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# SYNCHRONIZATION AND FLUCTUATIONS FOR INTERACTING STOCHASTIC SYSTEMS WITH INDIVIDUAL AND COLLECTIVE REINFORCEMENT

P.-Y. Louis<sup>1</sup>, M. Mirebrahimi<sup>2 3</sup>

ABSTRACT. The Pólya urn is the most representative example of a reinforced stochastic process. It leads to a random (non degenerated) time-limit. The Friedman urn is a natural generalization whose almost sure (a.s.) time-limit is not random any more. In this work, in the stream of previous recent works, we introduce a new family of (finite size) systems of reinforced stochastic processes, interacting through an additional collective reinforcement of mean field type. The two reinforcement rules strengths (one component-wise, one collective) are tuned through (possibly) different rates behaving asymptotically like  $n^{-\gamma}$ . In the case the reinforcement rates goes like  $n^{-1}$ , these reinforcements are of Pólya or Friedman type as in urn contexts and may thus lead to limits which may be random or not. Different parameter regimes need to be considered.

We state two kind of results. First, we study the time-asymptotics and show that  $L^2$  and a.s. convergence always holds. Moreover all the components share the same time-limit (so called *synchronization* phenomenon). We study the nature of the limit (random/deterministic) according to the parameters' regime considered. Second, we study fluctuations by proving central limit theorems. Scaling coefficients vary according to the regime considered. This gives insights into many different rates of convergence. In particular, we identify the regimes where synchronization is faster than convergence towards the shared time-limit.

**Keywords.** Reinforced stochastic processes; Interacting random systems; Almost sure convergence; Central limit theorems; stable convergence; synchronisation; Fluctuations

**MSC2010 Classification.** Primary 60K35, 60F15, 60F05; Secondary 62L20, 62P35

## 1. INTRODUCTION

In urn models, it is well known that the bicolour Pólya reinforcement rule (reinforcement of the chosen colour) leads to a random limiting a.s. proportion whereas the Friedman rule (reinforcement of the chosen colour as well as the non chosen colour) leads to a deterministic time-asymptotics proportion. This somewhat surprising fact is explained for instance through [HLS80]. See [Pem07] too. Following many recent works (see section 3 for details), this paper is motivated by the study of asymptotics time behaviour of models of (discrete time) stochastic processes interacting through a reinforcement rule. When two reinforcement rules compete through different rates, one individual rule, one collective (in the sense all the components are involved), is there one leading? In particular, is there *loss of synchronisation*? Moreover, in the case were Pólya and Friedman reinforcement rule compete, through the system, in case of synchronisation, may the shared time-limit be random?

As emphasized in the previous works, there are many applicative contexts these stochastic models may be useful for. Urn models are well known [Mah08] to have applications in economy, in contagion

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models [HAG19], in clinical trials adaptive design [LP14], random networks [Hvd16]. In general, the reinforcement rate  $(r_n)_n$ , may be such that  $\lim_n n^\gamma r_n = c > 0$ . The dynamics is nothing but a vector-valued stochastic algorithm [Ben99, Duf97]. Such processes have many applications like in the framework of stochastic optimisation (see for instance [DLM99, GY07]). In [CDPLM19] and in [ACG17] an application of these processes as opinion dynamics was introduced. We will briefly explain it in our context in section 3.

In the new family of models we are introducing and studying in this paper, following previous recent works, we are considering a (finite) system of reinforced stochastic processes defined through recursive equations (1). Two kind of reinforcement are involved. One depending only on the component  $(\xi_{n+1}^l(i))_n$  (see next section for the notations), one creating the interaction  $(\xi_{n+1}^g)_n$  and depending on the average over all components. *The interaction holds through the reinforcement.* This is modelling a collective reinforcement effect that may compete with the individual/local/component-wise reinforcement. For the sake of simplicity, we choose to consider a mean field interaction, in the sense, the collective reinforcement depends on the arithmetic mean over the system at previous time step. Each reinforcement has its own rate  $r_n^l$  (resp.  $r_n^g$ ). Each rate may have its own asymptotic behaviour:  $r_n^l \sim c_1 n^{-\gamma_1}$  (resp.  $r_n^g \sim c_2 n^{-\gamma_2}$ ). If  $1/2 < \gamma_1 < \gamma_2 \leq 1$  (for instance), one may expect the collective reinforcement to become negligible in the long run. A naive guess could be, the system behaves for large time like a system with independent components, thus leading to a possible *loss of synchronisation*. We prove later this is not happening:  $L^2$ /a.s. synchronisation holds (meaning, each component dynamics shares the same random time limit) like in [DLM14]. Additional issues we are addressing are: *nature* (deterministic/random, diffuse or atomic) of the almost sure (a.s.) time limit distribution according to the type of reinforcement, scales of *fluctuations* with respect to this limit, which are stated by proving central limit theorems (CLT) w.r.t stable convergence. We prove, according to the parameters' cases, that the rate of synchronisation is quicker, or the same, as the speed of convergence to the limit. In the models considered in [CDPLM19], synchronisation quicker than convergence towards the asymptotics value  $Z_\infty$  holds only in cases where  $\text{Var}(Z_\infty) > 0$ . In the following models it may happen even when  $Z_\infty$  is deterministic.

The paper is organised as follows. In section 2 we define the new family of models. In section 3 we compare the model with related families studied in previous works and give some interpretation as models for opinion dynamics. In section 4 we prove that  $L^2$  and a.s. convergence holds towards a limiting value  $Z_\infty$  in  $\mathbb{R}$  shared by all the components (synchronisation). Two main cases are to be distinguished: Theorems 4.1 and 4.2 deals with cases where  $Z_\infty = 1/2$  (the word synchronisation is abusive in this situation) whereas Theorem 4.4 deals with  $Z_\infty$  random. In section 5, in the different cases, we state central limit theorems about the fluctuations of  $(Z_n - Z_\infty)$  and  $(Z_n - Z_n(i))$ . Scaling factors are worth of interest. Th. 5.1 consider the case where each individual and collective reinforcement leads to a deterministic limiting value. Theorem 5.2 consider the special case when  $\gamma_1 = \gamma_2 = 1$  reminiscent of the Friedman urn context, in the regime where fluctuations are known not to be gaussian ( $c_1 \lambda_1 + c_2 \lambda_2 < \frac{1}{4}$ ). Theorem 5.3 deals with the mixed cases where individual and reinforcement type are of different nature. Th. 5.4 consider the case where both the individual and the collective reinforcement lead to a random limit. Section 6 is dedicated to comments on the model from a stochastic approximation perspective. Section 7 is dedicated to the proof of the synchronisation. Section 8 deals with the proofs of the CLTs. An appendix A states and recalls for the sake of completeness some technical results.

## 2. MODEL'S DEFINITION AND FRAMEWORK

Let us define the following new model. Let  $(\mathcal{F}_n)_n$  denotes the usual natural filtration. Let  $N \geq 2$ . For  $i \in \{1, \dots, N\}$  and  $n \in \mathbb{N}$ , we consider the stochastic dynamics defined through the recursive

equation

$$Z_{n+1}(i) = (1 - r_n^l - r_n^g)Z_n(i) + r_n^l \xi_{n+1}^l(i) + r_n^g \xi_{n+1}^g, \quad (1)$$

where  $Z_0(i) = \frac{1}{2}$  and where  $\xi_{n+1}^l(i)$  and  $\xi_{n+1}^g$  denote local (component-wise) and collective reinforcements' random variables. Given  $\mathcal{F}_n$ , they have independent Bernoulli distributions with

$$\begin{aligned} \mathbb{P}(\xi_{n+1}^l(i) = 1 | \mathcal{F}_n) &= \psi_1(Z_n(i)) := (1 - 2\lambda_1)Z_n(i) + \lambda_1, \\ \mathbb{P}(\xi_{n+1}^g = 1 | \mathcal{F}_n) &= \psi_2(Z_n) := (1 - 2\lambda_2)Z_n + \lambda_2, \end{aligned} \quad (2)$$

where  $\psi_k : [0, 1] \rightarrow [0, 1]$  ( $k \in \{1, 2\}$ ) are linear maps with  $Z_n := \frac{1}{N} \sum_{i=1}^N Z_n(i)$  (so called *mean field*) and where  $\lambda_1, \lambda_2 \in [0, 1]$  are parameters. The local (resp. collective) reinforcement rate  $(r_n^l)_n$  (resp.  $(r_n^g)_n$ ) are real sequences such that  $0 \leq r_n^l < 1$  and  $0 \leq r_n^g < 1$ , and

$$\lim_n n^{\gamma_1} r_n^l = c_1 > 0 \quad \text{and} \quad \lim_n n^{\gamma_2} r_n^g = c_2 > 0 \quad (3)$$

where  $\gamma_i \in (\frac{1}{2}, 1]$  for  $i \in \{1, 2\}$ . This assumption gives that  $(r_n^l)_n$  (resp.  $(r_n^g)_n$ ) satisfy the following usual assumptions for processes defined through equations like (1)

$$\sum r_n^l = +\infty, \quad \sum (r_n^l)^2 < +\infty. \quad (4)$$

Note  $(r_n^l)^2$  denotes the square of  $r_n^l$ . As emphasized in [ACG19], in order to state the CLTs, we actually assume the slightly stricter following assumptions.

**Assumption 2.1.** *There exist real constants  $\gamma_1, \gamma_2$  and  $c_1 > 0, c_2 > 0$  with  $(\gamma_1, \gamma_2) \in (\frac{1}{2}, 1]^2$ , such that*

$$r_n^l = \frac{c_1}{n^{\gamma_1}} + \mathcal{O}\left(\frac{1}{n^{2\gamma_1}}\right) \quad \text{and} \quad r_n^g = \frac{c_2}{n^{\gamma_2}} + \mathcal{O}\left(\frac{1}{n^{2\gamma_2}}\right). \quad (5)$$

We refer to [CDPLM19] for a discussion on the case  $0 < \gamma \leq 1/2$  in another model, for which there is a different asymptotic behaviour of the model that is out of the scope of this paper.

For the sake of simplicity, we choose to have some symmetry in the model with respect to  $1/2$ . For the same reason, according to the previous works cited in the following section, we consider the starting conditions all equal to  $1/2$  without loss of generality.

**Remark 2.2.** *In the particular case when  $\gamma_1 = \gamma_2 =: \gamma$ , we can rewrite the model as*

$$Z_{n+1}(i) = (1 - 2r_n)Z_n(i) + r_n \tilde{\xi}_{n+1}(i),$$

where  $\tilde{\xi}_{n+1}(i) = \xi_{n+1}^l(i) + \xi_{n+1}^g$ , therefore  $\tilde{\xi}_{n+1}(i) \in \{0, 1, 2\}$ . The other probabilities may be computed in an analogous way. The reinforcement rate remains such that  $r_n \sim cn^{-\gamma}$ .

**Remark 2.3.** *In this paper the parameters  $\lambda_1, \lambda_2$  are kept fixed. Cases where  $\lambda_1, \lambda_2$  may converge to 0 depending on  $n, N$  will be considered in a forthcoming work. Note that when  $\lambda_1 = \lambda_2 = 1/2$ , there is no reinforcement any more. Moreover, when  $\lambda_1 \neq 1/2$  and  $\lambda_2 = 1/2$ , although we still have reinforcement on each component individually, we are losing the interaction between components.*

**Remark 2.4.** *When it is assumed  $0 \leq \lambda_1 < 1/2$  and  $0 \leq \lambda_2 < 1/2$ , then  $\psi_1$  and  $\psi_2$  are increasing maps and occurrence of events  $\{\xi_n(i) = 1\}$  increases the probability of having  $\{\xi_{n+1}(i) = 1\}$  at next time step. This is the basic original meaning of reinforcement. Note we do not need to consider these cases specifically here.*

Following relationships hold.

$$\mathbb{E}(Z_{n+1}(i) - Z_n(i) | \mathcal{F}_n) = \lambda_1 r_n^l (1 - 2Z_n(i)) + \lambda_2 r_n^g (1 - 2Z_n) + r_n^g (Z_n - Z_n(i)), \quad (6)$$

and by averaging over  $i$  in  $\{1, \dots, N\}$ , we have

$$\mathbb{E}(Z_{n+1} - Z_n | \mathcal{F}_n) = (\lambda_1 r_n^l + \lambda_2 r_n^g) (1 - 2Z_n). \quad (7)$$

### 3. RELATED MODELS AND APPLICATIVE MOTIVATIONS

As emphasised in [CDPLM19], the evolution of proportions in urn models satisfies recursive equation like (1) with  $r_n^g = 0$  (*i.e.* without interaction) and with  $\gamma_1 = 1$ . This family of models we are introducing is related to some other models that were studied recently. We briefly present them in this section.

**3.1. Interacting urns' models.** The models considered in this paper were introduced in [Mir19]. When  $r_n^g \equiv 0$  and  $\gamma_1 = 1$ , the model is a non interacting system where each component's value  $Z_n(i)$  can be interpreted as the proportion of balls of a given colour in a bicolour balanced (same deterministic number of balls are added whatever the chosen colour is) urn classic model. The case  $\lambda_1 = 0$  leads to  $\psi_1(x) = x$  which is the basic Pólya reinforcement rule, where a fix number of balls is added, whose colour is the same as the chosen one. It is well known  $\lim_{n \rightarrow \infty} Z_n(i)$  exists a.s. and defines a Beta distributed random variable  $Z_\infty(i)$ , whose parameters depend on the initial number of balls of each colours. The case  $\lambda_1 \neq 0$  leads to a Friedman urn model. The unique fix point of  $\psi_1$  is  $1/2$ . It is known,  $\lim_{n \rightarrow \infty} Z_n(i)$  exists a.s. and is equal to this fix point  $Z_\infty(i) = 1/2 := Z_\infty$ . See for instance [HLS80] where very interesting cases of less regular  $\psi_1$  maps are considered. This can be proven using stochastic approximation results [Ben99, Duf97]. We will use the terminology Pólya type when  $\lambda_1 = 0$  and Friedman type when  $\lambda_1 \neq 0$ . Similar remark holds for the collective reinforcement effect ruled by  $\psi_2$  and tuned through  $\gamma_2$  for the asymptotic behaviour of the reinforcement rate  $r_n^g$  and  $\lambda_2$  for the reinforcement's type.

In [DLM14], the system introduced and studied is related to the case  $\gamma_1 = \gamma_2 = 1$  and  $\lambda_1 = \lambda_2 = 0$ . It solves the equation (1) with  $r_n^g \equiv 0$  and with

$$\mathbb{P}(\xi_{n+1}^l(i) = 1 | \mathcal{F}_n) = (1 - \alpha)Z_n(i) + \alpha Z_n$$

where  $\alpha \in [0, 1]$  is a parameter. A.s. synchronisation towards a random shared limit  $Z_\infty$  ( $\text{Var}(Z_\infty) > 0$ ) was proved as soon as  $\alpha > 0$ . Fluctuations were studied in [CDM16] by proving central limit theorems. In [Sah16], a similar interacting model was studied, whose components dynamics can be interpreted as urn models (reinforcement's rate behaving like  $n^{-1}$ ) with a Friedman reinforcement rule. A.s. convergence holds towards a unique deterministic value. Moreover, it is known that Friedman urns can exhibit non gaussian fluctuations [Jan04, Pem07]. See [FDP06, CMP15, LMS18, Mai18, CPS11] for more specific recent results about urn models and generalisations. In [Sah16], this was proven to have consequences for the mean-field interacting system, where different speed of convergence may happen. In relationship with systems of interacting urns, some variations with different kind of urns/reinforcements bias towards one or the other colour, were considered in [LM18].

For the model considered in this paper, similar interpretation as bicolour balanced urn model can be made, when  $\gamma_1 = \gamma_2 = 1$ . Each  $Z_n(i)$  can be interpreted as the proportion of one chosen colour in an urn  $i$ . Two reinforcement mechanism hold which can be related to the following one, applied to each urn  $i$  of the systems, independently, between two iterations. One (for instance) ball is chosen uniformly at random in the urn  $i$  and one (for instance) ball of the chosen colour is added into urn  $i$  (Pólya reinforcement type,  $\lambda_1 = 0$ ); resp. one ball of the non chosen colour, Friedman type,  $\lambda_1 \neq 0$ ). Additively, one ball is chosen uniformly at random in the *whole* system (proportion  $Z_n$

at previous time step) and one ball of the chosen colour is added (collective reinforcement of Pólya type,  $\lambda_2 = 0$ ) into urn  $i$ ; resp. one ball of the non chosen colour, collective reinforcement of Friedman type,  $\lambda_2 \neq 0$ ). In fact adding a ball of the non chosen colour is similar in general to add a ball of the chosen colour as well as the non chosen colour. The reinforcement matrices (for local reinforcement, resp. for collective reinforcement) defining these numbers is then giving the exact values of  $\lambda_1$  (resp.  $\lambda_2$ ).

**3.2. General reinforcements' rates.** Generalizing the reinforcement rate  $r_n$  asymptotic behaviour from  $r_n \sim cn^{-1}$  to  $r_n \sim_{n \rightarrow \infty} cn^{-\gamma}$  leads to systems of stochastic processes with reinforcement which can be considered as interacting stochastic algorithms of Robbins-Monro type. In [CDPLM19] several cases of reinforcement (like Pólya/Friedman) were considered. A.s. synchronisation was stated towards different kind of limit  $Z_\infty$  (deterministic or not) and speed of convergence studied through *functional* central limit theorems (FCLT) for  $Z_n(i) - Z_n$  and  $Z_n - Z_\infty$ . It was proved that in parameters' regime where the time limit  $Z_\infty$  is random (in the sense  $\text{Var}(Z_\infty) > 0$ ), *synchronisation happens quicker than convergence* to the time limit.

Building a reinforcement with the average proportion  $Z_n$  (mean field) helps in these interacting systems since it is enough to deal with closed unidimensional recursive equations for  $(Z_n)_n$  and  $(Z_n - Z_n(i))_n$ . The interaction was generalized from mean field to *network based* interaction in [ACG17], with a reinforcement of Pólya type. The system dynamics is defined, for  $i \in V := \{1, \dots, N\}$ , through

$$Z_{n+1}(i) = (1 - r_n)Z_n(i) + r_n \xi_{n+1}(i) \quad (8)$$

where for any  $n \geq 0$ , the random variables  $\{\xi_{n+1}(i) : i \in V\}$  are conditionally independent given  $\mathcal{F}_n$  with

$$\mathbb{P}(\xi_{n+1}(i) = 1 \mid \mathcal{F}_n) = \sum_{j=1}^N w_{j,i} Z_n(j) \quad (9)$$

with  $\mathcal{F}_n := \sigma(Z_n(i))$ . The non negative matrix  $W = [w_{j,i}]_{j,i \in V \times V}$  is considered as a weighted adjacency matrix of the graph  $G = (V, E)$  with  $V = \{1, \dots, N\}$  as the set of vertices and  $E \subseteq V \times V$  as the set of directed edges. Each edge  $(j, i) \in E$  represents the fact that the vertex  $j$  has a direct influence on the vertex  $i$ . The weight  $w_{j,i} \geq 0$  quantifies how much  $j$  can influence  $i$ . The weights are assumed to be normalised  $W^\top \mathbf{1} = \mathbf{1}$  where  $\mathbf{1}$  denotes  $(1, \dots, 1) \in \mathbb{R}^N$ . The matrix  $W$  is assumed to be irreducible and diagonalisable. The reinforcement rate  $r_n$  is assumed to satisfy (3) with  $\gamma \in (1/2, 1]$  or a more restrictive condition as (5). Synchronisation is proven to hold and CLT's were stated. The empirical means  $N_n(i) := n^{-1} \sum_{i=1}^N \xi_n(i)$  are studied in [ACG19]: a.s. synchronisation toward  $Z_\infty$  and CLT are proven. Weighted empirical means are studied analogously in [ACG20].

As considered in [CDPLM19, ACG19], we may think about following context for the random evolutions we are considering. Let us state in the case where  $S = \{0, 1\}$  represents two possible choices or actions made by "individuals" or agents  $i \in V$ . To each vertex  $i \in V$  is associated a value  $Z_n(i) \in [0, 1]$ . The quantity  $Z_n(i)$  (resp.  $1 - Z_n(i)$ ) is interpreted as the *inclination* to adopt the choice 1 (resp. 0) at time  $n$ . The recursive equation (1) means the inclination of agent  $i$  at the next time step, is a convex combination of

- the inclination  $Z_n(i)$  with self-reinforcement weight  $1 - r_n^l - r_n^g$ ,
- a choice  $\xi_{n+1}^l(i)$  made with a probability  $\psi_1(Z_n(i))$  for opinion 1 related to the personal inclination, with a weight  $r_n^l$ ,
- and a collective choice  $\xi_{n+1}^g$  made with a probability  $\psi_2(Z_n)$  for opinion 1 related to the collective inclination  $Z_n$ , average of the personal inclinations, with a weight  $r_n^g$ .

As time goes, the rates  $r_n^l$  and  $r_n^g$  vanish. For larger  $n$ , the self-reinforcement leads. The different speed of convergence towards 0 for  $r_n^l$  and  $r_n^g$ , tuned by  $\gamma_1, \gamma_2$  could mean the influence of collective actions may disappear quicker than the influence of individual choices. On the contrary, the a.s. synchronisation phenomenon towards a shared inclination  $Z_\infty$  could be interpreted as the emergence of a *consensus*, in the sense every individual shares the same inclination. The special case  $Z_\infty = 1/2$  may be interpreted as a complete undetermined "fifty-fifty" inclination towards the two actions. Issues we addressed at the beginning of this paper may be reconsidered through this interpretation.

#### 4. MAIN RESULTS: CONVERGENCE AND A.S. SYNCHRONISATION

In this section we study convergence of  $(Z_n)_n$  and the synchronisation phenomenon. Indeed we obtain different kind of time-limit (deterministic or (truly-)random) for  $(Z_n)_n$  according to the nullity of  $\lambda_1, \lambda_2$ . Moreover  $L^2$  and a.s. synchronisation are stated in all the cases. As previously mentioned, the choice of the mean-field instead of a network-based interaction allows us to address the proofs by studying  $Z_n$  and  $Z_n - Z_n(i)$  instead of dealing with  $\mathbb{R}^N$  valued recursive equations.

**4.1. Case of a deterministic time-asymptotics.** We call *deterministic*, the case when the time limit  $Z_\infty$  ( $n \rightarrow \infty$ ) is not random ( $\text{Var}(Z_\infty) = 0$ ). This behaviour corresponds to cases where at least one of the following assumptions is true  $\lambda_1 > 0$  or  $\lambda_2 > 0$ . The mean field process  $(Z_n)_n$  is not a martingale. In order to investigate the behaviour of the interacting system, we first consider the time limits of the variances  $\text{Var}(Z_n(i))$  and  $\text{Var}(Z_n)$ . Second we show that  $L^2$ -synchronisation holds *i.e.*  $\lim_{n \rightarrow \infty} \text{Var}(Z_n(i) - Z_n) = 0$ . We get the rates of convergence too. Finally, we prove that the synchronisation holds almost surely and the deterministic limit is  $Z_\infty := \frac{1}{2}$

**Theorem 4.1.** *For any  $\lambda_1 > 0$  and  $\lambda_2 > 0$  following results hold:*

- i) *asymptotics of variances ( $n \rightarrow \infty$ ):*  
 $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^\gamma})$  and  $\text{Var}(Z_n(i)) = \mathcal{O}(\frac{1}{n^\gamma})$  where  $\gamma := \min(\gamma_1, \gamma_2)$ ;
- ii) *behaviour of the  $L^2$ -distance between  $Z_n$  and  $Z_n(i)$  when  $n \rightarrow \infty$ :*
  - a) *if  $\gamma_1 \leq \gamma_2$ , then  $\mathbb{E}([Z_n - Z_n(i)]^2) = \mathcal{O}(\frac{1}{n^{\gamma_1}})$ ,*
  - b) *if  $\gamma_2 < \gamma_1$ , then  $\mathbb{E}([Z_n - Z_n(i)]^2) = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$ ;*
- iii) *almost sure convergence holds i.e.*  
 $\forall i \in \{1, \dots, N\}, \quad \lim_{n \rightarrow +\infty} Z_n(i) = \lim_{n \rightarrow +\infty} Z_n = \frac{1}{2} := Z_\infty$  a.s.

Two others choices of parameters  $\lambda_1, \lambda_2$  lead to the following results.

**Theorem 4.2.** *In the following cases: either ( $\lambda_1 > 0$  and  $\lambda_2 = 0$ ) or ( $\lambda_1 = 0$  and  $\lambda_2 > 0$ ) it holds  $\lim_{n \rightarrow +\infty} Z_n(i) = \lim_{n \rightarrow +\infty} Z_n = \frac{1}{2}$  a.s. Moreover, the following table summarizes the  $L^2$  speed of convergence with  $\gamma := \min(\gamma_1, \gamma_2)$ .*

	$\lambda_1 \neq 0, \lambda_2 = 0$	$\lambda_1 = 0, \lambda_2 \neq 0$
$\gamma_1 \leq \gamma_2$	$\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{\gamma_1}})$ $\mathbb{E}([Z_n - Z_n(i)]^2) = \mathcal{O}(\frac{1}{n^{\gamma_1}})$	$\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$ $\mathbb{E}([Z_n - Z_n(i)]^2) = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$
$\gamma_2 < \gamma_1$	$\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{2\gamma_2 - \gamma_1}})$ $\mathbb{E}([Z_n - Z_n(i)]^2) = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$	$\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{\gamma_2}})$ $\mathbb{E}([Z_n - Z_n(i)]^2) = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$

□

**Remark 4.3.** *(Comparison of convergence and synchronisation rates)*

*In the case  $\lambda_1 > 0, \lambda_2 > 0$ , when  $\gamma_1 < \gamma_2$ , the  $L^2$  convergence rate of  $(Z_n)_n$  to  $\frac{1}{2}$  and the  $L^2$  rate of convergence of  $(Z_n(i) - Z_n)_n$  to 0 are the same. However, when  $\gamma_2 < \gamma_1$ , we obtain that synchronisation happen faster than convergence.*

Moreover in the case  $\lambda_1 > 0$ ,  $\lambda_2 = 0$  and when  $\gamma_1 < \gamma_2$ , the speed of convergence and synchronisation are the same ( $n^{-\gamma_1}$ ). While when  $\gamma_2 < \gamma_1$ , the synchronisation is faster than convergence.

Similarly, in the case  $\lambda_1 = 0$ ,  $\lambda_2 > 0$  and when  $\gamma_2 < \gamma_1$ , the speed of convergence and synchronisation are the same ( $n^{-(2\gamma_1-\gamma_2)}$ ), while when  $\gamma_2 < \gamma_1$ , the speed of synchronisation is faster than convergence ( $n^{-(2\gamma_1-\gamma_2)}$  and  $n^{-\gamma_2}$  respectively).

**4.2. Case of a common shared random time-asymptotics.** Differently to the previous cases, the case  $\lambda_1 = \lambda_2 = 0$  yields  $(Z_n)_n$  is a martingale. We will prove it leads to a random time-asymptotics  $Z_\infty$  ( $\text{Var}(Z_\infty) > 0$ ). We will study the system's time-asymptotics behaviour in a similar way as in the previous cases. First we show that  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) \neq 0$ . Second we prove that  $L^2$ -synchronisation holds. Third we state the almost sure synchronisation holds.

**Theorem 4.4.** *When  $\lambda_1 = \lambda_2 = 0$ ,*

- (i) *it holds  $(n \rightarrow \infty) \text{Var}(Z_n) > 0$ . In particular  $(Z_n)_n$  converges a.s. to a non-degenerated random limit denoted by  $Z_\infty$  ( $\text{Var}(Z_\infty) > 0$ ).*
- (ii) *The  $L^2$ -distance between the mean field  $Z_n$  and each component  $Z_n(i)$  behaves as follows,*

$$\mathbb{E}([Z_n(i) - Z_n]^2) = \mathcal{O}\left(\frac{1}{n^{2\gamma_1-\gamma_2}}\right)$$

*and synchronisation holds almost surely. It means, for all  $i \in \{1, \dots, N\}$ ,  $\lim_{n \rightarrow \infty} Z_n(i) = Z_\infty$  a.s.*

□

## 5. MAIN RESULTS: FLUCTUATIONS THROUGH CLT

In this section we study the fluctuations of  $(Z_n(i) - Z_n)_n$  (synchronisation) w.r.t 0 and also fluctuations of  $(Z_n)_n$  w.r.t its limit  $Z_\infty$ . These are studied by stating Central Limit Theorems. Pay attention different scalings hold according to  $(\gamma_1, \gamma_2)$  relationship. We follow the proof's techniques initiated for these models in [CDM16] based on Theorem A.5 in Appendix, which leads to stable convergence results.

We first study cases where  $Z_\infty = \frac{1}{2}$ . The Theorems 5.1, 5.2 deals with the case  $\lambda_1 > 0$  and  $\lambda_2 > 0$ . Moreover, we show that there is a some special regime when  $0 < (c_1\lambda_1 + c_2\lambda_2) < \frac{1}{4}$ . The Theorem 5.3 describe the results of the cases where exactly one of the  $\lambda_j$  is 0.

Finally we state the behaviour when  $\text{Var}(Z_\infty) > 0$  with Theorem 5.4.

The following statements hold, where the generic symbol  $\sigma^2$  denotes the variances (depending on  $N$  and  $\lambda_1, \lambda_2$ ) are precised in proofs. In the proofs of sections 7 and 8 we used  $c_1 = c_2 = 1$  to simplify. Following statements are nevertheless formulated in full generality.

**Theorem 5.1.** *Let  $\lambda_1 > 0, \lambda_2 > 0$ ; let  $\gamma := \min(\gamma_1, \gamma_2)$ .*

*i) It holds*

a) *when  $\gamma_1 \leq \gamma_2$ ,  $n^{\frac{\gamma_1}{2}}(Z_n - Z_n(i)) \xrightarrow[n \rightarrow \infty]{\text{stably}} \mathcal{N}\left(0, \tilde{\sigma}_1^2\right)$ ,*

b) *when  $\gamma_2 < \gamma_1$ ,  $n^{\frac{2\gamma_1-\gamma_2}{2}}(Z_n - Z_n(i)) \xrightarrow[n \rightarrow \infty]{\text{stably}} \mathcal{N}\left(0, \tilde{\sigma}_2^2\right)$ .*

*ii) When  $\gamma < 1$ , it holds*

$$n^{\frac{\gamma}{2}}\left(Z_n - \frac{1}{2}\right) \xrightarrow[n \rightarrow \infty]{\text{stably}} \mathcal{N}\left(0, \hat{\sigma}^2\right).$$

*iii) When  $\gamma_1 = \gamma_2 = 1$ ,*

a) *for  $(c_1\lambda_1 + c_2\lambda_2) > \frac{1}{4}$ ,  $\sqrt{n}(Z_n - \frac{1}{2}) \xrightarrow[n \rightarrow \infty]{\text{stably}} \mathcal{N}\left(0, \sigma_1^{*2}\right)$ .*

b) *for  $(c_1\lambda_1 + c_2\lambda_2) = \frac{1}{4}$ ,  $\frac{\sqrt{n}}{\sqrt{\ln n}}(Z_n - \frac{1}{2}) \xrightarrow[n \rightarrow \infty]{\text{stably}} \mathcal{N}\left(0, \sigma_2^{*2}\right)$ .*



□

**Theorem 5.2.** *Let  $\lambda_1 > 0, \lambda_2 > 0$ . When  $\gamma_1 = \gamma_2 = 1$  and when  $(c_1\lambda_1 + c_2\lambda_2) < \frac{1}{4}$ , the following statement holds*

$$n^{4(c_1\lambda_1 + c_2\lambda_2)}(Z_n - \frac{1}{2}) \xrightarrow[n \rightarrow \infty]{a.s./L^1} \tilde{X},$$

for some real random variable  $\tilde{X}$  such that  $\mathbb{P}(\tilde{X} \neq 0) > 0$ .

This regime is related to the known non gaussian fluctuation regime of the Friedman urn (see for instance Th. 2.9 (ii) in [CDPLM19] or Th. 4 and 5 in [Sah16] where additive assumptions need to be used).

Two other main cases leads to following results. For the sake of readability, the asymptotic variances are detailed in the proofs.

**Theorem 5.3.** *In the following cases: either  $(\lambda_1 > 0, \lambda_2 = 0)$  or  $(\lambda_1 = 0, \lambda_2 > 0)$ , the stable convergence towards some Gaussian distribution holds for the quantities  $(Z_n - Z_n(i))_n$  and  $(Z_n - \frac{1}{2})_n$ . The following tables summarizes the different scales according to the relationship between  $\gamma_1, \gamma_2$ . The first table deals with  $\gamma := \min(\gamma_1, \gamma_2) < 1$ .*

	$\lambda_1 \neq 0, \lambda_2 = 0$	$\lambda_1 = 0, \lambda_2 \neq 0$
$\gamma_1 \leq \gamma_2$	$n^{\frac{\gamma_1}{2}}(Z_n - Z_n(i)) \xrightarrow{\text{stably}} \mathcal{N}(0, \tilde{\sigma}_3^2)$ $n^{\frac{\gamma_1}{2}}(Z_n - \frac{1}{2}) \xrightarrow{\text{stably}} \mathcal{N}(0, \hat{\sigma}_1^2)$	$n^{\frac{2\gamma_1 - \gamma_2}{2}}(Z_n - Z_n(i)) \xrightarrow{\text{stably}} \mathcal{N}(0, \tilde{\sigma}_4^2)$ $n^{\frac{2\gamma_1 - \gamma_2}{2}}(Z_n - \frac{1}{2}) \xrightarrow{\text{stably}} \mathcal{N}(0, \hat{\sigma}_2^2)$
$\gamma_2 < \gamma_1$	$n^{\frac{2\gamma_1 - \gamma_2}{2}}(Z_n - Z_n(i)) \xrightarrow{\text{stably}} \mathcal{N}(0, \tilde{\sigma}_5^2)$ $n^{\frac{2\gamma_2 - \gamma_1}{2}}(Z_n - \frac{1}{2}) \xrightarrow{\text{stably}} \mathcal{N}(0, \hat{\sigma}_3^2)$	$n^{\frac{2\gamma_1 - \gamma_2}{2}}(Z_n - Z_n(i)) \xrightarrow{\text{stably}} \mathcal{N}(0, \tilde{\sigma}_6^2)$ $n^{\frac{\gamma_2}{2}}(Z_n - \frac{1}{2}) \xrightarrow{\text{stably}} \mathcal{N}(0, \hat{\sigma}_4^2)$

The following second table holds when  $\gamma_1 = \gamma_2 = 1$ . The indices  $i$  and  $j$  are different and belongs to  $\{1, 2\}$ .

$\lambda_i = 0, \lambda_j > \frac{1}{4}$	$\lambda_i = 0, \lambda_j = \frac{1}{4}$	$\lambda_i = 0, \lambda_j < \frac{1}{4}$
$\sqrt{n}(Z_n - \frac{1}{2}) \xrightarrow{\text{stably}} \mathcal{N}(0, \sigma_3^{*2})$	$\frac{\sqrt{n}}{\sqrt{\ln n}}(Z_n - \frac{1}{2}) \xrightarrow{\text{stably}} \mathcal{N}(0, \sigma_4^{*2})$	$n^{4(\lambda_1 + \lambda_2)}(Z_n - \frac{1}{2}) \xrightarrow{a.s./L^1} \tilde{\chi}$

**Theorem 5.4.** *Assume  $\lambda_1 = \lambda_2 = 0$ . The stable convergence towards some Gaussian kernel holds for the quantities  $(Z_n - Z_n(i))_n$  and  $(Z_n - \frac{1}{2})_n$  with the following scalings.*

(i) *It holds*

$$n^{\frac{2\gamma_1 - \gamma_2}{2}}(Z_n - Z_n(i)) \xrightarrow[n \rightarrow \infty]{\text{stably}} \mathcal{N}(0, \vartheta Z_\infty(1 - Z_\infty)).$$

(ii) *With  $\gamma := \min(\gamma_1, \gamma_2)$ , it holds*

$$n^{\frac{2\gamma - 1}{2}}(Z_n - Z_\infty) \xrightarrow[n \rightarrow \infty]{\text{stably}} \mathcal{N}(0, \vartheta Z_\infty(1 - Z_\infty)),$$

where  $\vartheta$  denotes a constant, whose dependency according to  $N, \gamma_1, \gamma_2$  is given in the proofs. □

**Remark 5.5.** *(analogous to Theorem 3.2 in [CDM16]). We have  $\mathbb{P}(Z_\infty = 0) + \mathbb{P}(Z_\infty = 1) < 1$  and  $\mathbb{P}(Z_\infty = z) = 0$  for each  $z \in (0, 1)$ . Indeed, it guarantees that these asymptotic Gaussian kernels are not degenerate.*

*Proof.* The first part immediately follows from the relation  $\mathbb{E}[Z_\infty^2] < \mathbb{E}[Z_\infty]$  by Lemma 7.2. The second part is a consequence of the almost sure conditional convergence stated in Th. 5.4 (ii) (for details see proof of Theorem 2.5 in [CDPLM19]). □

## 6. STOCHASTIC APPROXIMATION POINT OF VIEW

The recursive equations (1) may be written in the following stochastic approximation forms:

$$\begin{aligned} Z_{n+1}(i) &= Z_n(i) + r_n^l \lambda_1 (1 - 2Z_n(i)) + r_n^l \Delta \hat{M}_{n+1}^l(i) \\ &\quad + r_n^g \lambda_2 (1 - 2Z_n) + r_n^g (Z_n - Z_n(i)) + r_n^g \Delta M_{n+1}^g \end{aligned} \quad (10)$$

and

$$Z_{n+1} = Z_n + (r_n^l \lambda_1 + r_n^g \lambda_2) (1 - 2Z_n) + r_n^l \Delta M_{n+1}^l + r_n^g \Delta M_{n+1}^g \quad (11)$$

where

$$\Delta \hat{M}_{n+1}^l(i) := \xi_{n+1}^l(i) - \mathbb{E}(\xi_{n+1}^l(i) | \mathcal{F}_n), \quad (12)$$

$$\Delta M_{n+1}^l := \frac{1}{N} \sum_{i=1}^N \Delta \hat{M}_{n+1}^l(i), \quad (13)$$

$$\Delta M_{n+1}^g := \xi_{n+1}^g - \mathbb{E}(\xi_{n+1}^g | \mathcal{F}_n) \quad (14)$$

are martingale differences.

Similarly, it holds for  $X_n(i) := Z_n - Z_n(i)$ ,

$$X_{n+1}(i) = X_n(i) - \left(2\lambda_1 r_n^l + r_n^g\right) X_n(i) + r_n^l \left(\Delta M_{n+1}^l - \Delta \hat{M}_{n+1}^l(i)\right). \quad (15)$$

We refer to the general theorems about asymptotic behavior as stated in [LP13, LMS18, LP19] and classical references therein like [Duf97, Ben99]. According to the cases either  $\gamma_1 \leq \gamma_2$  or  $\gamma_2 < \gamma_1$  and  $\lambda_i = 0$  or not ( $i \in \{1, 2\}$ ), then system  $\mathbf{Z}_n = (Z_n(1), \dots, Z_n(N))^\top$  is satisfying the following framework.

Let  $\mathbf{Z} = (\mathbf{Z}_n)_{n \geq 0}$  be an  $N$ -dimensional stochastic process with values in  $[0, 1]^N$ , adapted to a filtration  $\mathcal{F} = (\mathcal{F}_n)_{n \geq 0}$ . Suppose that  $\mathbf{Z}$  satisfies

$$\mathbf{Z}_{n+1} = \mathbf{Z}_n + r_n \mathbf{F}(\mathbf{Z}_n) + r_n \Delta \mathbf{M}_{n+1} + r_n \zeta_{n+1}, \quad (16)$$

where  $(r_n)_n$  is such that (4) hold;  $\mathbf{F}$  is a bounded  $\mathcal{C}^1$  vector-valued function on an open subset  $\mathcal{O}$  of  $\mathbb{R}^N$ , with  $[0, 1]^N \subset \mathcal{O}$ ;  $(\Delta \mathbf{M}_n)_n$  is a bounded martingale difference with respect to  $\mathcal{F}$ ; and  $(\zeta_n)_n$  is a  $[0, 1]^N$ -valued  $\mathcal{F}_{n+1}$ -adapted term such that  $\lim_{n \rightarrow \infty} \zeta_n = 0$  a.s. Thus a.s. convergence towards zeros of  $F$  gives the a.s. convergence towards  $1/2$  when  $\lambda_1 + \lambda_2 > 0$  or towards a value belonging to the diagonal  $\{\mathbf{z} = (z_1, \dots, z_N) \in [0, 1]^N : \forall i \in \{1, \dots, N\}, z_i = z_1\}$  when  $\lambda_1 = \lambda_2 = 0$ . The case  $\lambda_1 = \lambda_2 = 0$  leads to non isolated zeros of  $\mathbf{F}$  which is not a case covered by the general stochastic approximation theorems. The methods developed here, following [DLM14, CDM16] is covering all parameters' cases, including the one when  $\lambda_1 = \lambda_2 = 0$ ; and they give  $L^2$  rates. These are useful to prove the scales of fluctuations stated in section 5 thanks to CLT's w.r.t stable convergence [Cri16, HL15].

## 7. PROOF OF A.S. SYNCHRONISATION AND RATES OF CONVERGENCES

This section is devoted to the proofs of Th. 4.1, Th. 4.2, Th. 4.4. As indicated by section 6 cases need indeed to be distinguished according to the nullity of  $\lambda_1, \lambda_2$  ( $\lambda_1 + \lambda_2 > 0$  or  $\lambda_1 = \lambda_2 = 0$ ).

**7.1. First results about the variances.** First remark, the assumption  $\forall i \in \{1, \dots, N\}, Z_0(i) = \frac{1}{2}$  leads to  $\forall n \in \mathbb{N}, \mathbb{E}(Z_n) = \mathbb{E}(Z_n(i)) = \frac{1}{2}$  thanks to (6) and (7). We then state the following relationships.

**Proposition 7.1.** *The following recursive equations hold:*

$$\begin{aligned} \text{Var}(Z_{n+1}) &= \left[ 1 - 4 \left( \lambda_1 r_n^l + \lambda_2 r_n^g - 2\lambda_1 \lambda_2 r_n^l r_n^g - \lambda_1^2 (r_n^l)^2 - \lambda_2^2 (r_n^g)^2 + \frac{(r_n^g)^2}{4} (1 - 2\lambda_2) \right) \right] \text{Var}(Z_n) \\ &+ \frac{(r_n^l)^2}{N} \left[ (1 - 2\lambda_1)^2 \left( \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right) + \lambda_1 - \lambda_1^2 \right] + \frac{(r_n^g)^2}{4}. \end{aligned} \quad (17)$$

and

$$\begin{aligned} \text{Var}(Z_{n+1}(i)) &= \left[ (1 - 2\lambda_1 r_n^l - r_n^g)^2 - (r_n^l)^2 (1 - 2\lambda_1)^2 \right] \text{Var}(Z_n(i)) \\ &+ \frac{(r_n^l)^2}{4} + \frac{(r_n^g)^2}{4} \\ &+ 2 \left( 1 - 2\lambda_1 r_n^l - r_n^g \right) (1 - 2\lambda_2) \text{Var}(Z_n) r_n^g. \end{aligned} \quad (18)$$

*Proof.* Using (6) and (7), we compute:

$$\begin{aligned} \text{Var}(Z_{n+1}(i)|\mathcal{F}_n) &= \text{Var} \left[ (1 - r_n^l - r_n^g) Z_n + r_n^l \xi_{n+1}^l(i) + r_n^g \xi_{n+1}^g \mid \mathcal{F}_n \right] \\ &= (r_n^l)^2 \left[ (1 - 2\lambda_1)^2 (Z_n(i) - Z_n^2(i)) + \lambda_1 - \lambda_1^2 \right] + (r_n^g)^2 \left[ (1 - 2\lambda_2)^2 (Z_n - Z_n^2) + \lambda_2 - \lambda_2^2 \right], \end{aligned}$$

then using the *law of total variance* (\*), we have

$$\begin{aligned} \text{Var}(Z_{n+1}(i)) &\stackrel{*}{=} \mathbb{E}[\text{Var}(Z_{n+1}(i)|\mathcal{F}_n)] + \text{Var}[\mathbb{E}(Z_{n+1}(i)|\mathcal{F}_n)] \\ &= (r_n^l)^2 \left[ (1 - 2\lambda_1)^2 (Z_n(i) - Z_n^2(i)) + \lambda_1 - \lambda_1^2 \right] + (r_n^g)^2 \left[ (1 - 2\lambda_2)^2 (Z_n - Z_n^2) + \lambda_2 - \lambda_2^2 \right] \\ &+ (1 - 2\lambda_1 r_n^l - r_n^g)^2 \text{Var}(Z_n(i)) + (1 - 2\lambda_2)^2 (r_n^g)^2 \text{Var}(Z_n) + 2(1 - 2\lambda_2)(1 - 2\lambda_1 r_n^l - r_n^g) r_n^g \text{Var}(Z_n), \end{aligned} \quad (19)$$

where in the last equation we used that  $\text{Cov}(Z_n(i), Z_n) = \text{Var}(Z_n)$  by symmetry. Moreover,

$$\begin{aligned} \text{Var}(Z_{n+1}|\mathcal{F}_n) &= \frac{(r_n^l)^2}{N^2} \sum_{i=1}^N \text{Var}(\xi_{n+1}^l(i)|\mathcal{F}_n) + (r_n^g)^2 \text{Var}(\xi_{n+1}^g|\mathcal{F}_n) \\ &= \frac{(r_n^l)^2}{N} \left[ (1 - 2\lambda_1)^2 \left( Z_n - \frac{1}{N} \sum_{i=1}^N Z_n^2(i) \right) + \lambda_1 - \lambda_1^2 \right] + (r_n^g)^2 \left[ (1 - 2\lambda_2)^2 (Z_n - Z_n^2) + \lambda_2 - \lambda_2^2 \right] \end{aligned}$$

leading to the result.  $\square$

**Lemma 7.2.** *When  $\lambda_1 = \lambda_2 = 0$ , it holds  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) < \frac{1}{4}$ . Moreover,  $\sup_n \mathbb{E}(Z_n^2) < \frac{1}{2}$ .*  $\square$

Remark, this implies

$$\lim_{n \rightarrow \infty} \left( \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right) > 0. \quad (20)$$

*Proof.* Since for all  $i$ ,  $\mathbb{E}(Z_n^2(i)) \leq \mathbb{E}(Z_n(i)) = \frac{1}{2}$ , it holds obviously  $\text{Var}(Z_n) \leq \frac{1}{4}$ . Using (17) with  $\lambda_1 = \lambda_2 = 0$  gives:

$$\text{Var}(Z_{n+1}) = \left( 1 - (r_n^g)^2 \right) \text{Var}(Z_n) + \frac{(r_n^g)^2}{4} + \frac{(r_n^l)^2}{N} \left( \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right).$$

From the above relationships, since

$$\left| \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right| \leq \frac{1}{2} \quad (21)$$

we have

$$\mathbb{V}\text{ar}(Z_{n+1}) \leq \left(1 - (r_n^g)^2\right) \mathbb{V}\text{ar}(Z_n) + \frac{(r_n^g)^2}{4} + \frac{(r_n^l)^2}{2N}.$$

Let  $x_n := \frac{1}{4} - \mathbb{V}\text{ar}(Z_n) \geq 0$ , one gets  $x_{n+1} \geq \left(1 - (r_n^g)^2\right)x_n$  from which it follows  $x_n \geq x_0 \prod_{k=0}^{n-1} \left(1 - (r_k^g)^2\right)$ . Since  $\sum_n (r_n^g)^2 < +\infty$ , we obtain  $\lim_{n \rightarrow \infty} x_n > 0$ .

Moreover,  $\mathbb{E}(Z_n^2) < \frac{1}{2} = \mathbb{E}(Z_n)$ . Since  $\mathbb{E}(Z_{n+1}^2 | \mathcal{F}_n) = Z_n^2 + \mathbb{V}\text{ar}(Z_{n+1} | \mathcal{F}_n)$ , it holds  $\mathbb{E}(Z_{n+1}^2 | \mathcal{F}_n) \geq Z_n^2$  so,  $(Z_n^2)_n$  is a sub-martingale. Consequently,  $\sup_n \mathbb{E}(Z_n^2) = \lim_n \mathbb{E}(Z_n^2) < \frac{1}{2}$ .  $\square$

For the three other cases about  $(\lambda_1, \lambda_2)$ , let us prove the following lemma.

**Lemma 7.3.** *If  $\lambda_1 > 0$  or  $\lambda_2 > 0$ , then it holds  $\lim_{n \rightarrow \infty} \mathbb{V}\text{ar}(Z_n) = 0$ .*

*In particular,  $\lim_{n \rightarrow \infty} \mathbb{V}\text{ar}(Z_n) < 1/4$  and*

$$\lim_{n \rightarrow \infty} \left( \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right) > 0.$$

$\square$

*Proof.* Use (17), synthetically written as:

$$\mathbb{V}\text{ar}(Z_{n+1}) = (1 - 4\varepsilon_n) \mathbb{V}\text{ar}(Z_n) + K_n^1 (r_n^l)^2 + \frac{1}{4} (r_n^g)^2$$

where

$$\varepsilon_n := \lambda_1 r_n^l + \lambda_2 r_n^g - 2\lambda_1 \lambda_2 r_n^l r_n^g - \lambda_1^2 (r_n^l)^2 - \lambda_2^2 (r_n^g)^2 + \frac{(r_n^g)^2}{4} (1 - 2\lambda_2)$$

and

$$K_n^1 := \frac{1}{N} \left[ (1 - 2\lambda_1)^2 \left( \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right) + \lambda_1 - \lambda_1^2 \right].$$

It holds  $\sum_n \varepsilon_n = +\infty$  in all the considered cases. Using (21), it holds

$$0 \leq K_n^1 \leq \frac{1}{2} (1 - 2\lambda_1)^2 + \lambda_1 - \lambda_1^2 \leq 1.$$

It follows  $\mathbb{V}\text{ar}(Z_n) \leq y_n$  where  $(y_n)_n$  is the sequence defined in appendix'lemma A.1 through (31) with the same  $\varepsilon_n$  and  $K\delta_n$  is  $\frac{1}{N} (r_n^l)^2 + \frac{(r_n^g)^2}{4}$ . Thus, using Lemma A.1, we get  $\lim_{n \rightarrow \infty} \mathbb{V}\text{ar}(Z_n) = 0$ .

Remark, that using the same argument as previously,  $(Z_n^2)_{n \geq 0}$  is a sub-martingale. Thus we get  $\sup_n \mathbb{E}(Z_n^2) < \frac{1}{2}$ .  $\square$

**7.2. Proofs of  $L^2$  and a.s. convergence.** We now prove the theorems of section 4 about convergence and synchronisation.

*Proof. Theorem 4.1 (i)*

♣ First consider the equation (17) summarised as

$$\text{Var}(Z_{n+1}) = (1 - 4\lambda r_n + \mathbf{o}(r_n)) \text{Var}(Z_n) + K_n(r_n)^2 + \mathbf{o}((r_n)^2),$$

$$\text{where } \lambda = \begin{cases} \lambda_1 & \text{if } \gamma_1 < \gamma_2 \\ \lambda_2 & \text{if } \gamma_1 > \gamma_2 \end{cases}.$$

• **When**  $\gamma_1 < \gamma_2$ , then  $A = 4\lambda_1$  and

$$K_n = \frac{1}{N} \left( (1 - 2\lambda_1)^2 \left( \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right) + \lambda_1 - \lambda_1^2 \right)$$

is bounded and  $\lim_{n \rightarrow \infty} K_n > 0$ . Indeed, since  $\mathbb{E}(Z_n^2) < \frac{1}{2}$ , we get

$$\sum_{i=1}^N \mathbb{E}(Z_n^2(i)) = \mathbb{E}(Z_n^2(j)) + \sum_{i=1, i \neq j}^{N-1} \mathbb{E}(Z_n^2(i)) < \frac{1}{2} + \frac{N-1}{2} = \frac{N}{2}.$$

By Lemma A.1 we get  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$ . Moreover, by Lemma A.2, it holds  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{\gamma_1}})$ .

• **When**  $\gamma_1 > \gamma_2$ , it holds  $A = 4\lambda_2$  and  $K_n = \frac{1}{4}$  thus, by Lemma A.1 it holds  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$  and  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{\gamma_2}})$  by Lemma A.2.

♣ In order to investigate the behaviour of  $\text{Var}(Z_n(i))$ , consider (18):

$$\begin{aligned} \text{Var}(Z_{n+1}(i)) &= \left[ 1 - 4\lambda_1 r_n^l - 2r_n^g + 4\lambda^2 (r_n^l)^2 + 4\lambda_1 r_n^l r_n^g - (r_n^l)^2 (1 - 2\lambda_1)^2 \right] \text{Var}(Z_n(i)) \\ &+ \frac{(r_n^l)^2}{4} + \frac{(r_n^g)^2}{4} + 2(1 - 2\lambda_1 r_n^l - r_n^g) r_n^g (1 - 2\lambda_2) \text{Var}(Z_n). \end{aligned}$$

We then go further according to the three following cases.

• **When**  $\gamma_1 < \gamma_2$ , since  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{\gamma_1}})$  thus,

$$\text{Var}(Z_{n+1}(i)) = \left[ 1 - 4\lambda_1 r_n^l + \mathbf{o}(r_n^l) \right] \text{Var}(Z_n(i)) + \frac{(r_n^l)^2}{4} + \mathbf{o}((r_n^l)^2)$$

then  $A = 4\lambda_1$  and  $K_n = \frac{1}{4}$  which implies by Lemma A.1,  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$  and  $\text{Var}(Z_n(i)) = \mathcal{O}(\frac{1}{n^{\gamma_1}})$  by Lemma A.2.

• **When**  $\gamma_2 < \gamma_1$  we have  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{\gamma_2}})$ . Thus,

$$\text{Var}(Z_{n+1}(i)) = [1 - 2r_n^g + \mathbf{o}(r_n^g)] \text{Var}(Z_n(i)) + \frac{(r_n^g)^2}{4} + 2(1 - 2\lambda_2)(r_n^g)^2$$

then  $A = 2$  and  $K_n = \left[ \frac{1}{4} + \frac{2(1-2\lambda_2)}{16\lambda_2} \right] = \frac{1}{8\lambda_2}$ . It implies by Lemma A.2, that  $\text{Var}(Z_n(i)) = \mathcal{O}(\frac{1}{n^{\gamma_2}})$ .

• **When**  $\gamma_1 = \gamma_2$ , we have

$$\text{Var}(Z_{n+1}) = (1 - 4(\lambda_1 + \lambda_2)r_n - N(1 - 2\lambda_2)^2 r_n^2) \text{Var}(Z_n) + r_n^2 K_n$$

where  $A = 4(\lambda_1 + \lambda_2)$  and

$$K_n = \frac{1}{N} \left( (1 - 2\lambda_1)^2 \left( \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right) + \lambda_1 - \lambda_1^2 + \frac{N}{4} \right),$$

which is bounded and  $\lim_{n \rightarrow \infty} K_n > 0$ , which implies by Lemma A.1  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$  where by Lemma A.2, it holds  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^\gamma})$ . In the case  $\gamma = 1$  and  $\lambda_1 + \lambda_2 = \frac{1}{4}$ ,  $\text{Var}(Z_n) = \mathcal{O}(\frac{\log n}{n})$ . Moreover, using the recursive equation and  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^\gamma})$ ,

$$\text{Var}(Z_{n+1}(i)) = \left[ (1 - r_n(2\lambda_1 + 1))^2 - r_n(1 - 2\lambda_1)^2 \right] \text{Var}(Z_n(i)) + r_n^2 K_n.$$

Then  $A = 3 + 4\lambda_1^2$  and  $K_n = \frac{1}{2} + [(1 - 2\lambda_2)^2 + r_n(1 - r_n(2\lambda_1 + 1))(1 - 2\lambda_1)]$  which implies by Lemma A.1,  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$ . By Lemma A.2, it then holds  $\text{Var}(Z_n(i)) = \mathcal{O}(\frac{1}{n^\gamma})$ .  $\square$

*Proof. Theorem 4.1 (ii)*

Consider the following recursive equation satisfied, for any  $i \in \{1, \dots, N\}$ , by the  $L^2$ -distance between one component and the mean field. For symmetry reasons, the following quantity  $x_n$  is not depending on the specific choice of the component  $i$ . With

$$x_n := \mathbb{E}[(Z_n(i) - Z_n)^2] = \text{Var}(Z_n(i) - Z_n),$$

it holds

$$\begin{aligned} x_{n+1} &\stackrel{*}{=} \mathbb{E} \left( \text{Var} \left[ (1 - r_n^l - r_n^g)(Z_n(i) - Z_n) + r_n^l(\xi_n^l(i) - \frac{1}{N} \sum_j \xi_n^l(j)) \middle| \mathcal{F}_n \right] \right) \\ &+ \text{Var} \left[ Z_n(i) - 2\lambda_1 r_n^l Z_n(i) + r_n^g(Z_n(i) - (1 - 2\lambda_2)Z_n) - Z_n(1 - 2\lambda_1 r_n^l - r_n^g) \right] \\ &= (r_n^l)^2 \mathbb{E} \left[ \text{Var}(\xi_n^l(i) - \frac{1}{N} \sum_i \xi_n^l(i) | \mathcal{F}_n) \right] + \text{Var} \left( (1 - 2\lambda_1 r_n^l - r_n^g)(Z_n(i) - Z_n) \right) \\ &= (1 - 2\lambda_1 r_n^l - r_n^g)^2 \text{Var}(Z_n(i) - Z_n) + (r_n^l)^2 \left( (1 - \frac{1}{N})^2 + (\frac{N-1}{N^2}) \right) \mathbb{E} \left[ \text{Var}(\xi_n^l(i) | \mathcal{F}_n) \right] \\ &= (1 - 2\lambda_1 r_n^l - r_n^g)^2 x_n \\ &+ \frac{N-1}{N} (r_n^l)^2 \left[ (1 - 2\lambda_1) \mathbb{E}(Z_n(i)) + \lambda_1 \right] - \left[ \frac{(1 - 2\lambda_1)^2}{N} \mathbb{E}(Z_n^2(i)) + \lambda_1^2 + 2\lambda_1(1 - 2\lambda_1) \mathbb{E}(Z_n) \right] \end{aligned}$$

Therefore we obtain

$$x_{n+1} = \left( 1 - 4\lambda_1 r_n^l - 2r_n^g + 4\lambda_1^2 (r_n^l)^2 + (r_n^g)^2 + 2\lambda_1 r_n^l r_n^g \right) x_n + (r_n^l)^2 J_n, \quad (22)$$

where  $J_n = \frac{N-1}{N} \left( \frac{1}{2} - \left[ \frac{(1-2\lambda_1)^2}{N} \mathbb{E}(Z_n^2(i)) + \lambda_1 - \lambda_1^2 \right] \right)$  is bounded and not equal zero for  $N > 1$ .

(a) **When**  $\gamma_1 < \gamma_2$  the relation (22) gives  $x_{n+1} = [1 - 4\lambda_1 r_n^l - \mathbf{o}(r_n^l)] x_n + (r_n^l)^2 J_n$ . It implies by Lemma A.1  $\lim_{n \rightarrow \infty} x_n = 0$  and it holds, by Lemma A.2,  $x_n = \mathcal{O}(\frac{1}{n^{\gamma_1}})$  where  $A = 4\lambda_1 c_1$ .

(b) **When**  $\gamma_1 = \gamma_2$ , we have from (22)

$$x_{n+1} = [(1 - r_n - 2\lambda_1 r_n)^2] x_n + r_n^2 J_n = [1 - (2 + 4\lambda_1)r_n + \mathbf{o}(r_n)] x_n + r_n^2 J_n$$

which implies by Lemma A.1  $\lim_{n \rightarrow \infty} x_n = 0$  and it holds, by Lemma A.2,  $x_n = \mathcal{O}(\frac{1}{n^\gamma})$  where  $A = 2 + 4\lambda_1$ .

(c) **When**  $\gamma_2 < \gamma_1$ ,  $x_{n+1} = (1 - 2r_n^g + \mathbf{o}(r_n^g))x_n + J_n(r_n^l)^2$  where  $A = 2$  implies by Lemma A.1  $\lim_{n \rightarrow \infty} x_n = 0$  and it holds, by Lemma A.2,  $x_n = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$ .

□

*Proof.* (iii) **Theorem 4.1**

- To prove that, in this case, a.s. convergence holds towards 1/2, we use (11) and consider

$$\begin{aligned} & \mathbb{E}[(Z_{n+1} - \frac{1}{2})^2 | \mathcal{F}_n] \\ &= \left(Z_n - \frac{1}{2}\right)^2 [1 + 4(r_n^l)^2 \lambda_1^2 + 4(r_n^g)^2 \lambda_2^2 - 4r_n^l \lambda_1 - 4r_n^g \lambda_2 + 4r_n^l r_n^g \lambda_1 \lambda_2] \\ & \quad + (r_n^l)^2 \mathbb{E}[(\Delta M_{n+1}^l)^2 | \mathcal{F}_n] + (r_n^g)^2 \mathbb{E}[(\Delta M_{n+1}^g)^2 | \mathcal{F}_n] \\ &= \left(Z_n - \frac{1}{2}\right)^2 [1 - 4r_n^l \lambda_1 - 4r_n^g \lambda_2 + \mathbf{o}(r_n^l) + \mathbf{o}(r_n^g)] \\ & \quad + (r_n^l)^2 \left[4\lambda_1^2 (Z_n - \frac{1}{2})^2 + \mathbb{E}[(\Delta M_{n+1}^l)^2 | \mathcal{F}_n]\right] + (r_n^g)^2 \left[4\lambda_2^2 (Z_n - \frac{1}{2})^2 + \mathbb{E}[(\Delta M_{n+1}^g)^2 | \mathcal{F}_n]\right]. \end{aligned}$$

Thus,  $\mathbb{E}[(Z_{n+1} - \frac{1}{2})^2 | \mathcal{F}_n] \leq (Z_n - \frac{1}{2})^2 + (r_n^l)^2 W_n^l + (r_n^g)^2 W_n^g$  with

$$W_n^l := 4\lambda_1^2 \left(Z_n - \frac{1}{2}\right)^2 + \mathbb{E}[(\Delta M_{n+1}^l)^2 | \mathcal{F}_n],$$

$$W_n^g := 4\lambda_2^2 \left(Z_n - \frac{1}{2}\right)^2 + \mathbb{E}[(\Delta M_{n+1}^g)^2 | \mathcal{F}_n].$$

Since  $(\gamma_1, \gamma_2) \in (1/2, 1]^2$ , we get that  $((Z_{n+1} - \frac{1}{2})^2)_n$  is a positive almost super-martingale and a.s. convergence holds. It is enough to consider  $L^2$  convergence in order to identify the (deterministic) limit.

$$\begin{aligned} \mathbb{E} \left( \mathbb{E} \left[ \left( Z_{n+1} - \frac{1}{2} \right)^2 \middle| \mathcal{F}_n \right] \right) &= \mathbb{E} \left( Z_n - \frac{1}{2} \right)^2 [1 - 4r_n^l \lambda_1 - 4r_n^g \lambda_2 + 4r_n^l r_n^g \lambda_1 \lambda_2] \\ & \quad + (r_n^l)^2 K_n^l + (r_n^g)^2 K_n^g. \end{aligned}$$

With  $y_n := \mathbb{E}(Z_n - \frac{1}{2})^2$ , one gets

$$y_{n+1} = \left(1 - 4r_n^l \lambda_1 - 4r_n^g \lambda_2 + \lambda_1^2 (r_n^l)^2 + \lambda_2^2 (r_n^g)^2 + 4r_n^l r_n^g \lambda_1 \lambda_2\right) y_n + (r_n^l)^2 K_{n+1}^l + (r_n^g)^2 K_{n+1}^g \quad (23)$$

where  $0 < K_{n+1}^l := \mathbb{E}[(\Delta M_{n+1}^l)^2] \leq 1$ , and  $0 < K_{n+1}^g := \mathbb{E}[(\Delta M_{n+1}^g)^2] \leq 1$ . By lemma A.1 we get  $\lim_{n \rightarrow \infty} y_n = 0$ .

- When  $\gamma_1 = \gamma_2$ , the proof holds similarly. Indeed,

$$\begin{aligned} \mathbb{E} \left[ \left( Z_{n+1} - \frac{1}{2} \right)^2 \middle| \mathcal{F}_n \right] &= \left( Z_n - \frac{1}{2} \right)^2 [1 - 2r_n(\lambda_1 + \lambda_2)]^2 + r_n^2 \mathbb{E}[\Delta \tilde{M}_{n+1}(i)^2 | \mathcal{F}_n] \\ & \quad + 2 \left( Z_n - \frac{1}{2} \right) [1 - 2r_n(\lambda_1 + \lambda_2)] r_n \mathbb{E}[\Delta \tilde{M}_{n+1}(i) | \mathcal{F}_n]. \end{aligned}$$

Thus  $\mathbb{E}[(Z_{n+1} - \frac{1}{2})^2 | \mathcal{F}_n] \leq (Z_n - \frac{1}{2})^2 + r_n^2 \tilde{W}_n$ , where

$$\tilde{W}_n = r_n^2 \left( 4(\lambda_1 + \lambda_2)^2 (Z_n - \frac{1}{2})^2 + \mathbb{E}[(\Delta \tilde{M}_{n+1}(i))^2 | \mathcal{F}_n] \right).$$

To prove the a.s. synchronisation, use (15) with  $X_n(i) := Z_n(i) - Z_n$  which means in the considered case  $\mathbb{E}(X_{n+1}(i)|\mathcal{F}_n) = (1 - 2\lambda_1 r_n^l - r_n^g)X_n(i)$ . Thus, we obtain  $\mathbb{E}(X_{n+1}(i)|\mathcal{F}_n) \leq X_n(i)$  and therefore  $(Z_n(i) - Z_n)_n$  is a bounded super-martingale and its a.s. limit exists.  $\square$

*Proof.* **Theorem 4.2**

As expected, we shall consider two different situations of nullity or not for  $\lambda_1, \lambda_2$  and different relationships between  $\gamma_1$  and  $\gamma_2$ .

♣ **Case**  $\lambda_1 \neq 0, \lambda_2 = 0$ .

First consider the recursive equation (17) satisfied by  $\text{Var}(Z_n)$ .

• **Case**  $\gamma_1 < \gamma_2$ . One gets

$$\text{Var}(Z_{n+1}) = [1 - 4\lambda_1 r_n^l + \mathbf{o}(r_n^l)] \text{Var}(Z_n) + K_n (r_n^l)^2,$$

where

$$K_n = \frac{1}{N} \left( \frac{1}{2} - \frac{(1 - 2\lambda_1)^2}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) + (\lambda_1 - \lambda_1^2) \right),$$

and  $A = 4\lambda_1$ , it implies by Lemma A.1  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$  and it holds, by Lemma A.2,  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{\gamma_1}})$ . It thus means  $(Z_n)_n$  converges to a constant.

To study the synchronisation, consider to the  $L^2$ -distance (22) which behaves as follows

$$x_{n+1} = (1 - 4\lambda_1 r_n^l + \mathbf{o}(r_n^l))x_n + J_n (r_n^l)^2,$$

where  $J_n = \frac{N-1}{N} \left( \frac{1}{2} - \frac{(1-2\lambda_1)^2}{N} \mathbb{E}(Z_n^2(i)) + \lambda_1 - \lambda_1^2 \right)$  and  $A = 4\lambda_1$ . One can then derive by Lemma A.1  $\lim_{n \rightarrow \infty} x_n = 0$  and it holds, by Lemma A.2,  $x_n = \mathcal{O}(\frac{1}{n^{\gamma_1}})$ .

• **Case**  $\gamma_2 < \gamma_1$ . Let us consider the recursive equation (17),

$$\text{Var}(Z_{n+1}) = (1 - 4\lambda_1 r_n^l) \text{Var}(Z_n) + K_n (r_n^g)^2,$$

where  $A = 4\lambda_1$  which implies by Lemma A.1  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$  and it holds, by Lemma A.2,  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{2\gamma_2 - \gamma_1}})$  thus,  $(Z_n)_n$  converges to a constant. Moreover considering the  $L^2$ -distance's (22) behaves,

$$x_{n+1} = (1 - 2r_n^g + \mathbf{o}(r_n^g))x_n + J_n (r_n^l)^2,$$

where  $A = 2$  which implies by Lemma A.1  $\lim_{n \rightarrow \infty} x_n = 0$  and it holds, by Lemma A.2,  $x_n = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$ .

**Now we prove**  $\lim_{n \rightarrow \infty} Z_n = \frac{1}{2}$  a.s. ( $\gamma_1 < \gamma_2$  or  $\gamma_1 > \gamma_2$ ). Indeed, using (11) with  $\lambda_2 = 0$ , the result holds since

$$\begin{aligned} \mathbb{E}[(Z_{n+1} - \frac{1}{2})^2 | \mathcal{F}_n] &= \left( Z_n - \frac{1}{2} \right)^2 \left[ 1 - 4r_n^l \lambda_1 \right] \\ &\quad + (r_n^l)^2 \left[ 4\lambda_1^2 \left( Z_n - \frac{1}{2} \right)^2 + \mathbb{E}[(\Delta M_{n+1}^l)^2 | \mathcal{F}_n] \right] + (r_n^g)^2 \mathbb{E}[(\Delta M_{n+1}^g)^2 | \mathcal{F}_n]. \end{aligned}$$

Thus,  $\mathbb{E}[(Z_{n+1} - \frac{1}{2})^2 | \mathcal{F}_n] \leq (Z_n - \frac{1}{2})^2 + (r_n^l)^2 W_n^l + (r_n^g)^2 W_n^g$  where

$$W_n^l := 4\lambda_1^2 \left( Z_n - \frac{1}{2} \right)^2 + \mathbb{E}[(\Delta M_{n+1}^l)^2 | \mathcal{F}_n],$$

$$W_n^g := \mathbb{E}[(\Delta M_{n+1}^g)^2 | \mathcal{F}_n].$$



By assumption  $(\gamma_1, \gamma_2) \in (1/2, 1]^2$ , thus  $(Z_{n+1} - \frac{1}{2})_n^2$  is a positive almost super-martingale and almost sure convergence holds. Again, we need for instance then to consider  $L^2$  convergence in order to identify the (deterministic) limit.

$$\begin{aligned} \mathbb{E} \left( \mathbb{E} \left[ \left( Z_{n+1} - \frac{1}{2} \right)^2 \middle| \mathcal{F}_n \right] \right) &= \mathbb{E} \left( Z_n - \frac{1}{2} \right)^2 \left[ 1 - 4r_n^l \lambda_1 \right] \\ &+ (r_n^l)^2 K_n^l + (r_n^g)^2 K_n^g. \end{aligned}$$

Let  $y_n := \mathbb{E}(Z_n - \frac{1}{2})^2$ . One gets

$$y_{n+1} = \left( 1 - 4r_n^l \lambda_1 + \lambda_1^2 (r_n^l)^2 \right) y_n + (r_n^l)^2 K_{n+1}^l + (r_n^g)^2 K_{n+1}^g \quad (24)$$

where  $0 < K_{n+1}^l := \mathbb{E}[(\Delta M_{n+1}^l)^2] \leq 1$ ,  $0 < K_{n+1}^g := \mathbb{E}[(\Delta M_{n+1}^g)^2] \leq 1$ , by  $\lambda_i \leq 1$  and by Lemma A.1  $\lim_{n \rightarrow \infty} y_n = 0$ . So,  $\lim \mathbb{E}(Z_n - \frac{1}{2})^2 = 0$ . It then follows  $Z_n \xrightarrow{\text{a.s.}} \frac{1}{2}$ .

• **Case**  $\gamma_1 = \gamma_2 (= \gamma)$ . The relationship (17) writes

$$\text{Var}(Z_{n+1}) = (1 - 4\lambda_1 r_n + \mathbf{o}(r_n)) \text{Var}(Z_n) + K_n r_n^2,$$

where  $A = 4\lambda_1$  which implies by Lemma A.1  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$  and it holds, by Lemma A.2,  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^\gamma})$  ( $\frac{\log n}{n}$  when  $\gamma = 1$  and  $\lambda_1 = \frac{1}{4}$ ). To study the  $L^2$ -distance's behaviour, consider (22)

$$x_{n+1} = (1 - (2 + 4\lambda_1)r_n + \mathbf{o}(r_n)) x_n + J_n r_n^2,$$

where  $A = (2 + 4\lambda_1)$  which implies by Lemma A.1  $\lim_{n \rightarrow \infty} x_n = 0$  and it holds, by Lemma A.2,  $x_n = \mathcal{O}(\frac{1}{n^\gamma})$ .

To prove  $\lim_{n \rightarrow \infty} Z_n = \frac{1}{2}$  a.s., it then follows as before. Indeed,

$$\begin{aligned} \mathbb{E} \left[ \left( Z_{n+1} - \frac{1}{2} \right)^2 \middle| \mathcal{F}_n \right] &= \left( Z_n - \frac{1}{2} \right)^2 \left[ 1 - 2r_n \lambda_1 \right]^2 + r_n^2 \mathbb{E}[\Delta \tilde{M}_{n+1}(i)^2 \middle| \mathcal{F}_n] \\ &+ 2 \left( Z_n - \frac{1}{2} \right) \left[ 1 - 2r_n \lambda_1 \right] r_n \mathbb{E}[\Delta \tilde{M}_{n+1}(i) \middle| \mathcal{F}_n]. \end{aligned}$$

So  $\mathbb{E}[(Z_{n+1} - \frac{1}{2})^2 \middle| \mathcal{F}_n] \leq (Z_n - \frac{1}{2})^2 + r_n^2 \tilde{W}_n$ , where

$$\tilde{W}_n = r_n^2 \left( 4\lambda_1^2 (Z_n - \frac{1}{2})^2 + \mathbb{E}[(\Delta \tilde{M}_{n+1}(i))^2 \middle| \mathcal{F}_n] \right).$$

To prove the a.s. synchronisation, since  $L^2$  synchronisation holds, it is enough to show the a.s. limit exists for  $Z_n(i) - Z_n$ . Use (15) with  $X_n(i) := Z_n(i) - Z_n$  which means

$$\mathbb{E}(X_{n+1}(i) \middle| \mathcal{F}_n) = (1 - 2\lambda_1 r_n^l - r_n^g) X_n(i).$$

Thus, we obtain  $\mathbb{E}(X_{n+1}(i) \middle| \mathcal{F}_n) \leq X_n(i)$  and therefore  $(Z_n(i) - Z_n)_n$  is a bounded super-martingale and its a.s. limit exists.

♣ **Case**  $\lambda_1 = 0, \lambda_2 \neq 0$ .

• **Case**  $\gamma_1 < \gamma_2$ . It holds

$$\text{Var}(Z_{n+1}) = (1 - 4\lambda_2 r_n^g + \mathbf{o}(r_n^g)) \text{Var}(Z_n) + K_n (r_n^l)^2,$$

where  $A = 4\lambda_2$  and  $K_n = \frac{1}{N} \left( \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right)$  which implies by Lemma A.1  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$  and more precisely, by Lemma A.2,  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$ . To study the synchronisation, consider

the  $L^2$ -distance which behaves as follows

$$x_{n+1} = (1 - 2r_n^g + \mathbf{o}(r_n^g))x_n + J_n(r_n^l)^2,$$

where  $A = 2$  which implies by Lemma A.1  $\lim_{n \rightarrow \infty} x_n = 0$  and more precisely, by Lemma A.2,  $x_n = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$ .

- **Case**  $\gamma_2 < \gamma_1$ . Let us consider the recursive equation (17),

$$\text{Var}(Z_{n+1}) = (1 - 4\lambda_2 r_n^g + \mathbf{o}(r_n^g)) \text{Var}(Z_n) + K_n(r_n^g)^2,$$

where  $A = 4\lambda_2$  which implies by Lemma A.1  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$  and by Lemma A.2,  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^{\gamma_2}})$ . Thus,  $Z_n$  converges to constant. To study the synchronisation, consider the  $L^2$ -distance which behaves as follows

$$x_{n+1} = (1 - 2r_n^g)x_n + J_n(r_n^l)^2,$$

where  $A = 2$  which implies by Lemma A.1  $\lim_{n \rightarrow \infty} x_n = 0$  and it holds, by Lemma A.2,  $x_n = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$ .

**Now we prove**  $\lim_{n \rightarrow \infty} Z_n = \frac{1}{2}$  a.s. ( $\gamma_1 < \gamma_2$  or  $\gamma_1 > \gamma_2$ ) by using (11). Indeed,

$$\begin{aligned} \mathbb{E}[(Z_{n+1} - \frac{1}{2})^2 | \mathcal{F}_n] &= \left(Z_n - \frac{1}{2}\right)^2 \left[1 - 4r_n^g \lambda_2\right] + \\ & (r_n^l)^2 \left[\mathbb{E}[(\Delta M_{n+1}^l)^2 | \mathcal{F}_n]\right] + (r_n^g)^2 \left[4\lambda_2^2 \left(Z_n - \frac{1}{2}\right)^2 + \mathbb{E}[(\Delta M_{n+1}^g)^2 | \mathcal{F}_n]\right]. \end{aligned}$$

Thus,  $\mathbb{E}[(Z_{n+1} - \frac{1}{2})^2 | \mathcal{F}_n] \leq (Z_n - \frac{1}{2})^2 + (r_n^l)^2 W_n^l + (r_n^g)^2 W_n^g$  where

$$W_n^l := \mathbb{E}[(\Delta M_{n+1}^l)^2 | \mathcal{F}_n],$$

$$W_n^g := 4\lambda_2^2 \left(Z_n - \frac{1}{2}\right)^2 + \mathbb{E}[(\Delta M_{n+1}^g)^2 | \mathcal{F}_n].$$

Then,  $((Z_{n+1} - \frac{1}{2})^2)_n$  is a positive almost super-martingale and almost sure convergence holds.

It is enough to consider  $L^2$  convergence in order to identify the (deterministic) limit.

$$\begin{aligned} \mathbb{E} \left( \mathbb{E} \left[ \left( Z_{n+1} - \frac{1}{2} \right)^2 | \mathcal{F}_n \right] \right) &= \mathbb{E} \left( Z_n - \frac{1}{2} \right)^2 \left[ 1 - 4r_n^g \lambda_2 \right] \\ &+ (r_n^l)^2 K_n^l + (r_n^g)^2 K_n^g. \end{aligned}$$

Let  $y_n := \mathbb{E}(Z_n - \frac{1}{2})^2$ , so

$$y_{n+1} = \left(1 - 4r_n^g \lambda_2 + \lambda_2^2 (r_n^g)^2\right) y_n + (r_n^l)^2 K_{n+1}^l + (r_n^g)^2 K_{n+1}^g \quad (25)$$

where  $0 < K_{n+1}^l := \mathbb{E}[(\Delta M_{n+1}^l)^2] \leq 1$ ,  $0 < K_{n+1}^g := \mathbb{E}[(\Delta M_{n+1}^g)^2] \leq 1$ . By lemma A.1 we get  $\lim_{n \rightarrow \infty} y_n = 0$ . So,  $\lim \mathbb{E}(Z_n - \frac{1}{2})^2 = 0$ . Using the fact that  $(Z_n)_n$  converges almost surely, then  $Z_n \xrightarrow{\text{a.s.}} \frac{1}{2}$ .

- **Case**  $\gamma_1 = \gamma_2$ . It holds

$$\text{Var}(Z_{n+1}) = (1 - 4\lambda_2 r_n + \mathbf{o}(r_n)) \text{Var}(Z_n) + K_n r_n^2,$$

where  $A = 4\lambda_2$  which implies by Lemma A.1  $\lim_{n \rightarrow \infty} \text{Var}(Z_n) = 0$  and it holds, by Lemma A.2,  $\text{Var}(Z_n) = \mathcal{O}(\frac{1}{n^\gamma})$  ( $\frac{\log n}{n}$  where  $\gamma = 1$  and  $\lambda_2 = \frac{1}{4}$ ). To study the  $L^2$ -distance's behaviour,

$$x_{n+1} = (1 - 2r_n + \mathbf{o}(r_n))x_n + J_n r_n^2,$$

which implies by Lemma A.1  $\lim_{n \rightarrow \infty} x_n = 0$  and it holds, by Lemma A.2,  $x_n = \mathcal{O}(\frac{1}{n^\gamma})$ . To prove  $\lim_{n \rightarrow \infty} Z_n = \frac{1}{2}$  a.s. is mainly the same as previously. Indeed,

$$\begin{aligned} \mathbb{E}\left[\left(Z_{n+1} - \frac{1}{2}\right)^2 \mid \mathcal{F}_n\right] &= \left(Z_n - \frac{1}{2}\right)^2 [1 - 2r_n \lambda_2]^2 + r_n^2 \mathbb{E}[\Delta \tilde{M}_{n+1}(i)^2 \mid \mathcal{F}_n] \\ &\quad + 2\left(Z_n - \frac{1}{2}\right) [1 - 2r_n \lambda_2] r_n \mathbb{E}[\Delta \tilde{M}_{n+1}(i) \mid \mathcal{F}_n]. \end{aligned}$$

Thus  $\mathbb{E}[(Z_{n+1} - \frac{1}{2})^2 \mid \mathcal{F}_n] \leq (Z_n - \frac{1}{2})^2 + r_n^2 \tilde{W}_n$ , where

$$\tilde{W}_n = r_n^2 \left( 4\lambda_2^2 (Z_n - \frac{1}{2})^2 + \mathbb{E}[(\Delta \tilde{M}_{n+1}(i))^2 \mid \mathcal{F}_n] \right).$$

To prove the a.s. synchronisation, since  $L^2$  synchronisation holds, it is enough to show a.s limit exists for  $Z_n(i) - Z_n$ . Use (15) with  $X_n(i) := Z_n(i) - Z_n$  which means

$$\mathbb{E}(X_{n+1}(i) \mid \mathcal{F}_n) = (1 - r_n^g) X_n(i).$$

Thus, we obtain  $\mathbb{E}(X_{n+1}(i) \mid \mathcal{F}_n) \leq X_n(i)$  and therefore  $(Z_n(i) - Z_n)_n$  is a bounded super-martingale and its a.s. limit exists.  $\square$

*Proof. Theorem 4.4 (i)*

When  $\lambda_1 = \lambda_2 = 0$ ,  $(Z_n)_n$  is a bounded martingale which therefore converges a.s. to a random variable  $Z_\infty$ . On the other hand, by Lemma 7.2,  $\text{Var}(Z_\infty)_n < \frac{1}{4}$ . Remark, it means we do not have  $Z_\infty \in \{0, 1\}$  a.s. which is a behaviour that may happen with some reinforcements like in reinforced random walks.

Let us use  $\gamma = \min(\gamma_1, \gamma_2)$  and  $r_n := r_n^l \vee r_n^g$ ,

$$\text{Var}(Z_{n+1}) = \left(1 - \frac{(r_n^g)^2}{4}\right) \text{Var}(Z_n) + K_n (r_n)^2,$$

with the following developments.

- **When**  $\gamma_1 < \gamma_2$ , then  $A = 1$  and  $K_n = \frac{1}{N} \left[ \left( \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) \right) \right]$  is bounded and not equal zero. Indeed, since  $\mathbb{E}(Z_n^2) < \frac{1}{2}$  by Lemma 7.2, we get

$$\sum_{i=1}^N \mathbb{E}(Z_n^2(i)) = \mathbb{E}(Z_n^2(j)) + \sum_{i=1, i \neq j}^{N-1} \mathbb{E}(Z_n^2(i)) < \frac{1}{2} + \frac{N-1}{2} = \frac{N}{2}.$$

Using the first part of Lemma A.2, since  $\sum_n (r_n^g)^2 < +\infty$  we get  $\text{Var}(Z_n) > 0$ .

- **When**  $\gamma_2 < \gamma_1$  then,  $A = 1$  and  $K_n = \frac{1}{4}$ , thus, by the first part of Lemma A.2, we get  $\text{Var}(Z_n) > 0$ .

- **When**  $\gamma_1 = \gamma_2$ ,

$$\text{Var}(Z_{n+1}) = (1 - r_n^2) \text{Var}(Z_n) + K_n r_n^2,$$

where  $K_n = \frac{1}{2} - \frac{1}{N} \sum_{i=1}^N \mathbb{E}(Z_n^2(i)) + \frac{N}{4}$  which using Lemma A.1 implies  $\text{Var}(Z_n) > 0$ , where  $A = 1$ .  $\square$

*Proof. Theorem 4.4 (ii)*

To study the synchronisation phenomenon, we consider the  $L^2$ -distance  $x_n$  between  $Z_n(i)$  and  $Z_n$ .

$$x_{n+1} = (1 - 2r_n^g + (r_n^g)^2)x_n + (r_n^l)^2 J_n$$

where  $J_n = \frac{N-1}{N} (\frac{1}{2} - \frac{1}{N} \mathbb{E}(Z_n^2(i)))$  is bounded and not equal zero for  $N > 1$  and then  $A = 2$ . Thus, by Lemma A.1 it holds  $\lim_{n \rightarrow \infty} x_n = 0$  and Lemma A.2 yields  $x_n = \mathcal{O}(\frac{1}{n^{2\gamma_1 - \gamma_2}})$ , meaning in particular that the  $L^2$ -synchronisation holds as  $n \rightarrow \infty$ .

Moreover when  $\gamma_1 = \gamma_2$ ,  $x_{n+1} = (1 - 2r_n)x_n + J_n r_n^2$  we get  $x_n = \mathcal{O}(\frac{1}{n^\gamma})$ .

Finally, using (15) where  $X_n(i) := Z_n(i) - Z_n$ , it follows  $\mathbb{E}(X_{n+1}(i)|\mathcal{F}_n) = (1 - r_n^g)X_n(i)$ . Thus, we get  $\mathbb{E}(X_{n+1}(i)|\mathcal{F}_n) \leq X_n(i)$ . As bounded super-martingale,  $(Z_n(i) - Z_n)_n$  converges a.s.  $\square$

## 8. PROOFS OF THE CLTs

We now prove the central limit theorems in order to study the scales of the fluctuations. Recall we are using the notation  $a_n \simeq b_n$  when  $\lim_{n \rightarrow \infty} \frac{a_n}{b_n}$  exists and is a constant. We will use Th. A.5 in order to prove the CLT's w.r.t. stable convergence.

**8.1. Proofs of the CLTs (Theorem 5.1).** Consider the following definitions. Define  $X_k(i) := Z_k - Z_k(i)$ . Set  $L_0(i) = X_0(i)$  and define

$$L_n(i) := X_n(i) - \sum_{k=0}^{n-1} (\mathbb{E}[X_{k+1}(i)|\mathcal{F}_k] - X_k(i)). \quad (26)$$

As (15), we get

$$X_{n+1}(i) = [1 - 2\lambda_1 r_n^l - r_n^g]X_n(i) + \Delta L_{n+1}(i) \quad (27)$$

where  $\Delta L_{n+1}(i) := L_{n+1}(i) - L_n(i)$ . Note that  $(L_n)_n$  is an  $\mathcal{F}$ -martingale by construction. Iterating the above relation, we can write

$$X_n(i) = c_{1,n}X_1(i) + \sum_{k=1}^{n-1} c_{k+1,n}\Delta L_{k+1}(i) \quad (28)$$

where  $c_{n,n} = 1$  and  $c_{k,n} = \prod_{h=k}^{n-1} (1 - 2\lambda_1 r_h^l - r_h^g)$  for  $k < n$ .

*Proof. Theorem 5.1 (i-a)*

**Case**  $\gamma_1 < \gamma_2$ . It is easy to check that  $\lim_{n \rightarrow \infty} n^{\frac{\gamma_1}{2}} c_{1,n} = 0$  since,

$$\begin{aligned} c_{1,n} &= \prod_{h=1}^{n-1} [1 - 2\lambda_1 r_h^l - r_h^g] = \prod_{h=1}^{n-1} [1 - \frac{2\lambda_1 c_1}{h^{\gamma_1}} - \frac{c_2}{h^{\gamma_2}} - \mathcal{O}(\frac{1}{h^{2\gamma_1}})] \\ &= \exp[-\sum_{h=1}^{n-1} (\frac{2\lambda_1 c_1}{h^{\gamma_1}} - \frac{c_2}{h^{\gamma_2}} + \mathcal{O}(1))] \\ &= \mathcal{O}\left(\exp[-\frac{-2\lambda_1 c_1}{1 - \gamma_1} n^{1-\gamma_1} (1 - \frac{c_2}{1 - \gamma_2} \frac{1 - \gamma_1}{2\lambda_1 c_1} \frac{1}{n^{\gamma_2 - \gamma_1}})]\right) \\ &= \mathcal{O}\left(\exp\left(\frac{-2\lambda_1}{1 - \gamma_1} n^{1-\gamma_1}\right)\right). \end{aligned}$$

Therefore, thanks to Lemma A.3, we obtain

$$c_{k,n} = \mathcal{O}\left(\exp\left[\frac{-2\lambda_1}{1-\gamma_1}(n^{1-\gamma_1} - k^{1-\gamma_1})\right]\right).$$

It is then enough to prove the convergence  $n^{\frac{\gamma_1}{2}} \sum_k c_{k+1,n} \Delta L_{k+1}(i) \rightarrow \mathcal{N}(0, (1-1/N)/16\lambda_1)$ . First, let us define  $U_{n,k} = n^{\frac{\gamma_1}{2}} c_{k+1,n} \Delta L_{k+1}(i)$  and  $\mathcal{G}_{n,k} = \mathcal{F}_{k+1}$ . Thus  $\{U_{n,k}, \mathcal{G}_{n,k} : 1 \leq k \leq n\}$  is a square-integrable martingale difference array.

Indeed we have  $\mathbb{E}(U_{n,k}^2) < +\infty$  and  $\mathbb{E}(U_{n,k+1} | \mathcal{G}_{n,k}) = n^{\frac{\gamma_1}{2}} c_{k+1,n} \mathbb{E}(\Delta L_{k+1}(i) | \mathcal{F}_{k+1}) = 0$ . In order to conclude, we use the Theorem recalled as Th. A.5. We will prove the following three statements for  $U_{n,k} := n^{\frac{\gamma_1}{2}} c_{k+1,n} \Delta L_{k+1}(i)$ .

- a)  $\max_{1 \leq k \leq n} |U_{n,k}| \rightarrow 0$ .
- b)  $\mathbb{E}[\max_{1 \leq k \leq n} U_{n,k}^2]$  is bounded in  $n$ .
- c)  $\sum_{k=1}^n U_{n,k}^2 \rightarrow (1-1/N)/16\lambda_1$  a.s.

- It holds a) since  $\Delta L_{k+1}(i) - (X_{k+1}(i) - X_k(i)) = 2\lambda_1 X_k(i) n^{-\gamma_1}$ ,  $|\Delta L_{k+1}(i)| = \mathcal{O}(n^{-\gamma_1})$ .
- To state b), we use a) and

$$\begin{aligned} \mathbb{E}[\max_{1 \leq k \leq n} U_{n,k}^2] &\leq \mathbb{E}\left[\sum_{k=1}^n U_{n,k}^2\right] \\ &= n^{\gamma_1} \sum_{k=1}^n c_{k+1,n}^2 \mathbb{E}[(\Delta L_{k+1}(i))^2] \\ &\simeq n^{\gamma_1} \sum_{k=1}^n e^{\frac{-4\lambda_1}{1-\gamma_1}(n^{1-\gamma_1} - k^{1-\gamma_1})} \mathcal{O}(k^{-2\gamma_1}) \\ &= n^{\gamma_1} e^{\frac{-4\lambda_1}{1-\gamma_1} n^{1-\gamma_1}} \sum_{k=1}^{n-1} e^{\frac{4\lambda_1}{1-\gamma_1} k^{1-\gamma_1}} \mathcal{O}(k^{-2\gamma_1}) + \frac{n^2 \mathcal{O}(n^{-2\gamma_1})}{n}. \end{aligned}$$

Thus,  $\mathbb{E}[\max_{1 \leq k \leq n} U_{n,k}^2]$  is bounded in  $n$ .

- Finally, in order to prove c), we have

$$\sum_{k=1}^n U_{n,k}^2 = n^{\gamma_1} \sum_k c_{k+1,n}^2 (\Delta L_{k+1}(i))^2 \simeq n^{\gamma_1} \sum_{k=1}^n \frac{k^{-2\gamma_1} e^{\frac{4\lambda_1}{1-\gamma_1} k^{1-\gamma_1}}}{e^{\frac{4\lambda_1}{1-\gamma_1} n^{1-\gamma_1}}} (\Delta L_{k+1}(i))^2 k^{2\gamma_1}.$$

From a) we obtain

$$\begin{aligned} \Delta L_{k+1}(i)^2 &= (X_{k+1} - X_k + 2\lambda_1 r_k^l X_k)^2 \\ &= [(Z_{k+1} - Z_k) - (Z_{k+1}(i) - Z_k(i))]^2 + 4\lambda_1^2 (r_k^l)^2 (Z_k - Z_k(i))^2 \\ &\quad + (r_k^l)(Z_k - Z_k(i))[(Z_{k+1} - Z_k) - (Z_{k+1}(i) - Z_k(i))]. \end{aligned}$$

Since  $Z_n - Z_n(i) \rightarrow 0$  a.s. and  $(r_k^l)^2 X_k^2 = \mathcal{O}(k^{-2\gamma_1})$  thus,

$$\sum_{k=1}^n U_{n,k}^2 = n^{\gamma_1} \sum_{k=1}^n c_{k+1,n}^2 [(Z_{k+1} - Z_k)^2 + (Z_{k+1}(i) - Z_k(i))^2 - 2(Z_{k+1} - Z_k)(Z_{k+1}(i) - Z_k(i))].$$

Let  $V_k = k^{2\gamma_1} [(Z_{k+1} - Z_k)^2 + (Z_{k+1}(i) - Z_k(i))^2 - 2(Z_{k+1} - Z_k)(Z_{k+1}(i) - Z_k(i))]$  and setting the sequences  $b_n := \frac{1}{n^{\gamma_1}} e^{+4\lambda_1 \frac{n^{1-\gamma_1}}{1-\gamma_1}}$  and  $a_k := \frac{k^{2\gamma_1}}{c_{1,n}^2} e^{-4\lambda_1 \frac{k^{1-\gamma_1}}{1-\gamma_1}}$ . Hence, it holds

$$\frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} \xrightarrow{n \rightarrow \infty} \frac{1}{4\lambda_1}. \text{ Indeed,}$$

$$\begin{aligned} \limsup_n \frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} &= \limsup_n n^{\gamma_1} e^{\frac{-4\lambda_1}{1-\gamma_1} n^{1-\gamma_1}} \int_1^n u^{-2\gamma_1} e^{4\lambda_1 \frac{u^{1-\gamma_1}}{1-\gamma_1}} du \\ &= \limsup_n \left( \frac{1}{4\lambda_1} + \frac{\gamma_1 n^{\gamma_1}}{4\lambda_1} e^{-4\lambda_1} \frac{n^{1-\gamma_1}}{1-\gamma_1} \int_1^n \frac{1}{u^{1+\gamma_1}} e^{4\lambda_1 \frac{u^{1-\gamma_1}}{1-\gamma_1}} du \right) = \frac{1}{4\lambda_1}. \end{aligned}$$

The same holds for the limit inferior. Then  $\lim_n \frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} = \frac{1}{4\lambda_1}$ . It implies by Lemma A.4, that  $\sum_{k=1}^n U_{n,k}^2$  converges to  $\frac{V}{4\lambda_1}$  a.s., where  $V$  is (deterministic random variable) defined as  $\lim_k \mathbb{E}(V_{k+1} | \mathcal{F}_k) = V$ . Indeed, we compute

$$\begin{aligned} &\mathbb{E} (k^{2\gamma_1} (Z_{k+1}(i) - Z_k(i))^2 | \mathcal{F}_k) = \\ &k^{2\gamma_1} \left( (r_k^l)^2 \mathbb{E} \left( (\xi_{k+1}^l(i) - Z_k(i))^2 | \mathcal{F}_k \right) + (r_k^g)^2 \mathbb{E} \left( (\xi_{k+1}^g - Z_k(i))^2 | \mathcal{F}_k \right) \right. \\ &\quad \left. + 2r_k^l r_k^g \mathbb{E} \left( (\xi_{k+1}^l(i) - Z_k(i)) (\xi_{k+1}^g - Z_k(i)) | \mathcal{F}_k \right) \right) \\ &= k^{2\gamma_1} \left( (r_k^l)^2 \left( \text{Var}(\xi_{k+1}^l(i) | \mathcal{F}_k) + \mathbb{E}((\xi_{k+1}^l(i) - Z_k(i))^2 | \mathcal{F}_k) \right) + (r_k^g)^2 \left( \text{Var}(\xi_{k+1}^g | \mathcal{F}_k) + \mathbb{E}((\xi_{k+1}^g - Z_k(i))^2 | \mathcal{F}_k) \right) \right. \\ &\quad \left. + 2r_k^l r_k^g \mathbb{E} \left( (\xi_{k+1}^l(i) - Z_k(i)) (\xi_{k+1}^g - Z_k(i)) | \mathcal{F}_k \right) \right) \end{aligned}$$

which behaves like  $k^{2\gamma_1} \left( \frac{(r_k^l)^2}{4} + \frac{(r_k^g)^2}{4} \right)$  when  $k \rightarrow \infty$ . Similarly,

$$\begin{aligned} \mathbb{E}[k^{2\gamma_1} (Z_{k+1} - Z_k)^2 | \mathcal{F}_k] &= k^{2\gamma_1} \left( (r_k^l)^2 \mathbb{E} \left[ \left( \frac{1}{N} \sum_i \xi_{k+1}^l(i) - Z_k \right)^2 | \mathcal{F}_k \right] + (r_k^g)^2 \mathbb{E} \left[ (\xi_{k+1}^g - Z_k)^2 | \mathcal{F}_k \right] \right. \\ &\quad \left. + 2r_k^l r_k^g \mathbb{E} \left[ \left( \frac{1}{N} \sum_i \xi_{k+1}^l(i) - Z_k \right) (\xi_{k+1}^g - Z_k) | \mathcal{F}_k \right] \right) \\ &= k^{2\gamma_1} \left( (r_k^l)^2 \left( \text{Var} \left[ \frac{1}{N} \sum_i \xi_{k+1}^l(i) | \mathcal{F}_k \right] + \mathbb{E}^2 \left( \frac{1}{N} \sum_i \xi_{k+1}^l(i) - Z_k | \mathcal{F}_k \right) \right) \right. \\ &\quad \left. + (r_k^g)^2 \left( \text{Var}[\xi_{k+1}^g | \mathcal{F}_k] + \mathbb{E}^2(\xi_{k+1}^g - Z_k | \mathcal{F}_k) \right) \right. \\ &\quad \left. + 2r_k^l r_k^g \mathbb{E} \left[ \left( \frac{1}{N} \sum_i \xi_{k+1}^l(i) - Z_k \right) (\xi_{k+1}^g - Z_k) | \mathcal{F}_k \right] \right) \end{aligned}$$

behaves like  $k^{2\gamma_1} \left( \frac{(r_k^l)^2}{4N} + \frac{(r_k^g)^2}{4} \right)$  when  $k \rightarrow \infty$ . And it holds

$$\begin{aligned} &\mathbb{E}[k^{2\gamma_1} (Z_{k+1} - Z_k)(Z_{k+1}(i) - Z_k(i)) | \mathcal{F}_k] = \\ &k^{2\gamma_1} \left( (r_k^l)^2 \mathbb{E} \left[ (\xi_{k+1}^l(i) - Z_k(i)) \left( \frac{1}{N} \sum_i \xi_{k+1}^l(i) - Z_k \right) | \mathcal{F}_k \right] + (r_k^g)^2 \mathbb{E} \left[ (\xi_{k+1}^g - Z_k(i)) (\xi_{k+1}^g - Z_k) | \mathcal{F}_k \right] \right) \end{aligned}$$

which behaves like  $k^{2\gamma_1} \left( \frac{(r_k^l)^2}{4N} + \frac{(r_k^g)^2}{4} \right)$ . It follows

$$\begin{aligned} \mathbb{E}(V_{k+1}|\mathcal{F}_k) &= k^{2\gamma_1} \left[ (r_k^l)^2 \left( \text{Var}[\xi_{k+1}^l(i)|\mathcal{F}_k] + \text{Var}\left[\frac{1}{N} \sum_i \xi_{k+1}^l(i)|\mathcal{F}_k\right] \right. \right. \\ &\quad \left. \left. - 2 \mathbb{E} \left[ (\xi_{k+1}^l(i) - Z_k(i)) \left( \frac{1}{N} \sum_i \xi_{k+1}^l(i) - Z_k \right) \middle| \mathcal{F}_k \right] \right] \xrightarrow{a.s.} \frac{1}{4} \left( 1 - \frac{1}{N} \right). \end{aligned}$$

Thus,  $V_k \xrightarrow{a.s.} \frac{1}{4} \left( 1 - \frac{1}{N} \right)$  and therefore,  $\tilde{\sigma}_1^2 = \frac{(1-\frac{1}{N})}{16\lambda_1}$ .

The proof of next parts and the other theorems follows similarly as previously.

• **Case**  $\gamma_1 = \gamma_2 (= \gamma)$ . We obtain with the same argument as before that  $c_{1,n} = \mathcal{O} \left( \exp\left[\frac{-(1+2\lambda_1)}{1-\gamma} n^{1-\gamma}\right] \right)$ .

Therefore  $\lim_{n \rightarrow \infty} n^{\frac{\gamma}{2}} c_{1,n} = 0$ . So,

$$c_{k,n} = \mathcal{O} \left( \exp\left[\frac{-(1+2\lambda_1)}{1-\gamma} (n^{1-\gamma} - k^{1-\gamma})\right] \right)$$

and a), b) hold (as in proof of (i-a)). So it is enough to prove that  $\sum_{k=1}^n U_{n,k}^2 \rightarrow (1-1/N)/4(1+2\lambda_1)$ .

By Lemma A.4 and letting  $b_n = \frac{1}{n^\gamma} e^{\frac{2(1+2\lambda_1)}{1-\gamma} n^{1-\gamma}}$  and  $a_k = \frac{k^{2\gamma}}{c_{1,n}^2} e^{-\frac{2(1+2\lambda_1)}{1-\gamma} k^{1-\gamma}}$ , thus  $\frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} \rightarrow \frac{1}{2(1+2\lambda_1)}$ . Then we consider

$$\begin{aligned} \lim_{k \rightarrow \infty} \mathbb{E}(k^{2\gamma} (Z_{k+1}(i) - Z_k(i))^2 | \mathcal{F}_k) &= \lim_{k \rightarrow \infty} k^{2\gamma} r_k^{2\gamma} \mathbb{E}[(\tilde{\xi}_{k+1}(i) - Z_k(i))^2 | \mathcal{F}_k] = \\ &= \frac{(1-2\lambda_1)}{2} + \lambda_1(1-\lambda_1) - \frac{(1-2\lambda_1)^2}{4} - \lambda_1(1-2\lambda_1) \\ &+ \frac{(1-2\lambda_2)}{2} + \lambda_2(1-\lambda_2) - \frac{(1-2\lambda_2)^2}{4} - \lambda_2(1-2\lambda_2) = \frac{1}{2} \text{ a.s.} \end{aligned}$$

Similarly,  $\lim_{k \rightarrow \infty} \mathbb{E}(k^{2\gamma} (Z_{k+1} - Z_k)^2 | \mathcal{F}_k) = \lim_{k \rightarrow \infty} k^{2\gamma} r_k^{2\gamma} \mathbb{E}\left[\left(\frac{1}{N} \sum_i \tilde{\xi}_{k+1}(i) - Z_k\right)^2 | \mathcal{F}_k\right] = \frac{1}{2N}$ , a.s. and

$$\mathbb{E}(k^{2\gamma} (Z_{k+1}(i) - Z_k(i))(Z_{k+1} - Z_k) | \mathcal{F}_k) = k^{2\gamma} r_k^{2\gamma} \mathbb{E}\left[(\tilde{\xi}_{k+1}(i) - Z_k(i)) \left(\frac{1}{N} \sum_i \tilde{\xi}_{k+1}(i) - Z_k\right) | \mathcal{F}_k\right] \xrightarrow{a.s.} \frac{1}{2N},$$

thus  $V_k \xrightarrow{a.s.} \frac{1}{2} \left( 1 - \frac{1}{N} \right)$  and therefore,  $\tilde{\sigma}_1^2 = \frac{(1-\frac{1}{N})}{4(1+2\lambda_1)}$ .

• **Case**  $\gamma_1 = \gamma_2 = 1$ . We obtain  $c_{1,n} := \prod_h^n [1 - (1+2\lambda_1)r_h] = \mathcal{O}(n^{-(1+2\lambda_1)})$ . Then  $\sqrt{n}c_{1,n} \rightarrow 0$ . We then prove that  $\sqrt{n} \sum_k c_{k+1,n} \Delta L_{n+1}(i) \rightarrow \mathcal{N}(0, (1-1/N)/2(1+4\lambda_1))$  thanks to the usual three conditions for  $U_{n,k+1} = \sqrt{n} \sum_k c_{k+1,n} \Delta L_{n+1}(i)$ . The relationships a), b) (as in previous proofs) and c)  $\sum_{k=1}^n U_{n,k}^2 \rightarrow (1-1/N)/(2(1+4\lambda_1))$ .

We now prove these conditions. First consider a). Since  $\Delta L_{n+1}(i) = X_{n+1}(i) - X_n(i) + (1+2\lambda_1)X_n(i)n^{-1}$ , one gets  $|\Delta L_{n+1}(i)| = \mathcal{O}(n^{-1})$ .

In order to state b), using a) to obtain

$$\mathbb{E}\left[\max_{1 \leq k \leq n} U_{n,k}^2\right] \leq \mathbb{E}\left[\sum_{k=1}^n U_{n,k}^2\right]$$

where the limit of the r.h.s is the same as the one from

$$\frac{1}{n^{1+4\lambda_1}} \sum_{k=1}^{n-1} \frac{k^2 \mathcal{O}(k^{-2})}{k^{-4\lambda_1}} + \frac{n^2 \mathcal{O}(n^{-2})}{n}.$$

Thus,  $\mathbb{E}[\max_{1 \leq k \leq n} U_{n,k}^2]$  is bounded in  $n$ . Let us now consider 3). We have

$$\sum_{k=1}^n U_{n,k}^2 = n \sum_k c_{k+1,n}^2 (\Delta L_{n+1}(i))^2 \simeq \frac{1}{n^{1+4\lambda_1}} \sum_{k=1}^n \frac{k^2 (\Delta L_{n+1}(i))^2}{k^{-4\lambda_1}}.$$

From a) we get

$$\begin{aligned} \Delta L_{n+1}(i)^2 &\simeq [(Z_{k+1} - Z_k) - (Z_{k+1}(i) - Z_k(i))]^2 + r_k^2 (Z_k - Z_k(i))^2 \\ &\quad + r_k^2 (Z_k - Z_k(i)) [(Z_{k+1} - Z_k) - (Z_{k+1}(i) - Z_k(i))]. \end{aligned}$$

Since  $Z_n - Z_n(i) \rightarrow 0$  a.s. and  $r_k^2 X_k^2 = \mathcal{O}(k^{-2})$ , we get

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n U_{n,k}^2 = \lim_{n \rightarrow \infty} n \sum_{k=1}^n c_{k+1,n}^2 [(Z_{k+1} - Z_k)^2 + (Z_{k+1}(i) - Z_k(i))^2 - 2(Z_{k+1} - Z_k)(Z_{k+1}(i) - Z_k(i))] \text{ a.s.}$$

We use Lemma A.4 with  $b_n := n^{1+4\lambda_1}$  and  $a_k := k^{-4\lambda_1}$ .

Let  $V_k = k^2 [(Z_{k+1} - Z_k)^2 + (Z_{k+1}(i) - Z_k(i))^2 - 2(Z_{k+1} - Z_k)(Z_{k+1}(i) - Z_k(i))]$ .

So  $\frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} \rightarrow \frac{1}{1+4\lambda_1}$ . This implies that  $\sum_{k=1}^n U_{n,k}^2$  converges to  $\frac{V}{1+4\lambda_1}$  a.s., where  $V$  is deterministic such that  $\lim_{k \rightarrow \infty} \mathbb{E}(V_{k+1} | \mathcal{F}_k) = V$ . Indeed,  $\mathbb{E}(k^2 (Z_{k+1}(i) - Z_k(i))^2 | \mathcal{F}_k) \xrightarrow{a.s.} \frac{1}{2}$ . Similarly,  $\mathbb{E}(k^2 (Z_{k+1} - Z_k)^2 | \mathcal{F}_k) \xrightarrow{a.s.} \frac{1}{2N}$ , and  $\mathbb{E}(k^2 (Z_{k+1}(i) - Z_k(i))(Z_{k+1} - Z_k) | \mathcal{F}_k) \xrightarrow{a.s.} \frac{1}{2N}$ .

Thus,  $V_k \xrightarrow{a.s.} \frac{1}{2} (1 - \frac{1}{N})$  and therefore,  $\tilde{\sigma}_1^2 = \frac{(1 - \frac{1}{N})}{2(1+4\lambda_1)}$ .

### Proof of Theorem 5.1 (i-b)

• **Case**  $\gamma_2 < \gamma_1$ . Since  $c_{1,n} = \prod_{h=1}^{n-1} [1 - 2\lambda_1 r_h^l - r_h^g] = \mathcal{O}(\exp[\frac{-1}{1-\gamma_2} n^{1-\gamma_2}])$  therefore,  $n^{\gamma_1 - \frac{\gamma_2}{2}} c_{1,n} \rightarrow 0$ . Thus

$$c_{k,n} = \mathcal{O}(\exp[\frac{-1}{1-\gamma_2} (n^{1-\gamma_2} - k^{1-\gamma_2})]).$$

Results 1) and 2) hold. So it is enough to prove that

$\sum_{k=1}^n U_{n,k}^2 \rightarrow (1 - 1/N)/4$ . We have

$$\begin{aligned} (\Delta L_{n+1}(i))^2 &\simeq [(Z_{k+1} - Z_k) - (Z_{k+1}(i) - Z_k(i))]^2 + (r_k^g)^2 (Z_k - Z_k(i))^2 \\ &\quad + (r_k^g)^2 (Z_k - Z_k(i)) [(Z_{k+1} - Z_k) - (Z_{k+1}(i) - Z_k(i))]. \end{aligned}$$

Since  $Z_n - Z_n(i) \rightarrow 0$  a.s. and  $(r_k^g)^2 X_k^2 = \mathcal{O}(k^{-2\gamma_2})$  so,

$$\sum_{k=1}^n U_{n,k}^2 = n^{2\gamma_1 - \gamma_2} \sum_{k=1}^n c_{k+1,n}^2 [(Z_{k+1} - Z_k)^2 + (Z_{k+1}(i) - Z_k(i))^2 - 2(Z_{k+1} - Z_k)(Z_{k+1}(i) - Z_k(i))].$$

We use Lemma A.4 with  $b_n := n^{-(2\gamma_1 - \gamma_2)} \exp(\frac{2}{1-\gamma_2} n^{1-\gamma_2})$  and  $a_k := k^{2\gamma_1} c_{1,n}^{-2} \exp(-\frac{2}{1-\gamma_2} k^{1-\gamma_2})$  thus,

$\frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} \rightarrow \frac{1}{2}$ .

Let  $V_k = k^{2\gamma_1} [(Z_{k+1} - Z_k)^2 + (Z_{k+1}(i) - Z_k(i))^2 - 2(Z_{k+1} - Z_k)(Z_{k+1}(i) - Z_k(i))]$ . This implies that  $\sum_{k=1}^n U_{n,k}^2$  converges to  $V$  a.s., where  $V$  is deterministic such that  $\mathbb{E}(V_{k+1} | \mathcal{F}_k) \rightarrow V$ . Similarly to what was previously done, we know that in this case  $V_k \xrightarrow{a.s.} \frac{1}{4} (1 - \frac{1}{N})$  and therefore,  $\tilde{\sigma}_2^2 = \frac{1}{8} (1 - \frac{1}{N})$ .



**Proof of Theorem 5.1 (ii)**

- **When**  $\gamma_1 < \gamma_2$ , let  $X_k := Z_k - \frac{1}{2}$  so,

$$L_n = X_n - \sum_{k=0}^{n-1} \left( \mathbb{E}(Z_{k+1} - \frac{1}{2} | \mathcal{F}_k) - (Z_k - \frac{1}{2}) \right) = X_n + 2(\lambda_1 r_n^l + \lambda_2 r_n^g) \sum_{k=0}^{n-1} X_k$$

and  $X_{n+1} = [1 - 2\lambda_1 r_n^l - 2\lambda_2 r_n^g] X_n + \Delta L_{n+1}$ . So  $c_{1,n} = \mathcal{O}(\exp[\frac{-2\lambda_1}{1-\gamma_1} n^{1-\gamma_1}])$  and therefore  $n^{\frac{\gamma_1}{2}} c_{1,n} \rightarrow 0$ . Then

$$c_{k,n} = \mathcal{O}(\exp[\frac{-2\lambda_1}{1-\gamma_1} (n^{1-\gamma_1} - k^{1-\gamma_1})]).$$

It is enough to show that  $\sum_{k=1}^n U_{n,k}^2 = n^{\gamma_1} \sum_{k=1}^n c_{k+1,n}^2 k^{-2\gamma_1} (\Delta L_{k+1})^2 k^{2\gamma_1}$  is a constant. Using Lemma A.4 with  $b_n := \frac{1}{n^{\gamma_1}} e^{\frac{4\lambda_1}{1-\gamma_1} n^{1-\gamma_1}}$  and  $a_k := \frac{k^{2\gamma_1}}{c_{1,n}^2} e^{\frac{-4\lambda_1}{1-\gamma_1} k^{1-\gamma_1}}$ . Therefore  $\frac{1}{b_n} \sum_k \frac{1}{a_k} \rightarrow \frac{1}{4\lambda_1}$ . Also  $(\Delta L_{n+1})^2 = (Z_{k+1} - Z_k + 2\lambda_1 r_n^l (Z_k - \frac{1}{2}))^2 = (Z_{k+1} - Z_k)^2$ . Then  $k^{2\gamma_1} \mathbb{E}((Z_{k+1} - Z_k)^2 | \mathcal{F}_k) = \frac{1}{4}$ . and  $\hat{\sigma}^2 = \frac{1}{16\lambda_1}$ .

- **When**  $\gamma_2 < \gamma_1$ , set  $X_k := Z_k - \frac{1}{2}$  then  $L_n = X_n + 2(\lambda_1 r_n^l + \lambda_2 r_n^g) \sum_{k=0}^{n-1} X_k$ . So  $X_{n+1} = [1 - 2\lambda_1 r_n^l - 2\lambda_2 r_n^g] X_n + \Delta L_{n+1}$ . Thus,  $c_{1,n} = \mathcal{O}(\exp[\frac{-2\lambda_2}{1-\gamma_2} n^{1-\gamma_2}])$  and therefore  $n^{\frac{\gamma_2}{2}} c_{1,n} \rightarrow 0$ . Then

$$c_{k,n} = \mathcal{O}(\exp[\frac{-2\lambda_2}{1-\gamma_2} (n^{1-\gamma_2} - k^{1-\gamma_2})]).$$

It is enough to show that  $\sum_{k=1}^n U_{n,k}^2 = n^{\gamma_2} \sum_{k=1}^n c_{k+1,n}^2 k^{-2\gamma_2} (\Delta L_{k+1})^2 k^{2\gamma_2}$  is a constant. Using Lemma A.4 with  $b_n := \frac{1}{n^{\gamma_2}} e^{\frac{4\lambda_2}{1-\gamma_2} n^{1-\gamma_2}}$  and  $a_k := \frac{k^{2\gamma_2}}{c_{1,n}^2} e^{\frac{-4\lambda_2}{1-\gamma_2} k^{1-\gamma_2}}$ . Therefore  $\frac{1}{b_n} \sum_k \frac{1}{a_k} \rightarrow \frac{1}{4\lambda_2}$ . Also

$$\begin{aligned} (\Delta L_{n+1})^2 &= (X_{n+1} - X_n - 2\lambda_2 r_n^g X_n)^2 \\ &= (Z_{k+1} - Z_k + 2\lambda_2 r_n^g (Z_k - \frac{1}{2}))^2 = (Z_{k+1} - Z_k)^2. \end{aligned}$$

Thus,  $k^{2\gamma_2} \mathbb{E}((Z_{k+1} - Z_k)^2 | \mathcal{F}_k) = \frac{1}{4}$  and  $\hat{\sigma}^2 = \frac{1}{16\lambda_2}$ .

- **When**  $\gamma_1 = \gamma_2 (= \gamma)$ , set  $X_k := Z_k - \frac{1}{2}$  then  $X_{n+1} = [1 - 2r_n(\lambda_1 + \lambda_2)] X_n + \Delta L_{n+1}$  and  $c_{1,n} = \mathcal{O}(\exp[\frac{-2(\lambda_1 + \lambda_2)}{1-\gamma} n^{1-\gamma}])$  and therefore  $n^{\frac{\gamma}{2}} c_{1,n} \rightarrow 0$ . Then

$$c_{k,n} = \mathcal{O}(\exp[\frac{-2(\lambda_1 + \lambda_2)}{1-\gamma} (n^{1-\gamma} - k^{1-\gamma})]).$$

It is enough to show that  $\sum_{k=1}^n U_{n,k}^2 = n^\gamma \sum_{k=1}^n c_{k+1,n}^2 k^{-2\gamma} (\Delta L_{k+1})^2 k^{2\gamma}$  is a constant. Using Lemma A.4 with  $b_n = \frac{1}{n^\gamma} e^{\frac{4(\lambda_1 + \lambda_2)}{1-\gamma} n^{1-\gamma}}$  and  $a_k = \frac{k^{2\gamma}}{c_{1,n}^2} e^{\frac{-4(\lambda_1 + \lambda_2)}{1-\gamma} k^{1-\gamma}}$ . Therefore  $\frac{1}{b_n} \sum_k \frac{1}{a_k} \rightarrow \frac{1}{4(\lambda_1 + \lambda_2)}$ . Also  $(\Delta L_{n+1})^2 = (Z_{k+1} - Z_k)^2$  and so  $k^{2\gamma} \mathbb{E}((Z_{k+1} - Z_k)^2 | \mathcal{F}_k) = \frac{1}{4}$  and  $\hat{\sigma}^2 = \frac{1}{16(\lambda_1 + \lambda_2)}$ .

**Proof of Theorem 5.1 (iii)**

- **When**  $\gamma_1 = \gamma_2 = 1$ , it holds  $c_{1,n} = \prod_h^n [1 - 2(\lambda_1 + \lambda_2)r_h] = \mathcal{O}(n^{-2(\lambda_1 + \lambda_2)})$ . We then consider the following sub-cases.

- When  $(\lambda_1 + \lambda_2) > \frac{1}{4}$ ,  $\sqrt{n} c_{1,n} = n^{-2(\lambda_1 + \lambda_2) + \frac{1}{2}} \rightarrow 0$  then we get

$$c_{k,n} = \mathcal{O}\left(\left(\frac{k}{n}\right)^{2(\lambda_1 + \lambda_2)}\right).$$

Moreover,  $\sum_k U_{k,n}^2 = n \sum_k \left(\frac{k}{n}\right)^{4(\lambda_1 + \lambda_2)} (\Delta L_{k+1})^2 k^2 k^{-2}$  and therefore using [A.4](#) taking suitable  $(a_n)_n$  and  $(b_n)_n$ ,  $\frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} \rightarrow \frac{1}{1-4(\lambda_1 + \lambda_2)}$  and thus,  $(\Delta L_{n+1})^2 = (Z_{k+1} - Z_k)^2$  then  $\lim_{k \rightarrow \infty} k^2 \mathbb{E}((Z_{k+1} - Z_k)^2 | \mathcal{F}_k) = \frac{1}{4}$  a.s. and therefore,  $\sigma_1^{*2} = \frac{1}{4(1-4(\lambda_1 + \lambda_2))}$ .

- When  $\lambda_1 + \lambda_2 = \frac{1}{4}$ , it holds  $\sqrt{n}(\log n)^{-\frac{1}{2}} c_{1,n} \rightarrow 0$ . So  $c_{k,n} = \left(\frac{k}{n}\right)^{\frac{1}{2}}$  and  $U_{k,n} = \frac{\sqrt{n}}{\sqrt{\log n}} c_{k+1,n} \Delta L_{k+1}$  and  $\sum_{k=1}^n U_{k,n}^2 = \frac{n}{\log n} \sum_{k=1}^n \left(\frac{k}{n}\right) (\Delta L_{k+1})^2 = \frac{1}{\log n} \sum_k \frac{1}{k} k^2 (\Delta L_{k+1})^2$ . Using [Lemma A.4](#) leads to conclusion with  $\sigma_2^{*2} = \frac{1}{4}$ .  $\square$

## 8.2. Proofs of the CLTs ([Theorem 5.2](#)). We now prove [Theorem 5.2](#).

*Proof.* Let us define  $\tilde{X}_n := n^{4(\lambda_1 + \lambda_2)} (Z_n - \frac{1}{2})$ . Recall we are stating  $c_1 = c_2 = 1$  for simplicity. Since  $\mathbb{E}[\tilde{X}_n^2] < \infty$ , it is therefore enough to show that  $(\tilde{X}_n)_n$  is a quasi-martingale. Indeed, we have

$$\begin{aligned} \sum_k \mathbb{E}\left(\left|\mathbb{E}[\tilde{X}_{k+1} | \mathcal{F}_k] - \tilde{X}_k\right|\right) &= \sum_k \mathbb{E}\left(\left|[(1 + \frac{1}{k})^{4(\lambda_1 + \lambda_2)} (1 - 2(\lambda_1 + \lambda_2)r_k) - 1] \tilde{X}_k\right|\right) \\ &= \sum_k \mathcal{O}\left(\frac{1}{k^2}\right) 8(\lambda_1 + \lambda_2)^2 \mathbb{E}(|\tilde{X}_k|) < +\infty. \end{aligned}$$

Moreover, from the computations carried out in the proof of [Theorem 5.1](#),  $\mathbb{E}(\tilde{X}_n^2) < +\infty$  and so it converges *a.s* and in  $L^1$  to some real random variable  $\tilde{X}$ .

In order to prove that  $\mathbb{P}(\tilde{X} \neq 0) > 0$ , we will prove that  $(\tilde{X}_n^2)_n$  is bounded in  $L^p$  for a suitable  $p > 1$ . Indeed this fact implies that  $\tilde{X}_n^2$  converges to  $\tilde{X}^2$  and so we obtain  $\mathbb{E}(\tilde{X}^2) = \lim_n \mathbb{E}(\tilde{X}_n^2) = \lim_n n^{4(\lambda_1 + \lambda_2)} \mathbb{E}(X_n^2) > 0$ . To this purpose, we set  $p = 1 + \epsilon/2$ , with  $\epsilon > 0$  and  $z_n := \mathbb{E}(|X_n|^{2+\epsilon})$ . Using the following recursive equation:

$$X_{n+1} = (1 - 2r_n)Z_n + \frac{r_n}{N} \sum_{i=1}^N \tilde{\xi}_{k+1} - \frac{1}{2}$$

one gets

$$\begin{aligned} z_{n+1} &= \mathbb{E}(|X_n|^{2+\epsilon}) - (2 + \epsilon)r_n 2Z_n \mathbb{E}(|X_n|^{1+\epsilon}) \\ &\quad + (2 + \epsilon)r_n \mathbb{E}\left[|X_n|^{1+\epsilon} \text{sign}(X_n) (X_n) \left(\frac{1}{N} \sum_i \tilde{\xi}_{k+1}(i)\right)\right] + R_n \end{aligned}$$

where  $R_n = \mathcal{O}(n^{-2})$ . Now since  $\mathbb{E}[\frac{1}{N} \sum_i \tilde{\xi}_{n+1}(i) | \mathcal{F}_n] = 2Z_n - 2(\lambda_1 + \lambda_2)(Z_n - \frac{1}{2})$ , we have

$$\begin{aligned} z_{n+1} &= \mathbb{E}(|X_n|^{2+\epsilon}) - 2(2+\epsilon)r_n Z_n \mathbb{E}(|X_n|^{1+\epsilon}) \\ &\quad + (2+\epsilon)r_n \mathbb{E}[|X_n|^{1+\epsilon} \text{sign}(X_n) (2Z_n - 2(\lambda_1 + \lambda_2))X_n] + R_n \\ &= \mathbb{E}(|X_n|^{2+\epsilon}) - (2+\epsilon)r_n 2(\lambda_1 + \lambda_2) \mathbb{E}[|X_n|^{1+\epsilon} \text{sign}(X_n) (X_n)X_n] + R_n \\ &= \mathbb{E}(|X_n|^{2+\epsilon}) - (2+\epsilon)r_n 2(\lambda_1 + \lambda_2) \mathbb{E}(|X_n|^{2+\epsilon}) + R_n \\ &= \left(1 - 2(\lambda_1 + \lambda_2)(2+\epsilon)r_n\right) z_n + g(n) \end{aligned}$$

with  $g(n) = \mathcal{O}(n^{-2})$ . Therefore, we have

$$z_{n+1} = \left(1 - 2(\lambda_1 + \lambda_2)(2+\epsilon)r_n\right) z_n + g(n).$$

Since, for  $\epsilon > 0$  sufficiently small, we have  $\alpha(2+\epsilon) < 1$  and for  $n$  large,

$$\begin{aligned} \prod_{k=0}^{n-1} \left(1 - 2(\lambda_1 + \lambda_2)(2+\epsilon)r_k\right) &= \exp\left[\sum_{k=0}^{n-1} \left(\ln\left(1 - 2(\lambda_1 + \lambda_2)(2+\epsilon)\frac{c}{k^\gamma} + \mathcal{O}\left(\frac{1}{k^{2\gamma}}\right)\right)\right)\right] \\ &= \mathcal{O}(\exp[-2(\lambda_1 + \lambda_2)(2+\epsilon) \ln n]) \\ &= \mathcal{O}(n^{-2(\lambda_1 + \lambda_2)(2+\epsilon)}). \end{aligned}$$

Thus,

$$\mathbb{E}[|X_n|^{(2+\epsilon)}] = \mathcal{O}\left(\frac{1}{n^{2(\lambda_1 + \lambda_2)(2+\epsilon)}}\right)$$

which it implies that  $\tilde{X}^2$  is bounded in  $L^{1+\frac{\epsilon}{2}}$ .  $\square$

### 8.3. Proofs of the CLTs from Theorem 5.3.

*Proof.* We organize the proof in two main cases according to nullity of  $\lambda_1$  and  $\lambda_2$ .

♣ **Case**  $\lambda_1 \neq 0, \lambda_2 = 0$ .

In order to study the evolution of  $X_n(i) := (Z_n - Z_n(i))$ , we consider two sub-cases.

• **When**  $\gamma_1 \leq \gamma_2$ ,  $X_{n+1}(i) = (1 - 2\lambda_1 r_n^l)X_n(i) + \Delta L_{n+1}(i)$  and the proof follows like the part (i)(a) of Theorem 5.1 with  $\tilde{\sigma}_3^2 = \frac{(1-\frac{1}{N})}{16\lambda_1}$  when  $\gamma_1 < \gamma_2$ ,  $\tilde{\sigma}_3^2 = \frac{(1-\frac{1}{N})}{4(1+2\lambda_1)}$  when  $\gamma_1 = \gamma_2$  (denoted by  $\gamma$ ) and  $\tilde{\sigma}_3^2 = \frac{(1-\frac{1}{N})}{2(1+4\lambda_1)}$  when  $\gamma_1 = \gamma_2 = 1$ .

• **When**  $\gamma_2 < \gamma_1$ ,  $X_{n+1}(i) = (1 - r_n^g)X_n(i) + \Delta L_{n+1}(i)$ , then the proof follows like part (i-b) of Theorem 5.1 with  $\tilde{\sigma}_5^2 = \frac{1}{8}(1 - \frac{1}{N})$ .

**We further consider**  $X_n := \left(Z_n - \frac{1}{2}\right)_n$ .

• **When**  $\gamma_1 \leq \gamma_2$ ,  $X_{n+1} = (1 - r_n^g)X_n + \Delta L_{n+1}$ , then the proof follows in a similar way as the part (ii) of Theorem 5.1 with  $\hat{\sigma}_1^2 = \frac{1}{16\lambda_1}$  when  $\gamma_1 < \gamma_2$  and  $\hat{\sigma}_1^2 = \frac{1}{16(\lambda_1 + \lambda_2)}$  when  $\gamma_1 = \gamma_2 = \gamma$ .

• **When**  $\gamma_2 < \gamma_1$ , the proof follows along the same lines as previously. We sketch the essential arguments in the following. We have

$$X_{n+1} = (1 - 2\lambda_1 r_n^l)X_n + \Delta L_{n+1}.$$

therefore,  $c_{1,n} = \mathcal{O}(e^{\frac{-2\lambda_1}{1-\gamma_1}n^{1-\gamma_1}})$  and thus,  $n^{\gamma_2 - \frac{\gamma_1}{2}} c_{1,n} \rightarrow 0$ . Following the same steps as in the previous proof, it can be checked that 1) and 2) hold. Only showing that

$$\sum_{k=1}^n U_{n,k}^2 = n^{2\gamma_2 - \gamma_1} e^{\frac{-4\lambda_1}{1-\gamma_1}n^{1-\gamma_1}} \sum_{k=1}^n k^{-2\gamma_2} e^{\frac{4\lambda_1 k^{1-\gamma_1}}{1-\gamma_1}} k^{2\gamma_2} (\Delta L_{k+1})^2$$

goes to a constant. It is easy to derive by Lemma A.4 that  $\lim_{n \rightarrow \infty} \frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} = \frac{1}{4\lambda_1}$  and  $k^{2\gamma_2} (\Delta L_{k+1})^2 \simeq k^{2\gamma_2} (Z_{k+1} - Z_k)^2 \simeq \frac{1}{4}$ . Therefore,  $\hat{\sigma}_3^2 = \frac{1}{16\lambda_1}$ .

♣ **Case**  $\lambda_1 = 0, \lambda_2 \neq 0$ .

Concerning the evolution of  $(Z_n - Z_n(i))$ , for both cases  $\gamma_1 \leq \gamma_2$  and  $\gamma_2 < \gamma_1$ , it is proved analogously as part (i)(b) of Theorem 5.1 with  $\hat{\sigma}_4^2 = \hat{\sigma}_6^2 = \frac{1}{8}(1 - \frac{1}{N})$ .

**We now consider**  $X_n := \left(Z_n - \frac{1}{2}\right)_n$ .

• **When**  $\gamma_1 \leq \gamma_2$ , the proof follows in a similar way. We sketch essential arguments below. We have

$$X_{n+1} = (1 - 2\lambda_2 r_n^g) X_n + \Delta L_{n+1},$$

therefore it holds  $c_{1,n} = \mathcal{O}(e^{\frac{-2\lambda_2}{1-\gamma_2}n^{1-\gamma_2}})$  and thus,  $n^{\gamma_1 - \frac{\gamma_2}{2}} c_{1,n} \rightarrow 0$ .

It can then be checked that 1) and 2) hold. It is enough to show that

$$\sum_{k=1}^n U_{n,k}^2 = n^{2\gamma_1 - \gamma_2} e^{\frac{-4\lambda_2}{1-\gamma_2}n^{1-\gamma_2}} \sum_{k=1}^n k^{-2\gamma_1} e^{\frac{4\lambda_2 k^{1-\gamma_2}}{1-\gamma_2}} k^{2\gamma_1} (\Delta L_{k+1})^2.$$

tends to a constant.

It is easy to derive by Lemma A.4 that  $\lim_n \frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} = \frac{1}{4\lambda_2}$  and  $k^{2\gamma_1} (\Delta L_{k+1})^2 \simeq k^{2\gamma_1} (Z_{k+1} - Z_k)^2 \simeq \frac{1}{4}$ . Therefore,  $\hat{\sigma}_2^2 = \frac{1}{16\lambda_2}$ .

The proof when  $\gamma_2 < \gamma_1$  follows as in part (ii) of Theorem 5.1 with  $\hat{\sigma}_4^2 = \frac{1}{16\lambda_2}$ .

• **The case**  $\gamma_1 = \gamma_2 = 1$  is proven similarly as in part (iii) Theorem 5.1 with  $\sigma_3^{*2} = \frac{1}{4(1-4(\lambda_1+\lambda_2))}$  when  $\lambda_1 + \lambda_2 > \frac{1}{4}$ ,  $\sigma_4^{*2} = \frac{1}{4}$  when  $\lambda_1 + \lambda_2 = \frac{1}{4}$  and Theorem 5.2 when  $\lambda_1 + \lambda_2 < \frac{1}{4}$ . □

#### 8.4. Proofs of the CLTs from Theorem 5.4.

*Proof.*

**Proof of Theorem 5.4 (i)**

• **Case**  $\gamma_1 \neq \gamma_2$ . Define  $X_k(i) := Z_k - Z_k(i)$ . Set  $L_0(i) = X_0(i)$  and let us rewrite

$$\begin{aligned} L_n(i) &= X_n(i) - \sum_{k=0}^{n-1} (\mathbb{E}[X_{k+1}(i)|\mathcal{F}_n] - X_k) \\ &= X_n(i) - \sum_{k=0}^{n-1} ([1 - r_k^g](Z_k - Z_k(i)) - (Z_k - Z_k(i))) = X_n(i) + \sum_{k=0}^{n-1} r_k^g X_k(i). \end{aligned}$$

Then  $X_{n+1}(i) = [1 - r_n^g]X_n(i) + \Delta L_{n+1}(i)$ . Note that  $(L_n(i))_n$  is an  $\mathcal{F}$ -martingale by construction. Iterating the above relation, we can write  $X_n(i) = c_{1,n}X_1(i) + \sum_{k=1}^n c_{k+1,n}\Delta L_{n+1}(i)$  where  $c_{n+1,n} = 1$  and  $c_{k,n} = \prod_{h=k}^n [1 - r_h^g]$  for  $k \leq n$ . It holds  $c_{1,n} = \prod_{h=1}^n [1 - r_h^g] = \mathcal{O}(\exp[\frac{-1}{1-\gamma_2}n^{1-\gamma_2}])$ .

Then  $n^{\gamma_1 - \frac{\gamma_2}{2}}c_{1,n} \rightarrow 0$  and

$$c_{k,n} = \mathcal{O}(\exp[\frac{-1}{1-\gamma_2}(n^{1-\gamma_2} - k^{1-\gamma_2})]).$$

So it is enough to prove that  $n^{\gamma_1 - \frac{\gamma_2}{2}} \sum_k c_{k+1,n} \Delta L_{n+1}(i) \rightarrow \mathcal{N}(0, (1 - 1/N)(Z_\infty - Z_\infty^2))$ .

Again, this can be proved using Theorem A.5 for  $U_{n,k+1} = n^{\gamma_1 - \frac{\gamma_2}{2}} \sum_k c_{k+1,n} \Delta L_{n+1}(i)$  and proving a), b) and c). It is easy to check that conditions a) and b) hold. Let us now consider 3). We have

$$\sum_{k=1}^n U_{n,k}^2 = n^{2\gamma_1 - \gamma_2} \sum_k c_{k+1,n}^2 (\Delta L_{n+1}(i))^2 \simeq n^{2\gamma_1 - \gamma_2} \sum_{k=1}^n \frac{k^{-2\gamma_1} e^{\frac{1}{1-\gamma_2}k^{1-\gamma_2}}}{e^{\frac{1}{1-\gamma_2}n^{1-\gamma_2}}} (\Delta L_{n+1}(i))^2 k^{2\gamma_1}.$$

From 1) we obtain

$$\begin{aligned} (\Delta L_{n+1}(i))^2 &\simeq [(Z_{k+1} - Z_k) - (Z_{k+1}(i) - Z_k(i))]^2 + (r_k^g)^2 (Z_k - Z_k(i))^2 \\ &\quad + (r_k^g)^2 (Z_k - Z_k(i)) [(Z_{k+1} - Z_k) - (Z_{k+1}(i) - Z_k(i))]. \end{aligned}$$

Since  $Z_n - Z_n(i) \xrightarrow{a.s.} 0$  and  $(r_k^g)^2 X_k(i)^2 = \mathcal{O}(k^{-2\gamma_2})$  so,

$$\sum_{k=1}^n U_{n,k}^2 = n^{2\gamma_1 - \gamma_2} \sum_{k=1}^n c_{k+1,n}^2 [(Z_{k+1} - Z_k)^2 + (Z_{k+1}(i) - Z_k(i))^2 - 2(Z_{k+1} - Z_k)(Z_{k+1}(i) - Z_k(i))]$$

where we use Lemma A.4 with  $b_n := \frac{1}{n^{2\gamma_1 - \gamma_2}} e^{\frac{2}{1-\gamma_2}n^{1-\gamma_2}}$  and  $a_k := \frac{k^{2\gamma_1}}{c_{1,n}^2} e^{-\frac{2}{1-\gamma_2}k^{1-\gamma_2}}$ .

Let  $V_k = k^{2\gamma_1} [(Z_{k+1} - Z_k)^2 + (Z_{k+1}(i) - Z_k(i))^2 - 2(Z_{k+1} - Z_k)(Z_{k+1}(i) - Z_k(i))]$ .

Thus  $\lim_{n \rightarrow \infty} \frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} = \frac{1}{2}$ . This implies that  $\sum_{k=1}^n U_{n,k}^2$  converges to  $\frac{V}{2}$  a.s., where  $V$  is such that  $\lim_{k \rightarrow \infty} \mathbb{E}(V_{k+1} | \mathcal{F}_k) = V$ . Indeed,

$$\begin{aligned} \mathbb{E}(k^{2\gamma_1} (Z_{k+1}(i) - Z_k(i))^2 | \mathcal{F}_k) &= k^{2\gamma_1} (r_k^l)^2 \mathbb{E}[(\xi_{k+1}^l(i) - Z_k(i))^2 | \mathcal{F}_k] \\ &= k^{2\gamma_1} (r_k^l)^2 \text{Var}[\xi_{k+1}^l(i) | \mathcal{F}_k] \\ &= k^{2\gamma_1} (r_k^l)^2 (Z_k - Z_k^2) \xrightarrow{a.s.} Z_\infty - Z_\infty^2. \end{aligned}$$

Similarly,  $\mathbb{E}(k^{2\gamma_1} (Z_{k+1} - Z_k)^2 | \mathcal{F}_k) \xrightarrow{a.s.} Z_\infty - Z_\infty^2$ , and

$$\mathbb{E}(k^{2\gamma_1} (Z_{k+1}(i) - Z_k(i))(Z_{k+1} - Z_k) | \mathcal{F}_k) \xrightarrow{a.s.} \frac{Z_\infty - Z_\infty^2}{N}.$$

Thus,  $\lim_{k \rightarrow \infty} U_k^2 = \vartheta 2(1 - \frac{1}{N})(Z_\infty - Z_\infty^2)$  a.s. where  $\vartheta = \frac{1}{2}$ .

• **Case**  $\gamma_1 = \gamma_2 (= \gamma)$ . Since  $L_n(i) = X_n(i) + \sum_{k=0}^{n-1} r_n X_k(i)$ , it holds  $L_{n+1}(i) - L_n(i) = X_{n+1}(i) - (1 - r_n)X_n(i)$ . So  $X_{n+1}(i) = (1 - r_n)X_n(i) + \Delta L_{n+1}(i)$ . Iterating the above relation, we can write

$X_n(i) = c_{1,n}X_1(i) + \sum_{k=1}^n c_{k+1,n}\Delta L_{n+1}(i)$  where  $c_{n+1,n} = 1$  and  $c_{k,n} = \prod_{h=k}^n (1 - r_h)$  for  $k \leq n$ . We get  $c_{1,n} = \prod_{h=1}^n [1 - r_h] = \mathcal{O}(\exp[\frac{-1}{1-\gamma}n^{1-\gamma}])$ . Then  $n^{\frac{\gamma}{2}}c_{1,n} \rightarrow 0$ .

Moreover  $\lim_{n \rightarrow \infty} \frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} = \frac{1}{2}$  and then,

$$\begin{aligned} \mathbb{E}(k^{2\gamma}(Z_{k+1}(i) - Z_k(i))^2 | \mathcal{F}_k) &= k^{2\gamma} r_k^{2\gamma} \mathbb{E}[(\tilde{\xi}_{k+1}(i) - Z_k(i))^2 | \mathcal{F}_k] \\ &= k^{2\gamma} r_k^{2\gamma} \text{Var}[\tilde{\xi}_{k+1}(i) | \mathcal{F}_k] \xrightarrow{a.s.} 2(Z_\infty - Z_\infty^2). \end{aligned}$$

Similarly,  $\mathbb{E}(k^{2\gamma}(Z_{k+1} - Z_k)^2 | \mathcal{F}_k) \xrightarrow{a.s.} 2(Z_\infty - Z_\infty^2)$ , and

$$\mathbb{E}(k^{2\gamma}(Z_{k+1}(i) - Z_k(i))(Z_{k+1} - Z_k) | \mathcal{F}_k) \xrightarrow{a.s.} \frac{2(Z_\infty - Z_\infty^2)}{N}$$

Thus,  $\lim_{k \rightarrow \infty} U_k^2 = \vartheta 4(1 - \frac{1}{N})(Z_\infty - Z_\infty^2)$  a.s. where  $\vartheta = \frac{1}{2}$ .

• **Case**  $\gamma_1 = \gamma_2 = 1$ . It holds  $X_{n+1}(i) = [1 - r_n]X_n(i) + \Delta L_{n+1}(i)$ . Iterating the above relation, we can write  $X_n(i) = c_{1,n}X_1(i) + \sum_{k=1}^n c_{k+1,n}\Delta L_{k+1}(i)$  where  $c_{n+1,n} = 1$  and  $c_{k,n} = \prod_{h=k}^n [1 - r_h]$  for  $k \leq n$ .  $c_{1,n} = \prod_{h=1}^n [1 - r_h] = \mathcal{O}(n^{-1})$ . Then  $\sqrt{n} c_{1,n} \rightarrow 0$ . Choosing  $b_n := n$  and  $a_k := 1$ ,  $\lim_{n \rightarrow \infty} \frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} = 1$ . It holds

$$\mathbb{E}(k^{2\gamma}(Z_{k+1}(i) - Z_k(i))^2 | \mathcal{F}_k) \xrightarrow{a.s.} 2(Z_\infty - Z_\infty^2).$$

Similarly,  $\mathbb{E}(k^{2\gamma}(Z_{k+1} - Z_k)^2 | \mathcal{F}_k) \xrightarrow{a.s.} 2(Z_\infty - Z_\infty^2)$ , and

$$\mathbb{E}(k^{2\gamma}(Z_{k+1}(i) - Z_k(i))(Z_{k+1} - Z_k) | \mathcal{F}_k) \xrightarrow{a.s.} \frac{2(Z_\infty - Z_\infty^2)}{N}.$$

Thus,  $\lim_{k \rightarrow \infty} U_k^2 = \vartheta 4(1 - \frac{1}{N})(Z_\infty - Z_\infty^2)$  a.s. where  $\vartheta = 1$ .

### Proof of Theorem 5.4 (ii)

• **Case**  $\gamma_1 < \gamma_2$ . The process  $(Z_n)_n$  is a (bounded) martingale. Therefore  $(Z_n)_n$  converges a.s. We want to prove the following two statements

- (1)  $\mathbb{E} \left[ \sup_k k^{\gamma_1 - \frac{1}{2}} |Z_{k+1} - Z_k| \right] < +\infty$ ;
- (2)  $n^{2\gamma_1 - 1} \sum_{k \geq n} (Z_{k+1} - Z_k)^2 \xrightarrow{a.s.} \frac{1}{N(2\gamma_1 - 1)} (Z_\infty - Z_\infty^2)$ .

Indeed, the first condition immediately follows from

$$|Z_{k+1} - Z_k| = |r_n^l \left( \frac{1}{N} \sum_i \xi_{k+1}^l(i) - Z_k \right) + r_n^g (\xi_{k+1}^g - Z_k)| = \mathcal{O}(k^{-\gamma_1}).$$

Concerning the condition 2), we observe that

$$n^{2\gamma_1 - 1} \sum_{k \geq n} (Z_{k+1} - Z_k)^2 = n^{2\gamma_1 - 1} \sum_{k \geq n} k^{-2\gamma_1} (r_k^l)^2 \left( \frac{\sum_i \xi_{k+1}^l(i)}{N} - Z_k \right)^2 k^{2\gamma_1}$$

and so the desired convergence follows by lemma A.4 with  $a_k := k^{-2\gamma_1 + 2}$ ,  $b_n := n^{2\gamma_1 - 1}$  and  $U_k = k^{2\gamma_1} (r_k^l)^2 \left( \frac{\sum_k \xi_{k+1}^l(i)}{N} - Z_k \right)^2$ ,  $\lim_{n \rightarrow \infty} b_n \sum_{k \geq n} \frac{1}{a_k b_k^2} = -\frac{1}{1 - 2\gamma_1}$  so,

$$\mathbb{E} \left( \left( \frac{\sum_k \xi_{k+1}^l(i)}{N} - Z_k \right)^2 | \mathcal{F} \right) = \text{Var} \left( \frac{\sum_k \xi_{k+1}^l(i)}{N} | \mathcal{F}_n \right) = \frac{1}{N} (Z_\infty - Z_\infty^2).$$

Finally, we take  $\vartheta = \frac{1}{(2\gamma_1 - 1)}$ .

• **Case**  $\gamma_2 < \gamma_1$ . We want to prove the following two statements

- 1)  $\mathbb{E} \left( \sup_k k^{\gamma_2 - \frac{1}{2}} |Z_{k+1} - Z_k| \right) < +\infty$ ;
- 2)  $n^{2\gamma_2 - 1} \sum_{k \geq n} (Z_{k+1} - Z_k)^2 \xrightarrow{a.s.} \frac{1}{(2\gamma_2 - 1)} (Z_\infty - Z_\infty^2)$ .

The first result immediately follows from

$$|Z_{k+1} - Z_k| = \left| r_n^l \left( \frac{1}{N} \sum_i \xi_{k+1}^l(i) - Z_k \right) + r_n^g (\xi_{k+1}^g - Z_k) \right| = \mathcal{O}(k^{-\gamma_2}).$$

To prove the second point, we observe that

$$n^{2\gamma_2 - 1} \sum_{k \geq n} (Z_{k+1} - Z_k)^2 = n^{2\gamma_2 - 1} \sum_{k \geq n} (r_k^l)^2 k^{-2\gamma_2} \left( \frac{\sum_{i=1}^N \xi_{k+1}^l(i)}{N} - Z_k \right)^2 k^{2\gamma_2}$$

and the desired convergence follows by lemma A.4 with  $a_k := k^{2\gamma_2 + 2}$ ,  $b_n := n^{2\gamma_2 - 1}$  and  $U_k = k^{2\gamma_2} (r_k^g)^2 (\xi_{k+1}^g - Z_k)^2$ ,  $\lim_{n \rightarrow \infty} b_n \sum_{k \geq n} \frac{1}{a_k b_k^2} = -\frac{1}{1 - 2\gamma_2}$  and

$$\mathbb{E}(\xi_{k+1}^g(i) - Z_k)^2 | \mathcal{F} = \text{Var}(\xi_{k+1}^g | \mathcal{F}) = (Z_\infty - Z_\infty^2).$$

Finally, we take  $\vartheta = \frac{1}{(2\gamma_2 - 1)}$ .

- **Case**  $\gamma_1 = \gamma_2 (=:\gamma)$ . The process  $(Z_n)_n$  is a martingale and converges a.s. Indeed,

$$\mathbb{E}(Z_{n+1} | \mathcal{F}_n) = (1 - 2r_n)Z_n + r_n \mathbb{E} \left( \frac{\sum_{i=1}^N \tilde{\xi}_{n+1}(i)}{N} | \mathcal{F}_n \right) = Z_n.$$

We want to check the following two conditions:

- 1)  $\mathbb{E} \left[ \sup_k k^{\gamma - \frac{1}{2}} |Z_{k+1} - Z_k| \right] < +\infty$ ;
- 2)  $n^{2\gamma - 1} \sum_{k \geq n} (Z_{k+1} - Z_k)^2 \xrightarrow{a.s.} \frac{2}{N(2\gamma - 1)} (Z_\infty - Z_\infty^2)$ .

The first result follows from

$$|Z_{k+1} - Z_k| = \left| r_n \left( \frac{1}{N} \sum_{i=1}^N \tilde{\xi}_{k+1}(i) - 2Z_k \right) \right| = \mathcal{O}(k^{-\gamma}).$$

And for the second point, we observe that

$$n^{2\gamma - 1} \sum_{k \geq n} (Z_{k+1} - Z_k)^2 = n^{2\gamma - 1} \sum_{k \geq n} r_k^2 k^{-2\gamma} \left( \frac{\sum_i \tilde{\xi}_{k+1}(i)}{N} - 2Z_k \right)^2 k^{2\gamma}$$

and so the desired convergence follows by lemma A.5 with  $a_k := k^{-2\gamma + 2}$ ,  $b_n := n^{2\gamma - 1}$  and

$$U_k = k^{2\gamma} r_k^2 \left( \frac{\sum_i \tilde{\xi}_{k+1}(i)}{N} - 2Z_k \right)^2,$$

$\lim_{n \rightarrow \infty} b_n \sum_{k \geq n} \frac{1}{a_k b_k^2} = -\frac{1}{1 - 2\gamma}$ , and  $\mathbb{E} \left( \left( \frac{\sum_{i=1}^N \tilde{\xi}_{k+1}(i)}{N} - 2Z_k \right)^2 | \mathcal{F}_k \right) = \frac{2}{N} (Z_\infty - Z_\infty^2)$ . Finally, we

have  $\vartheta = \frac{1}{(2\gamma - 1)}$ .

- **Case**  $\gamma_1 = \gamma_2 = 1$ . As usual, we prove

- 1)  $\mathbb{E} \left[ \sup_k k^{\frac{1}{2}} |Z_{k+1} - Z_k| \right] < +\infty$ ;
- 2)  $n \sum_{k \geq n} (Z_{k+1} - Z_k)^2 \xrightarrow{a.s.} \frac{2}{N} (Z_\infty - Z_\infty^2)$ .

First result follows from

$$|Z_{k+1} - Z_k| = |r_n(\frac{1}{N} \sum_{i=1}^N \tilde{\xi}_{k+1}(i) - 2Z_k)| = \mathcal{O}(k^{-1}).$$

Second result comes from

$$n \sum_{k \geq n} (Z_{k+1} - Z_k)^2 = n \sum_{k \geq n} r_k^2 k^{-2} k^2 (\frac{\sum_i \tilde{\xi}_{k+1}(i)}{N} - Z_k)^2$$

and the desired convergence follows then by lemma A.4 with  $a_k := 1$ ,  $b_n := n$  and  $U_k = k^2 r_k^2 (\frac{\sum_i \tilde{\xi}_{k+1}(i)}{N} - 2Z_k)^2$ ,  $\lim_{n \rightarrow \infty} b_n \sum_{k \geq n} \frac{1}{a_k b_k^2} = 1$ .

$$\mathbb{E}(\frac{\sum_i \tilde{\xi}_{k+1}(i)}{N} - 2Z_k)^2 | \mathcal{F}) = \frac{2}{N} Z_\infty (1 - Z_\infty).$$

Finally, we have  $\vartheta = 1$ . □

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#### APPENDIX A. APPENDIX

In this section, we prove and recall some technical results. The following Lemma is adapted from [CDPLM19] to the more general cases considered in this work. It is used with  $\varepsilon_n = ar_n^l$  or  $\varepsilon_n = ar_n^g$  and  $\delta_n = (r_n^l)^2$  or  $\delta_n = (r_n^g)^2$ .

**Lemma A.1.** *Let  $(x_n)$  be a sequence of positive such that following equation holds:*

$$x_{n+1} = (1 - \varepsilon_n)x_n + K_n \delta_n \tag{29}$$

where  $a > 0$ ,  $r_n \geq 0$  and  $0 \leq K_n \leq K$ . Assume that  $(\varepsilon_n)_n$  and  $(\delta_n)_n$  are positive sequences of reals

$$\sum_n \varepsilon_n = +\infty, \quad \sum_n \varepsilon_n^2 < +\infty, \quad \text{and} \quad \sum_n \delta_n < +\infty. \tag{30}$$

Then  $\lim_{n \rightarrow +\infty} x_n = 0$ . □

**Proof.** The case  $K = 0$  is well-known. We will prove the statement when  $K > 0$ . Let  $m_0$  be such that  $\varepsilon_n < 1$  for all  $n \geq m_0$ . Then for  $n \geq m_0$  we have  $x_n \leq y_n$ , where

$$\begin{cases} y_{n+1} &= (1 - \varepsilon_n)y_n + K\delta_n \\ y_l &= x_l \end{cases} \tag{31}$$

It holds

$$y_n = y_l \prod_{i=l}^{n-1} (1 - \varepsilon_i) + K \sum_{i=l}^{n-1} \delta_i \prod_{j=i+1}^{n-1} (1 - \varepsilon_j). \tag{32}$$

Using the assumptions (30) about  $(\varepsilon_n)_n$ , it follows that

$$\prod_{i=l}^{n-1} (1 - \varepsilon_i) \longrightarrow 0.$$



Moreover, for every  $m \geq m_0$ ,

$$\begin{aligned} \sum_{i=l}^{n-1} \delta_i \prod_{j=i+1}^{n-1} (1 - \varepsilon_j) &= \sum_{i=l}^{m-1} \delta_i \prod_{j=i+1}^{n-1} (1 - \varepsilon_j) + \sum_{i=m}^{n-1} \delta_i \prod_{j=i+1}^{n-1} (1 - \varepsilon_j) \\ &\leq \prod_{j=m}^{n-1} (1 - \varepsilon_j) \sum_{i=l}^{m-1} \delta_i + \sum_{i=m}^{+\infty} \delta_i. \end{aligned} \quad (33)$$

Using that  $\prod_{j=m}^{n-1} (1 - \varepsilon_j) \rightarrow 0$  and that  $\sum_n \delta_n < +\infty$ , letting first  $n \rightarrow +\infty$  and then  $m \rightarrow +\infty$  in (33), the conclusion follows.  $\square$

We now present an extended version of the previous result, stating the rate of convergence. Following Lemma is adapted from [CDPLM19]. This is in agreement with [ACG20, Lemma A.1], [ACG19, Lemma A.1] given here as Lemma A.3 for completeness.

**Lemma A.2.** *Let  $(z_n)_n$  be a sequence of positive reals satisfying the following equation:*

$$z_{n+1} = (1 - A\varepsilon_n) z_n + K_n \delta_n, \quad (34)$$

where  $A > 0$  and  $\forall n \in \mathbb{N}$ ,  $0 < K_n \leq K$ . Assume that  $(\varepsilon_n)_n$  and  $(\delta_n)_n$  are positive sequences of reals

$$\sum_n \varepsilon_n^2 < +\infty \quad \text{and} \quad \sum_n \delta_n < +\infty$$

Then it holds,

$$\lim_{n \rightarrow +\infty} z_n = 0 \Leftrightarrow \sum_n \varepsilon_n = +\infty.$$

In particular, assume  $\liminf_n K_n > 0$  and

$$\varepsilon_n = \frac{c_1}{n^{\kappa_1}} + \mathcal{O}\left(\frac{1}{n^{2\kappa_1}}\right),$$

$$\lim_n n^{\kappa_2} \delta_n = c_2 > 0$$

where  $\frac{1}{2} < \kappa_1 \leq 1 < \kappa_2$  then,

$$x_n = \begin{cases} \mathcal{O}\left(\frac{1}{n^{\kappa_2 - \kappa_1}}\right) & \text{if } \kappa_1 < 1, \\ \mathcal{O}\left(\frac{\log n}{n^A}\right) & \text{if } \kappa_1 = 1 \text{ and } \kappa_2 - A = 1, \\ \mathcal{O}\left(\frac{1}{n^{\kappa_2 - 1}}\right) & \text{if } \kappa_1 = 1 \text{ and } \kappa_2 - A < 1 \\ \mathcal{O}\left(\frac{1}{n^A}\right) & \text{if } \kappa_1 = 1 \text{ and } \kappa_2 - A > 1. \end{cases}$$

$\square$

*Proof.* The case  $K = 0$  is well-known and we will prove the statement  $K > 0$ . Let  $l$  be such that  $A\varepsilon_n < 1$  for all  $n \geq l$ . Then for  $n \geq l$  we have  $z_n \leq y_n$ , where

$$\begin{cases} y_{n+1} = (1 - A\varepsilon_n) y_n + K\delta_n, \\ y_l = z_l. \end{cases}$$

Set  $\varepsilon'_n = A\varepsilon_n$  and  $\delta'_n = K\delta_n$ . It holds

$$y_n = y_l \prod_{h=l}^{n-1} (1 - \varepsilon'_h) + \sum_{h=l}^{n-1} \delta'_h \prod_{k=h+1}^{n-1} (1 - \varepsilon'_k).$$

Since  $\sum_n \varepsilon_n = +\infty$ , then  $\lim_{n \rightarrow \infty} \prod_{h=l}^{n-1} (1 - \varepsilon'_h) = 0$ . Moreover, for every  $m \geq l$ ,

$$\begin{aligned} \sum_{h=l}^{n-1} \delta'_h \prod_{k=h+1}^{n-1} (1 - \varepsilon'_k) &= \sum_{h=l}^{m-1} \delta'_h \prod_{k=h+1}^{n-1} (1 - \varepsilon'_k) + \sum_{h=m}^{n-1} \delta'_h \prod_{k=h+1}^{n-1} (1 - \varepsilon_k) \\ &\leq \prod_{k=m}^{n-1} (1 - \varepsilon'_k) \sum_{h=l}^{m-1} \delta'_h + \sum_{h=m}^{+\infty} \delta'_h. \end{aligned}$$

Using the fact that  $\prod_{k=m}^{n-1} (1 - \varepsilon'_k) \rightarrow 0$  and that  $\sum_n \delta_n < +\infty$ , letting first  $n \rightarrow +\infty$  and then  $m \rightarrow +\infty$ , the conclusion follows. We are left to prove if  $\sum_n \varepsilon_n < +\infty$  then  $\lim_n z_n \neq 0$ .

From (34) we have

$$z_{n+1} \geq (1 - \varepsilon'_n) z_n$$

from which it follows

$$z_n \geq z_0 \prod_{k=0}^{n-1} (1 - \varepsilon'_k).$$

Since by assumption,  $\sum_n \varepsilon_n < +\infty$ , we obtain  $\lim_{n \rightarrow \infty} z_n > 0$ .

Thus,  $\lim_{n \rightarrow +\infty} z_n = 0 \Leftrightarrow \sum_n \varepsilon_n = +\infty$  ( $\kappa_1 \leq 1$ ). Otherwise, if  $\sum_n \varepsilon_n < +\infty$  ( $\kappa_1 > 1$ ), then  $\lim_{n \rightarrow +\infty} z_n \neq 0$ .

More specifically, one gets.

• When  $\kappa_1 < 1$ . Let  $x_{l,n} := \sum_{h=l}^{n-1} \delta'_h \prod_{k=h+1}^{n-1} (1 - \varepsilon'_k)$ , thus, assuming  $l$  is large enough to replace  $\varepsilon_n$  and  $\delta_n$  with their asymptotics, and using the monotonicity of their asymptotics ,

$$\begin{aligned} x_{l,n} &= \mathcal{O}\left(\int_l^n \frac{1}{s^{\kappa_2}} \exp\left(-\int_s^n \frac{1}{u^{\kappa_1}} du\right) ds\right) \\ &= \mathcal{O}\left(\int_l^n \frac{1}{s^{\kappa_2}} \exp\left[-\frac{1}{(1-\kappa_1)u^{\kappa_1-1}}\right]_s^n ds\right) \\ &= \mathcal{O}\left(\int_l^n \frac{1}{s^{\kappa_2}} \exp\left[\frac{1}{1-\kappa_1} \left(\frac{1}{s^{\kappa_1-1}} - \frac{1}{n^{\kappa_1-1}}\right)\right] ds\right) \\ &= \mathcal{O}\left(e^{-\frac{1}{(1-\kappa_1)n^{\kappa_1-1}}} \int_l^n \frac{1}{s^{\kappa_2}} e^{\frac{1}{(1-\kappa_1)s^{\kappa_1-1}}} ds\right) \\ &= \mathcal{O}\left(\frac{1}{n^{\kappa_2}} \frac{\int_l^n s^{-\kappa_2} e^{\frac{1}{(1-\kappa_1)s^{\kappa_1-1}}} ds}{n^{-\kappa_2} e^{\frac{1}{(1-\kappa_1)n^{\kappa_1-1}}}}\right). \end{aligned}$$

Letting  $n \rightarrow \infty$ , using of L'Hôpital rule, it holds

$$\begin{aligned} x_{l,n} &= \mathcal{O}\left(\frac{1}{n^{\kappa_2}} \frac{n^{-\kappa_2} e^{\frac{1}{(1-\kappa_1)n^{\kappa_1-1}}}}{[(-\kappa_2)n^{-\kappa_2-1} + n^{-\kappa_2} n^{-\kappa_1}] e^{\frac{1}{(1-\kappa_1)s^{\kappa_1-1}}}}\right) \\ &= \mathcal{O}\left(\frac{1}{n^{\kappa_2}} \frac{1}{-\frac{\kappa_2}{n} + \frac{1}{n^{\kappa_1}}}\right) \\ &= \mathcal{O}\left(\frac{1}{n^{\kappa_2-\kappa_1}} \left(\frac{1}{1 - \frac{\kappa_2 n^{\kappa_1}}{n}}\right)\right). \end{aligned}$$

• When  $\kappa_1 = 1$ , set

$$f_n := \frac{z_n}{\prod_{k=0}^{n-1} (1 - \varepsilon'_k)}.$$

By (34) we obtain,

$$f_{n+1} = f_n + F(n)$$

where  $F(n) = \frac{\delta'_n}{\prod_{k=0}^n (1 - \varepsilon'_k)}$ . So, observing that  $f_0 = z_0 = 0$ , we obtain

$$f_n = \sum_{h=0}^{n-1} F(h),$$

or equivalently,

$$z_n = \left[ \prod_{k=0}^{n-1} (1 - \varepsilon'_k) \right] \sum_{h=0}^{n-1} F(h).$$

Since  $\prod_{k=0}^{n-1} (1 - \varepsilon'_k) = \mathcal{O}\left(\frac{1}{n^A}\right)$  and therefore  $F(n) = \mathcal{O}(n^{A-\kappa_2})$ , then

$$\begin{aligned} z_n &= \left[ \prod_{k=0}^{n-1} (1 - \varepsilon'_k) \right] \sum_{h=0}^{n-1} F(h) = \mathcal{O}\left(\frac{\sum_{h=0}^{n-1} \frac{1}{h^{\kappa_2-A}}}{n^A}\right) \\ &= \mathcal{O}\left(\frac{\int_1^n h^{A-\kappa_2}}{n^A}\right) \\ &\stackrel{n \rightarrow \infty}{=} \begin{cases} \mathcal{O}\left(\frac{\log n}{n^A}\right) & \text{if } \kappa_2 - A = 1, \\ \mathcal{O}\left(\frac{1}{n^{b-1}}\right) & \text{if } \kappa_2 - A < 1, \\ \mathcal{O}\left(\frac{1}{n^A}\right) & \text{if } \kappa_2 - A > 1. \end{cases} \end{aligned}$$

The conclusion follows.  $\square$

As mentioned, previous result agrees with the next Lemma which is proved as Lemma A.4 in [ACG17].

**Lemma A.3.** *Let  $\gamma$  be a real in  $]\frac{1}{2}, 1]$ , and  $c > 0$ . Let  $(r_n)_n$  be a sequence of real numbers such that  $0 < r_n < 1$ . Let*

$$r_n = \frac{c}{n^\gamma} + \mathcal{O}\left(\frac{1}{n^{2\gamma}}\right).$$

*Let  $a > 0$ . Denote with  $l \geq 2$  an integer such that  $\forall m \geq m_0, a < \frac{1}{r_{m_0}}$ . Let*

$$p_{m_0, n} := \prod_{m=m_0}^n (1 - ar_m) \text{ and } l_{m_0, n} = p_{m_0, n}^{-1}.$$

*It holds*

$$p_{m_0, n} = \begin{cases} \mathcal{O}\left(\exp\left[-\frac{ca}{1-\gamma} n^{1-\gamma}\right]\right) & \text{if } \frac{1}{2} < \gamma < 1 \\ \mathcal{O}(n^{-ca}) & \text{if } \gamma = 1 \end{cases}$$

*and*

$$l_{m_0, n} = \begin{cases} \mathcal{O}\left(\exp\left[\frac{ca}{1-\gamma} n^{1-\gamma}\right]\right) & \text{if } \frac{1}{2} < \gamma < 1 \\ \mathcal{O}(n^{ca}) & \text{if } \gamma = 1 \end{cases}$$

*Thus, setting*

$$F_{k+1, n} := \frac{p_{m_0, n}}{p_{m_0, k}} \quad \text{for } m_0 \leq k \leq n,$$

*one gets*

$$F_{k+1, n} = \begin{cases} \mathcal{O}\left(\exp\left(\frac{a}{1-\kappa_1}(k^{1-\kappa_1} - n^{1-\kappa_1})\right)\right) & \text{for } 1/2 < \kappa_1 < 1 \\ \mathcal{O}\left(\left(\frac{k}{n}\right)^a\right) & \text{for } \kappa_1 = 1. \end{cases} \quad (35)$$

$\square$

**Lemma A.4.** *Let  $\mathcal{G}$  be an (increasing) filtration and  $(V_k)$  be an  $\mathcal{G}$ -adapted sequence of real random variables such that  $\mathbb{E}[V_k|\mathcal{G}_{k-1}] \rightarrow V$  a.s. for some real random variable  $V$ . Moreover, let  $(a_k)$  and  $(b_k)$  be two sequences of strictly positive real numbers such that*

$$b_k \uparrow +\infty, \quad \sum_{k=1}^{\infty} \frac{\mathbb{E}[V_k^2]}{a_k^2 b_k^2} < +\infty.$$

Then we have:

a) If  $\frac{1}{b_n} \sum_{k=1}^n \frac{1}{a_k} \rightarrow \vartheta$  for some constant  $\vartheta$ , then  $\frac{1}{b_n} \sum_{k=1}^n \frac{V_k}{a_k} \rightarrow \vartheta V$ .

b) If  $b_n \sum_{k \geq n} \frac{1}{a_k b_k^2} \rightarrow \vartheta$  for some constant  $\vartheta$ , then  $b_n \sum_{k \geq n} \frac{V_k}{a_k b_k^2} \rightarrow \vartheta V$ . □

**Theorem A.5.** (Theorem 3.2 in [HH80])

Let  $\{S_{n,k}, \mathcal{F}_{n,k} : 1 \leq k \leq k_n, n \geq 1\}$  be a zero-mean, square-integrable martingale array with differences  $U_{n,k}$ , and let  $\sigma^2$  be an a.s. finite random variable. Suppose that

- 1)  $\max_{1 \leq k \leq k_n} |U_{n,k}| \xrightarrow{P} 0$ ;
- 2)  $\mathbb{E}[\max_{1 \leq k \leq k_n} U_{n,k}^2]$  is bounded in  $n$ ;
- 3)  $\sum_{k=1}^{k_n} U_{n,k}^2 \xrightarrow{P} \sigma^2$

and the  $\sigma$ -fields are nested, i.e.  $\mathcal{F}_{n,k} \subseteq \mathcal{F}_{n+1,k}$  for  $1 \leq k \leq k_n$ ,  $n \geq 1$ . Then  $S_{n,k_n} = \sum_{k=1}^{k_n} U_{n,k}$  converges stably to a random variable with characteristic function  $\phi(u) = \mathbb{E}[\exp(-\sigma^2 u^2/2)]$ , i.e. to the Gaussian kernel  $\mathcal{N}(0, \sigma^2)$ . □

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