}^k c_N(r_i) \right| \right] &\leq \mathbb{E} \left[\sum_{l=0}^{\infty} \alpha_n^l (1 + O(N^{-1})) \frac{1}{l!} t^l (t+1)^k \right] \\ &= \mathbb{E}[\exp\{\alpha_n t(1 + O(N^{-1}))\} (t+1)^k] = \exp\{\alpha_n t(1 + O(N^{-1}))\} (t+1)^k < \infty. \end{aligned} \quad (117)$$

Dependency graph

Missing links since this graph was updated:

- Lemma 3(a) is used three times in Lemma 7, but not anywhere else.
- Lemma 3 in the current dependency graph is really referring to Lemma 3(b)
- Lemma 16 is used in Lemmata 8 and 7.
- Lemma 10 is used in Lemmata 6, 7, 8 and 9

—SB

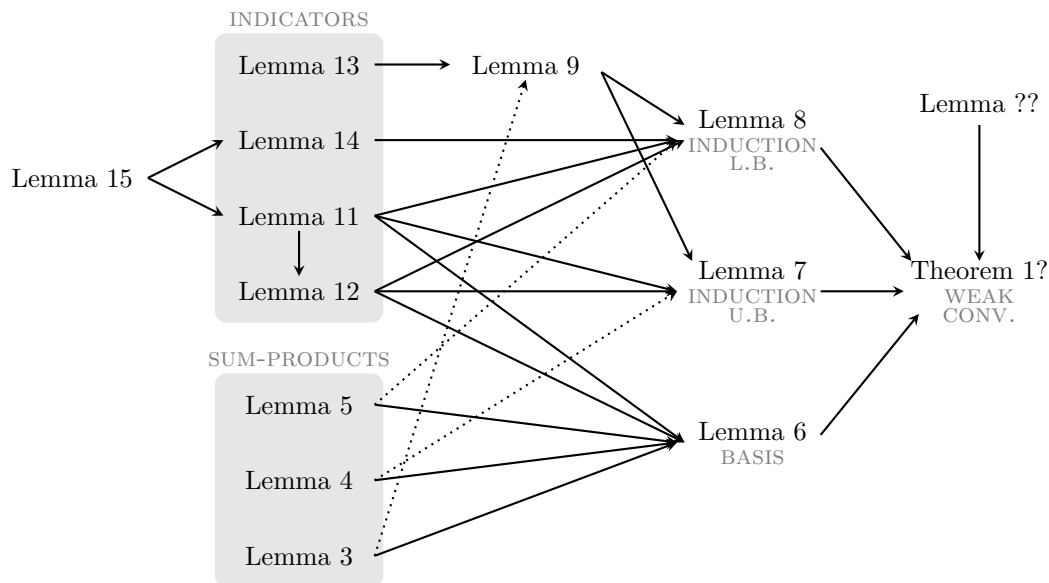


Figure 1: Graph showing dependencies between the lemmata used to prove weak convergence. Dotted arrows indicate dependence via a slight modification of the preceding lemma.

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