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# Global linear convergence of Evolution Strategies with recombination on scaling-invariant functions 

Cheikh Toure, Anne Auger, Nikolaus Hansen ${ }^{1}$


#### Abstract

Evolution Strategies (ES) are stochastic derivative-free optimization algorithms whose most prominent representative, the CMA-ES algorithm, is widely used to solve difficult numerical optimization problems. We provide the first rigorous investigation of the linear convergence of step-size adaptive ES involving a population and recombination, two ingredients crucially important in practice to be robust to local irregularities or multimodality. Our methodology relies on investigating the stability of a Markov chain associated to the algorithm. Our stability study is crucially based on recent developments connecting the stability of deterministic control models to the stability of associated Markov chains.

We investigate convergence on composites of strictly increasing functions with continuously differentiable scaling-invariant functions with a global optimum. This function class includes functions with non-convex sublevel sets and discontinuous functions. We prove the existence of a constant $r$ such that the logarithm of the distance to the optimum divided by the number of iterations of step-size adaptive ES with weighted recombination converges to $r$. The constant is given as an expectation with respect to the stationary distribution of a Markov chain - its sign allows to infer linear convergence or divergence of the ES and is found numerically.


Our main condition for convergence is the increase of the expected log stepsize on linear functions. In contrast to previous results, our condition is equivalent to the almost sure geometric divergence of the step-size.

Keywords: Evolution Strategies; Linear Convergence; Recombination; CMA-ES; Scaling-invariant functions; Foster-Lyapunov drift conditions.

[^0]
## 1. Introduction

Evolution Strategies (ES) are stochastic numerical optimization algorithms introduced in the 70's $[1,2,3,4]$. They aim at optimizing an objective function $f: \mathbb{R}^{n} \rightarrow \mathbb{R}$ in a so-called zero-order black-box scenario where gradients are not available and only comparisons between $f$-values of candidate solutions are used to update the state of the algorithm. Evolution Strategies sample candidate solutions from a multivariate normal distribution parametrized by a mean vector and a covariance matrix. The mean vector represents the incumbent or current favorite solution while the covariance matrix determines the geometric shape of the sampling probability distribution. In adaptive ES, not only the mean vector but also the covariance matrix is adapted in each iteration. Covariance matrices can be seen as encoding a metric such that Evolution Strategies that adapt a full covariance matrix are variable metric algorithms [5].

Among ESs, the covariance-matrix-adaptation ES (CMA-ES) $[6,7]$ is nowadays recognized as state-of-the-art to solve difficult numerical optimization problems that can typically be non-convex, non-linear, ill-conditioned, non-separable, rugged or multi-modal. Adaptation of the full covariance matrix is crucial to solve ill-conditioned, non-separable problems. Up to a multiplicative factor that converges to zero, the covariance matrix becomes on strictly convex-quadratic objective functions close to the inverse Hessian of the function [8].

The CMA-ES algorithm follows a $\left(\mu / \mu_{w}, \lambda\right)$-ES algorithmic scheme where from the offspring population of $\lambda$ candidate solutions sampled at each iteration the $\mu \approx \lambda / 2$ best solutions - the new parent population-are recombined as a weighted sum to define the new mean vector of the multivariate normal distribution. On a unimodal spherical function, the optimal step-size, i.e. the standard deviation that should be used to sample each coordinate of the candidate solutions, depends monotonously on $\mu$ [3]. Hence, increasing the population size makes the search less local while preserving a close-to-optimal convergence rate per function evaluation as long as $\lambda$ remains moderately large [9, 10, 11]. This remarkable theoretical property implies robustness and partly explains why on many multi-modal test functions increasing $\lambda$ empirically increases the probability to converge to the global optimum [12]. The robustness when increasing $\lambda$ and the inherent parallel nature of Evolution Strategies are two key features behind their success for tackling difficult black-box optimization problems.

Convergence is a central question in optimization. For comparison-based algorithms like Evolution Strategies, linear convergence (where the distance to the optimum decreases geometrically) is the fastest possible convergence $[13,14]$. Gradient methods also converge linearly on strongly convex functions [15, Theorem 2.1.15].

We have ample empirical evidence that adaptive Evolution Strategies converge linearly on wide classes of functions [16, 17, 11, 18]. Yet, proving linear convergence is known to be difficult. So far, linear convergence could be proven only for step-size adaptive algorithms where the covariance matrix equals a scalar times the identity $[19,20,21,22,23,24]$ or a scalar times a covariance matrix
with eigenvalues upper bounded and bounded away from zero [25]. In addition, these proofs require the parent population size to be one.

In this context, we analyze here for the first time the linear convergence of a step-size adaptive ES with a parent population size greater than one and recombination, following a $\left(\mu / \mu_{w}, \lambda\right)$-ES framework. As a second novelty, we model the step-size update by a generic function and thereby also encompass the step-size updates in the CMA-ES algorithm [7] (however with a specific parameter setting which leads to a reduced state-space) and in the xNES algorithm [26].

Our proofs hold on composites of strictly increasing functions with either continuously differentiable scaling-invariant functions with a unique argmin or nontrivial linear functions. This class of function includes discontinuous functions, functions with infinite many critical points, and functions with nonconvex sublevel sets. It does not include functions with more than one (local or global) optimum.

In this paper, we use a methodology formalized in [27] and previously used in $[19,20]$. The methodology is based on analyzing the stochastic process defined as the difference between the mean vector and a reference point (often the optimum of the problem), normalized by the step-size. This construct is a viable model of the underlying (translation and scale invariant) algorithm when optimizing scaling-invariant functions, in which case the stochastic process is also a Markov chain and here referred to as $\sigma$-normalized Markov chain. This chain is homogeneous as a consequence of three crucial invariance properties of the ES algorithms: translation invariance, scale invariance, and invariance to strictly increasing transformations of the objective function. Proving stability of the $\sigma$-normalized Markov chain ( $\varphi$-irreducibility, Harris recurrence, positivity) is key to obtain almost sure linear behavior of the algorithm [27]. The sign and value of the convergence or divergence rate can however only be obtained from elementary Monte Carlo simulations.

One main difficulty is to prove $\varphi$-irreducibility, because the updates of mean and step-size in the analyzed algorithms are coupled [28]. We solve this difficulty by using recent tools that connect the stability of a deterministic control model to the stability of an associated Markov chain [29]. Other stability properties are established using standard Lyapunov drift conditions [30].

This paper is organized as follows. We present in Section 2 the algorithm framework, the assumptions on the algorithm and the class of objective functions where the convergence analysis is carried out. In Section 3 we present the main results of the paper. In Section 4, we present the methodology and the Markov chain notions needed for obtaining the proofs. In Section 5 we establish different stability properties on the $\sigma$-normalized Markov chain. We prove the main results in Section 6. In Section 7, we highlight previous works related to this paper.

## Notation

We denote by $\mathbb{R}_{+}$the set of non-negative real numbers and by $\mathbb{N}$ the set of non-negative integers. The Euclidean norm is denoted by $\|\cdot\|$. For $x \in \mathbb{R}^{n}$ and $\rho>0, \mathbf{B}(x, \rho)=\left\{y \in \mathbb{R}^{n} ;\|x-y\|<\rho\right\}$ and $\overline{\mathbf{B}(x, \rho)}$ is its closure.

For a set $A$, we denote by $A^{c}$ the complement of $A$. For a topological space $\mathcal{Z}$, we denote its Borel sigma-field by $\mathcal{B}(\mathcal{Z})$. For a signed measure $\nu$, we denote for any real-valued function $g, \mathbb{E}_{\nu}(g)=\int g(z) \nu(\mathrm{d} z)$. For a positive function $h$, we denote by $\|\cdot\|_{h}$ the norm on signed measures on $\mathcal{B}(\mathcal{Z})$ defined for all signed measure $\nu$ as $\|\nu\|_{h}=\sup _{|g| \leq h}\left|\mathbb{E}_{\nu}(g)\right|$. If $\left(\mathcal{Z}_{1}, \mathcal{B}\left(\mathcal{Z}_{1}\right), \pi_{1}\right)$ and $\left(\mathcal{Z}_{2}, \mathcal{B}\left(\mathcal{Z}_{2}\right), \pi_{2}\right)$ are two measure spaces, we denote by $\pi_{1} \times \pi_{2}$ the product measure on the product measurable space $\left(\mathcal{Z}_{1} \times \mathcal{Z}_{2}, \mathcal{B}\left(\mathcal{Z}_{1}\right) \otimes \mathcal{B}\left(\mathcal{Z}_{2}\right)\right)$ where $\otimes$ is the tensor product.

We denote by $\mathcal{N}$ the standard normal distribution. If $x \in \mathbb{R}^{m}$ and $C$ is a covariance matrix of dimension $m \times m$, we denote by $\mathcal{N}(x, C)$ the multivariate normal distribution with mean $x$ and covariance matrix $C$. If $C$ is the identity matrix, $\mathcal{N}_{m}=\mathcal{N}(0, C)$ denotes the standard multivariate normal distribution in dimension $m$. We denote by $p_{\mathcal{N}_{m}}$ its probability density function.

We denote by $\|\cdot\|_{\infty}$ the infinity norm on a space of bounded functions. For a matrix $T$, we denote by $T^{\top}$ the transpose of $T$. For $p \in \mathbb{N} \backslash\{0\}$, we denote an element $u$ of $\mathbb{R}^{p m}$ as $u=\left(u^{1}, \ldots, u^{m}\right)$ where $u^{i} \in \mathbb{R}^{p}$ for $i=1, \ldots, m$. If $m=1$, we write that $u=\left(u^{1}\right)=u^{1}$. For $w \in \mathbb{R}^{m}$ and $u \in \mathbb{R}^{p m}$, we denote $\sum_{i=1}^{m} w_{i} u^{i}$ as $w^{\top} u$. For an objective function $f: \mathbb{R}^{n} \rightarrow \mathbb{R}$ and an element $z \in \mathbb{R}^{n}$, we denote by $\mathcal{L}_{f, z}$ the level set $\left\{y \in \mathbb{R}^{n} ; f(y)=f(z)\right\}$.

We refer to a non-zero linear function as a nontrivial linear function.

## 2. Algorithm framework and class of functions studied

We present in this section our step-size adaptive algorithm framework, the assumptions on the algorithm and the function class considered. We also present preliminary results.

In the following, we consider an abstract measurable space $(\Omega, \mathcal{F})$ and a probability measure $P$ so that $(\Omega, \mathcal{F}, P)$ is a measure space.

### 2.1. The $\left(\mu / \mu_{w}, \lambda\right)$-ES algorithm framework

We introduce the algorithm framework studied in this work, specifically, stepsize adaptive evolution strategies using weighted multi-recombination, referred to as step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)$-ES. Given a positive integer $n$ and a function $f: \mathbb{R}^{n} \longrightarrow \mathbb{R}$ to be minimized, the sequence of states of the algorithm is represented by $\left\{\left(X_{k}, \sigma_{k}\right) ; k \in \mathbb{N}\right\}$ where at iteration $k, X_{k} \in \mathbb{R}^{n}$ is the incumbent (the favorite solution) and the positive scalar $\sigma_{k}$ is the step-size. The incumbent is also considered as a current estimate of the optimum. We fix positive integers $\lambda$ and $\mu$ such that $\mu \leq \lambda$.

Let $\left(X_{0}, \sigma_{0}\right) \in \mathbb{R}^{n} \times(0, \infty)$ and $U=\left\{U_{k+1}=\left(U_{k+1}^{1}, \ldots, U_{k+1}^{\lambda}\right) ; k \in \mathbb{N}\right\}$ be a sequence of independent and identically distributed (i.i.d.) random inputs independent from $\left(X_{0}, \sigma_{0}\right)$, where for all $k \in \mathbb{N}, U_{k+1}=\left(U_{k+1}^{1}, \ldots, U_{k+1}^{\lambda}\right)$ is composed of $\lambda$ independent random vectors following a standard multivariate normal distribution $\mathcal{N}_{n}$. Given $\left(X_{k}, \sigma_{k}\right)$ for $k \in \mathbb{N}$, we consider the following iterative update. First, we define $\lambda$ candidate solutions as

$$
\begin{equation*}
X_{k+1}^{i}=X_{k}+\sigma_{k} U_{k+1}^{i} \quad \text { for } i=1, \ldots, \lambda \tag{1}
\end{equation*}
$$

Second, we evaluate the candidate solutions on the objective function $f$. We then denote an $f$-sorted permutation of $\left(X_{k+1}^{1}, \ldots, X_{k+1}^{\lambda}\right)$ as $\left(X_{k+1}^{1: \lambda}, \ldots, X_{k+1}^{\lambda: \lambda}\right)$ such that

$$
\begin{equation*}
f\left(X_{k+1}^{1: \lambda}\right) \leq \cdots \leq f\left(X_{k+1}^{\lambda: \lambda}\right) \tag{2}
\end{equation*}
$$

and thereby define the indices $i: \lambda$. To break possible ties, we require that $i: \lambda<j: \lambda$ if $f\left(X_{k+1}^{i}\right)=f\left(X_{k+1}^{j}\right)$ and $i<j$. The sorting indices $i: \lambda$ are also used for the $\sigma$-normalized difference vectors $U_{k+1}^{i}$ in that

$$
U_{k+1}^{i: \lambda}=\frac{X_{k+1}^{i: \lambda}-X_{k}}{\sigma_{k}}
$$

Accordingly, we define the selection function $\alpha_{f}$ of $z \in \mathbb{R}^{n}$ and $u=\left(u^{1}, \ldots, u^{\lambda}\right) \in$ $\mathbb{R}^{n \lambda}$ to yield the sorted sequence of the difference vectors as

$$
\begin{equation*}
\alpha_{f}(z, u)=\left(u^{1: \lambda}, \ldots, u^{\mu: \lambda}\right) \in \mathbb{R}^{n \mu} \tag{3}
\end{equation*}
$$

with $f\left(z+u^{1: \lambda}\right) \leq \cdots \leq f\left(z+u^{\lambda: \lambda}\right)$ and the above tie breaking. For $\lambda=2$ and $\mu=1$, the selection function has the simple expression $\alpha_{f}\left(z,\left(u^{1}, u^{2}\right)\right)=$ $\left(u^{1}-u^{2}\right) \mathbb{1}_{\left\{f\left(z+u^{1}\right) \leq f\left(z+u^{2}\right)\right\}}+u^{2}$.

By definition, we have for $k \in \mathbb{N}, \alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)=\left(\sigma_{k} U_{k+1}^{1: \lambda}, \ldots, \sigma_{k} U_{k+1}^{\mu: \lambda}\right)$ so that

$$
\begin{equation*}
\frac{\alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)}{\sigma_{k}}=\left(U_{k+1}^{1: \lambda}, \ldots, U_{k+1}^{\mu: \lambda}\right) \tag{4}
\end{equation*}
$$

However, $\alpha_{f}$ is not a homogeneous function in general, because the indices $i: \lambda$ in (4) depend on $f$ and hence on $\alpha_{f}$ and hence on $\sigma_{k}$.

The update of the state of the algorithm uses the objective function only through the above selection function. This selection function is invariant to strictly increasing transformations of the objective function as formalized in the next lemma. Indeed, the selection is determined through the ranking of candidate solutions in (2) which is the same when we optimize $g \circ f$ instead of $f$ given $g$ is strictly increasing. We talk about comparison-based algorithms in this case.

Lemma 1. Let $g$ be a function. Define $f$ as $f=\varphi \circ g$ where $\varphi$ is strictly increasing. Then $\alpha_{f}=\alpha_{g}$.

To update the mean vector $X_{k}$, we consider a weighted average of the $\mu \leq \lambda$ best solutions $\sum_{i=1}^{\mu} w_{i} X_{k+1}^{i: \lambda}$ where $w=\left(w_{1}, \ldots, w_{\mu}\right)$ is a non-zero vector. With only positive weights summing to one, this weighted average is situated in the convex hull of the $\mu$ best points.

The next incumbent $X_{k+1}$ is constructed by combining $X_{k}$ and $\sum_{i=1}^{\mu} w_{i} X_{k+1}^{i: \lambda}$

$$
\begin{align*}
X_{k+1} & =\left(1-\sum_{i=1}^{\mu} w_{i}\right) X_{k}+\sum_{i=1}^{\mu} w_{i} X_{k+1}^{i: \lambda}  \tag{5}\\
& =X_{k}+\sum_{i=1}^{\mu} w_{i}\left(X_{k+1}^{i: \lambda}-X_{k}\right)=X_{k}+\sigma_{k} \sum_{i=1}^{\mu} w_{i} U_{k+1}^{i: \lambda} \tag{6}
\end{align*}
$$

Positive weights with small indices move the new mean vector towards the better solutions, hence these weights should generally be large. In evolution strategies, the weights are always non-increasing in $i$. With the notable exception of Natural Evolution Strategies ([26] and related works), all weights are positive. In practice, $\sum_{i=1}^{\mu} w_{i}$ is often set to 1 such that the new mean vector is the weighted average of the $\mu$ best solutions. Proposition 3 describes (generally weak) explicit conditions for the weights under which our results hold.

We write the step-size update in an abstract manner as

$$
\begin{equation*}
\sigma_{k+1}=\sigma_{k} \Gamma\left(U_{k+1}^{1: \lambda}, \ldots, U_{k+1}^{\mu: \lambda}\right) \tag{7}
\end{equation*}
$$

where $\Gamma: \mathbb{R}^{n \mu} \rightarrow \mathbb{R}_{+} \backslash\{0\}$ is a measurable function. This generic step-size update is by construction scale-invariant, which is key for our analysis [27]. The update of the mean vector and of the step-size are both functions of the $f$-sorted sampled vectors $\left(U_{k+1}^{1: \lambda}, \ldots, U_{k+1}^{\mu: \lambda}\right)$.

Using (4), we rewrite the algorithm framework (6) and (7) for all $k$ as:

$$
\begin{align*}
X_{k+1} & =X_{k}+\sum_{i=1}^{\mu} w_{i}\left[\alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)\right]_{i}=X_{k}+w^{\top} \alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)  \tag{8}\\
\sigma_{k+1} & =\sigma_{k} \Gamma\left(\frac{\alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)}{\sigma_{k}}\right) \tag{9}
\end{align*}
$$

with $U=\left\{U_{k+1} ; k \in \mathbb{N}\right\}$ the sequence of identically distributed random inputs and $w \in \mathbb{R}^{\mu} \backslash\{0\}$.

### 2.2. Algorithms encompassed

The generic update in (7) or equivalently (9) encompasses the step-size update of the cumulative step-size adaptation evolution strategy $\left(\left(\mu / \mu_{w}, \lambda\right)\right.$-CSA-ES $)$ $[27,6]$ with cumulation factor set to 1 where for $d_{\sigma}>0, w \in \mathbb{R}^{\mu} \backslash\{0\}$ and $u=\left(u^{1}, \ldots, u^{\mu}\right) \in \mathbb{R}^{n \mu}$,

$$
\begin{equation*}
\Gamma_{\mathrm{CSA} 1}^{0}\left(u^{1}, \ldots, u^{\mu}\right)=\exp \left(\frac{1}{d_{\sigma}}\left(\frac{\left\|\sum_{i=1}^{\mu} w_{i} u^{i}\right\|}{\|w\| \mathbb{E}\left[\left\|\mathcal{N}_{n}\right\|\right]}-1\right)\right) \tag{10}
\end{equation*}
$$

The acronym CSA1 emphasizes that we only consider a particular case here: in the original CSA algorithm, the sum in (10) is an exponentially fading average of these sums from the past iterations with a smoothing factor of $1-c_{\sigma}$. Equation (10) only holds when the cumulation factor $c_{\sigma}$ is equal to 1 , whereas
in practice, $1 / c_{\sigma}$ is between $\sqrt{n} / 2$ and $n+2$ (see [7] for more details). The damping parameter $d_{\sigma} \approx 1$ scales the change magnitude of $\log \left(\sigma_{k}\right)$.

Equation (10) increases the step-size if and only if the length of $\sum_{i=1}^{\mu} w_{i} U_{k+1}^{i: \lambda}$ is larger than the expected length of $\sum_{i=1}^{\mu} w_{i} U_{k+1}^{i}$ which is equal to $\|w\| \mathbb{E}\left[\left\|\mathcal{N}_{n}\right\|\right]$. Since the function $\Gamma_{\text {CSA }}^{0}$ is not continuously differentiable (an assumption needed in our analysis) we consider a version of the ( $\mu / \mu_{w}, \lambda$ )-CSA1-ES [31] that compares the square length of $\sum_{i=1}^{\mu} w_{i} U_{k+1}^{i: \lambda}$ to the expected square length of $\sum_{i=1}^{\mu} w_{i} U_{k+1}^{i}$ which is $n\|w\|^{2}$. Hence, we analyze for $d_{\sigma}>0, w \in \mathbb{R}^{\mu} \backslash\{0\}$ and $u=\left(u^{1}, \ldots, u^{\mu}\right) \in \mathbb{R}^{n \mu}$ :

$$
\begin{equation*}
\Gamma_{\mathrm{CSA} 1}\left(u^{1}, \ldots, u^{\mu}\right)=\exp \left(\frac{1}{2 d_{\sigma} n}\left(\frac{\left\|\sum_{i=1}^{\mu} w_{i} u^{i}\right\|^{2}}{\|w\|^{2}}-n\right)\right) \tag{11}
\end{equation*}
$$

Another step-size update encompassed with (4) is given by the Exponential Natural Evolution Strategy (xNES) [26, 32, 27, 33] and defined for $d_{\sigma}>0$, $w \in \mathbb{R}^{\mu} \backslash\{0\}$ and $u=\left(u^{1}, \ldots, u^{\mu}\right) \in \mathbb{R}^{n \mu}$ as

$$
\begin{equation*}
\Gamma_{\mathrm{xNES}}\left(u^{1}, \ldots, u^{\mu}\right)=\exp \left(\frac{1}{2 d_{\sigma} n}\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\sum_{j=1}^{\mu}\left|w_{j}\right|}\left(\left\|u^{i}\right\|^{2}-n\right)\right)\right) \tag{12}
\end{equation*}
$$

Both equations (11) and (12) correlate the step-size increment with the vector lengths of the $\mu$ best solutions. While (11) takes the squared norm of the weighted sum of the vectors, (12) takes the weighted sum of squared norms. Hence, correlations between the directions $u^{i}$ affect only (11). Both equations are offset to become unbiased such that $\log \circ \Gamma$ is zero in expectation when $u^{i} \sim \mathcal{N}_{n}$ for all $1 \leq i \leq \lambda$, are i.i.d. random vectors.

### 2.3. Assumptions on the algorithm framework

We pose some assumptions on the algorithm (8) and (9) starting with assumptions on the step-size update function $\Gamma$.

A1. The function $\Gamma: \mathbb{R}^{n \mu} \rightarrow \mathbb{R}_{+} \backslash\{0\}$ is continuously differentiable $\left(C^{1}\right)$.
A2. $\Gamma$ is invariant under rotation in the following sense: for all $n \times n$ orthogonal matrices $T$, for all $u=\left(u_{1}, \ldots, u_{\mu}\right) \in \mathbb{R}^{n \mu}, \Gamma\left(T u_{1}, \ldots, T u_{\mu}\right)=\Gamma(u)$.

A3. The function $\Gamma$ is lower-bounded by a constant $m_{\Gamma}>0$, that is for all $x \in \mathbb{R}^{n \mu}, \Gamma(x) \geq m_{\Gamma}$.

A4. $\log \circ \Gamma$ is $\mathcal{N}_{n \mu}$-integrable, that is, $\int|\log (\Gamma(u))| p_{\mathcal{N}_{n \mu}}(u) \mathrm{d} u<\infty$.
We can easily verify that Assumptions A1-A4 are satisfied for the $\left(\mu / \mu_{w}, \lambda\right)$ CSA1 and $\left(\mu / \mu_{w}, \lambda\right)$-xNES updates given in (11) and (12). More precisely, the following lemma holds.
Lemma 2. The step-size update function $\Gamma_{\mathrm{CSA} 1}$ defined in (11) satisfies Assumptions A1-A4. Endowed with non-negative weights $w_{i} \geq 0$ for all $i=1, \ldots, \mu$, the step-size update function $\Gamma_{\mathrm{xNES}}$ defined in (12) satisfies Assumptions A1-A4.

Proof. A1 and A4 are immediate to verify. For A2, the invariance under rotation comes from the norm-preserving property of orthogonal matrices. For all $u=\left(u_{1}, \ldots, u_{\mu}\right) \in \mathbb{R}^{n \mu}, \Gamma_{\mathrm{CSA} 1}(u) \geq \exp \left(-\frac{1}{2 d_{\sigma}}\right)$ such that $\Gamma_{\mathrm{CSA} 1}$ satisfies A3. Similarly $\Gamma_{\mathrm{xNES}}(u)=\exp \left(-\frac{1}{2 d_{\sigma}} \frac{\sum_{i=1}^{\mu} w_{i}}{\sum_{j=1}^{\mu}\left|w_{j}\right|}+\frac{1}{2 d_{\sigma} n} \sum_{i=1}^{\mu} \frac{w_{i}}{\sum_{j=1}^{\mu}\left|w_{j}\right|}\left\|u^{i}\right\|^{2}\right)$. Since all the weights are non-negative, $\frac{1}{2 d_{\sigma} n} \sum_{i=1}^{\mu} w_{i}\left\|u^{i}\right\|^{2} \geq 0$. And then $-\frac{1}{2 d_{\sigma}} \sum_{i=1}^{\mu} w_{i}+\frac{1}{2 d_{\sigma} n} \sum_{i=1}^{\mu} w_{i}\left\|u^{i}\right\|^{2} \geq-\frac{1}{2 d_{\sigma}} \sum_{i=1}^{\mu} w_{i}$. Therefore $\Gamma_{\mathrm{xNES}}(u) \geq$ $\exp \left(-\frac{1}{2 d_{\sigma}}\right)$ which does not depend on $u$, such that $\Gamma_{\text {xNES }}$ satisfies A3.

Assumptions A1-A4 are also satisfied for a constant function $\Gamma$ equal to a positive number. When the positive number is greater than 1 , our main condition for a linear behavior is satisfied, as we will see later on. Yet, the step-size of this algorithm clearly diverges geometrically.

We formalize now the assumption on the source distribution used to sample candidate solutions, as it was already specified when defining the algorithm framework.

A5. $U=\left\{U_{k+1}=\left(U_{k+1}^{1}, \ldots, U_{k+1}^{\lambda}\right) \in \mathbb{R}^{n \lambda} ; k \in \mathbb{N}\right\}$, see e.g. (1), is an i.i.d. sequence that is also independent from $\left(X_{0}, \sigma_{0}\right)$, and for all natural integer $k, U_{k+1}$ is an independent sample of $\lambda$ standard multivariate normal distributions on $\mathbb{R}^{n}$ at time $k+1$.

The last assumption is natural as evolution strategies use predominantly Gaussian distributions ${ }^{2}$. Yet, we can replace the multivariate normal distribution by a distribution with finite first and second moments and a probability density function of the form $x \mapsto \frac{1}{\sigma^{n}} g\left(\frac{\|x\|^{2}}{\sigma^{2}}\right)$ where $\sigma>0$ and $g: \mathbb{R}_{+} \rightarrow \mathbb{R}_{+}$is $C^{1}$, non-increasing and submultiplicative in that there exists $K>0$ such that for $t \in \mathbb{R}_{+}$and $s \in \mathbb{R}_{+}, g(t+s) \leq K g(t) g(s)$ (such that Proposition 12 holds).

### 2.4. Assumptions on the objective function

We introduce in this section the assumptions needed on the objective function to prove the linear behavior of step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)$-ES. Our main assumption is that the function is scaling-invariant. We remind that a function $f$ is scaling-invariant [27] with respect to a reference point $x^{\star}$ if for all $\rho>0$, $x, y \in \mathbb{R}^{n}$

$$
\begin{equation*}
f\left(x^{\star}+x\right) \leq f\left(x^{\star}+y\right) \Longleftrightarrow f\left(x^{\star}+\rho x\right) \leq f\left(x^{\star}+\rho y\right) . \tag{13}
\end{equation*}
$$

We pose one of the following assumptions on $f$ :

[^1]

Figure 1: Level sets of scaling-invariant functions with respect to the red star $x^{\star}$. A randomly generated scaling-invariant function from a "smoothly" randomly perturbed sphere function.

F1. The function $f$ satisfies $f=\varphi \circ g$ where $\varphi$ is a strictly increasing function and g is a $C^{1}$ scaling-invariant function with respect to $x^{\star}$ and has a unique global argmin (that is $x^{\star}$ ).

F2. The function $f$ satisfies $f=\varphi \circ g$ where $\varphi$ is a strictly increasing function and $g$ is a nontrivial linear function.

Assumption F1 is our core assumption for studying convergence: we assume scaling invariance and continuous differentiability not on $f$ but on $g$ where $f=\varphi \circ g$ such that the function $f$ can be discontinuous (we can include jumps in the function via the function $\varphi$ ). Because ES are comparison-based algorithms and thus the selection function is identical on $f$ or $g \circ f$ (see Lemma 1), our analysis is invariant if we carry it out on $f$ or $g \circ f$. Strictly increasing transformations of strictly convex quadratic functions satisfy F1. Functions with non-convex sublevel sets can satisfy F1 (see Figure 1). More generally, strictly increasing transformations of $C^{1}$ positively homogeneous functions with a unique global argmin satisfy F1. Recall that a function $p$ is positively homogeneous with degree $\alpha>0$ and with respect to $x^{\star}$ if for all $x, y \in \mathbb{R}^{n}$, for all $\rho>0$,

$$
\begin{equation*}
p\left(\rho\left(x-x^{\star}\right)\right)=\rho^{\alpha} p\left(x-x^{\star}\right) \tag{14}
\end{equation*}
$$

### 2.5. Preliminary results

If $f$ is scaling-invariant with respect to $x^{\star}$, the composite of the selection function $\alpha_{f}$ with the translation $(z, u) \mapsto\left(x^{\star}+z, u\right)$ is positively homogeneous with degree 1. If in addition $f$ is a measurable function with Lebesgue negligible level sets, then [29, Proposition 5.2] gives the explicit expression of the probability density function of $\alpha_{f}\left(x^{\star}+z, U_{1}\right)$ where $U_{1}$ follows the distribution of $\mathcal{N}_{n \lambda}$. These results are formalized in the next lemma.

Lemma 3. If $f$ is a scaling-invariant function with respect to $x^{\star}$, then the function $(z, u) \mapsto \alpha_{f}\left(x^{\star}+z, u\right)$ is positively homogeneous with degree 1. In other
words, for all $z \in \mathbb{R}^{n}, \sigma>0$ and $u=\left(u^{1}, \ldots, u^{\lambda}\right) \in \mathbb{R}^{n \lambda}$

$$
\alpha_{f}\left(x^{\star}+\sigma z, \sigma u\right)=\sigma \alpha_{f}\left(x^{\star}+z, u\right) .
$$

If in addition $f$ is a measurable function with Lebesgue negligible level sets and $U_{1}=\left(U_{1}^{1}, \ldots, U_{1}^{\lambda}\right)$ is distributed according to $\mathcal{N}_{n \lambda}$, then for all $z \in \mathbb{R}^{n}$, the probability density function $p_{z}^{f}$ of $\alpha_{f}\left(x^{\star}+z, U_{1}\right)$ exists and for all $u=$ $\left(u^{1}, \ldots, u^{\mu}\right) \in \mathbb{R}^{n \mu}$,

$$
\begin{equation*}
p_{z}^{f}(u)=\frac{\lambda!}{(\lambda-\mu)!}\left(1-Q_{z}^{f}\left(u^{\mu}\right)\right)^{\lambda-\mu} \prod_{i=1}^{\mu-1} \mathbb{1}_{f\left(x^{\star}+z+u^{i}\right)<f\left(x^{\star}+z+u^{i+1}\right)} \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right) \tag{15}
\end{equation*}
$$

where $Q_{z}^{f}(w)=P\left(f\left(x^{\star}+z+\mathcal{N}_{n}\right) \leq f\left(x^{\star}+z+w\right)\right)$.
Proof. We have that $f\left(x^{\star}+z+u^{1: \lambda}\right) \leq \cdots \leq f\left(x^{\star}+z+u^{\lambda: \lambda}\right)$ if and only if $f\left(x^{\star}+\sigma\left(z+u^{1: \lambda}\right)\right) \leq \cdots \leq f\left(x^{\star}+\sigma\left(z+u^{\lambda: \lambda}\right)\right)$. Therefore $\alpha_{f}\left(x^{\star}+\sigma z, \sigma u\right)=$ $\sigma\left(u^{1: \lambda}, \ldots, u^{\mu: \lambda}\right)=\sigma \alpha_{f}\left(x^{\star}+z, u\right)$.

Equation (15) is given by [29, Proposition 5.2] whenever $f$ has Lebesgue negligible level sets.

On a linear function $f$, the selection function $\alpha_{f}$ defined in (3) is independent of the current state of the algorithm and is positively homogeneous with degree 1. This result is underlying previous results $[19,38]$. We provide here a simple formalism and proof.

Lemma 4. If $f$ is an increasing transformation of a linear function, then for all $x \in \mathbb{R}^{n}$ the function $\alpha_{f}(x, \cdot)$ does not depend on $x$ and is positively homogeneous with degree 1 . In other words, for $x \in \mathbb{R}^{n}, \sigma>0$ and $u=\left(u^{1}, \ldots, u^{\lambda}\right) \in \mathbb{R}^{n \lambda}$

$$
\alpha_{f}(x, \sigma u)=\sigma \alpha_{f}(0, u)
$$

Proof. By linearity $f\left(x+\sigma u^{1: \lambda}\right) \leq \cdots \leq f\left(x+\sigma u^{\lambda: \lambda}\right)$ if and only if $f\left(u^{1: \lambda}\right) \leq$ $\cdots \leq f\left(u^{\lambda: \lambda}\right)$. Therefore $\alpha_{f}(x, \sigma u)=\sigma\left(u^{1: \lambda}, \ldots, u^{\mu: \lambda}\right)=\sigma \alpha_{f}(0, u)$.

Let $l^{\star}$ be the linear function defined for all $x \in \mathbb{R}^{n}$ as $l^{\star}(x)=x_{1}$ and $U_{1}=\left(U_{1}^{1}, \ldots, U_{1}^{\lambda}\right)$ where $U_{1}^{1}, \ldots, U_{1}^{\lambda}$ are i.i.d. with law $\mathcal{N}_{n}$. Define the step-size change $\Gamma_{\text {linear }}^{\star}$ as

$$
\begin{equation*}
\Gamma_{\text {linear }}^{\star}=\Gamma\left(\alpha_{l^{\star}}\left(0, U_{1}\right)\right) . \tag{16}
\end{equation*}
$$

We prove in the next proposition that for all nontrivial linear functions, the step-size multiplicative factor of the algorithm (8) and (9) has at all iterations the distribution of $\Gamma_{\text {linear }}^{\star}$. This result derives from the rotation invariance of the function $\Gamma$ (see Assumption A2) and of the probability density function $p_{\mathcal{N}_{n \mu}}: u \mapsto \frac{1}{(2 \pi)^{n \mu / 2}} \exp \left(-\|u\|^{2} / 2\right)$. The details of the proof are in Appendix A.

Proposition 1. (Invariance of the step-size multiplicative factor on linear functions) Let $f$ be an increasing transformation of a nontrivial linear function, i.e. satisfy F2. Assume that $\left\{U_{k+1} ; k \in \mathbb{N}\right\}$ satisfies Assumption $A 5$ and that $\Gamma$ satisfies Assumption A2, i.e. $\Gamma$ is invariant under rotation. Then for all $z \in \mathbb{R}^{n}$ and all natural integer $k$, the step-size multiplicative factor $\Gamma\left(\alpha_{f}\left(z, U_{k+1}\right)\right)$ has the law of the step-size change $\Gamma_{\text {linear }}^{\star}$ defined in (16).

The proposition shows that on any (nontrivial) linear function the step-size change factor is independent of $X_{k}, Z_{k}$ and even $\sigma_{k}$. We can now state the result which is at the origin of the methodology used in this paper, namely that on scaling-invariant functions, $\left\{Z_{k}=\left(X_{k}-x^{\star}\right) / \sigma_{k} ; k \in \mathbb{N}\right\}$ is a homogeneous Markov chain. (We specify later on why the stability of this chain is key for the linear convergence of $\left\{\left(X_{k}, \sigma_{k}\right) ; k \in \mathbb{N}\right\}$.) For this, we introduce the following function

$$
\begin{equation*}
F_{w}(z, v)=\frac{z+\sum_{i=1}^{\mu} w_{i} v_{i}}{\Gamma(v)} \text { for all }(z, v) \in \mathbb{R}^{n} \times \mathbb{R}^{n \mu} \tag{17}
\end{equation*}
$$

which allows to write $Z_{k+1}$ as a deterministic function of $Z_{k}$ and $U_{k+1}$. The following proposition establishes conditions under which $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a homogeneous Markov chain that is defined with (17), independently of $\left\{\left(X_{k}, \sigma_{k}\right) ; k \in \mathbb{N}\right\}$. We refer to $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ as the $\sigma$-normalized chain. This is a particular case of [27, Proposition 4.1] where a more abstract algorithm framework is assumed.

Proposition 2. Let $f$ be a scaling invariant function with respect to $x^{\star}$ and $\left\{\left(X_{k}, \sigma_{k}\right) ; k \in \mathbb{N}\right\}$ be the sequences defined in (6) and (7). Then $\left\{Z_{k}=\left(X_{k}-\right.\right.$ $\left.\left.x^{\star}\right) / \sigma_{k} ; k \in \mathbb{N}\right\}$ is a homogeneous Markov chain and for all natural integer $k$, the following equation holds

$$
\begin{equation*}
Z_{k+1}=F_{w}\left(Z_{k}, \alpha_{f}\left(x^{\star}+Z_{k}, U_{k+1}\right)\right), \tag{18}
\end{equation*}
$$

where $\alpha_{f}$ is defined in (3), $F_{w}$ is defined in (17) and $\left\{U_{k+1} ; k \in \mathbb{N}\right\}$ is the sequence of random inputs used to sample the candidate solutions in (1) corresponding to the random input in (8) and (9).

Proof. The definition of the selection function $\alpha_{f}$ allows to write (6) and (7) as (8) and (9). We then divide (8) by (9), it follows:

$$
\begin{aligned}
Z_{k+1}=\frac{X_{k+1}-x^{\star}}{\sigma_{k+1}} & =\frac{X_{k}-x^{\star}+\sum_{i=1}^{\mu} w_{i}\left[\alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)\right]_{i}}{\sigma_{k} \Gamma\left(\frac{\alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)}{\sigma_{k}}\right)} \\
& =\frac{Z_{k}+\sum_{i=1}^{\mu} w_{i} \frac{\left[\alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)\right]_{i}}{\sigma_{k}}}{\Gamma\left(\frac{\alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)}{\sigma_{k}}\right)}
\end{aligned}
$$

By Lemma 3, $\frac{\alpha_{f}\left(X_{k}, \sigma_{k} U_{k+1}\right)}{\sigma_{k}}=\frac{\alpha_{f}\left(x^{\star}+X_{k}-x^{\star}, \sigma_{k} U_{k+1}\right)}{\sigma_{k}}=\alpha_{f}\left(x^{\star}+\frac{X_{k}-x^{\star}}{\sigma_{k}}, U_{k+1}\right)$. Then $Z_{k+1}=F_{w}\left(Z_{k}, \alpha_{f}\left(x^{\star}+Z_{k}, U_{k+1}\right)\right)$ and $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a homogeneous Markov chain.


Figure 2: Four independent runs of $\left(\mu / \mu_{w}, \lambda\right)$-xNES and $\left(\mu / \mu_{w}, \lambda\right)$-CSA1-ES (without cumulation) as presented in Section 2.1 on the functions $x \mapsto\|x\|^{2}$ (first two figures) and $x \mapsto \sum_{i=1}^{n} 10^{3 \frac{i-1}{n-1}} x_{i}^{2}$ (last two figures). Illustration of $\left\|X_{k}\right\|$ in blue and $\sigma_{k}$ in red where $k$ is the number of iterations, $\mu=3, \lambda=11$ and $w_{i}=1 / \mu$. Initializations: $\sigma_{0}$ equals to $10^{-11}$ in two runs and 1 in the two other runs, $X_{0}$ is the all-ones vector in dimension 10.

Three invariances are key to obtain that $\left\{Z_{k}=\left(X_{k}-x^{\star}\right) / \sigma_{k} ; k \in \mathbb{N}\right\}$ is a homogeneous Markov chain: invariance to strictly increasing transformations (stemming from the comparison-based property of ES), translation invariance, and scale invariance [27, Proposition 4.1]. The last two invariances are satisfied with the update we assume for mean and step-size.

## 3. Main results

We present our main results that express the global linear convergence of the algorithm presented in Section 2. Linear convergence can be visualized by looking at the distance to the optimum: after an adaptation phase, we observe that the $\log$ distance to the optimum diverges to minus infinity with a graph that resembles a straight line with random perturbations. The step-size converges to zero at the same linear rate (see Figure 2). We call this constant the convergence rate of the algorithm. Formally, in case of convergence, there exists $r>0$ such that

$$
\begin{equation*}
\lim _{k \rightarrow \infty} \frac{1}{k} \log \frac{\left\|X_{k}-x^{\star}\right\|}{\left\|X_{0}-x^{\star}\right\|}=\lim _{k \rightarrow \infty} \frac{1}{k} \log \frac{\sigma_{k}}{\sigma_{0}}=-\mathrm{r} \tag{19}
\end{equation*}
$$

where $x^{\star}$ is the optimum of the function. We prove (19) for $f$ satisfying F 1 while our approach does not allow to prove the sign of the rate r . When (19) holds and $r$ is strictly negative, then the algorithm diverges linearly. We prove this linear divergence for functions satisfying F2. In the sequel we talk about linear behavior when (19) holds but the sign of the rate r is not specified. We can in a straightforward manner simulate the convergence rate (and obtain its sign, see for example Figure 2) as our theory shows consistency of the estimators, as is discussed later.

### 3.1. Linear behavior

Our condition for the linear behavior is that the expected logarithm of the step-size change function $\Gamma$ on a nontrivial linear function is positive. More precisely, let us denote the expected change of the logarithm of the step-size for any state $z \in \mathbb{R}^{n}$ of the $\sigma$-normalized chain as

$$
\begin{equation*}
\mathcal{R}_{f}(z)=\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)\right)\right] \tag{20}
\end{equation*}
$$

By Proposition 1, when $f$ satisfies F 2 , the expected change of the logarithm of the step-size is constant and for all $z$,

$$
\mathcal{R}_{f}(z)=\mathcal{R}_{f}\left(-x^{\star}\right)=\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]
$$

where $\Gamma_{\text {linear }}^{\star}$ is defined in (16). Our main result states that if the expected logarithm of the step-size increases on nontrivial linear functions, in other words if $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$, then almost sure linear behavior holds on functions satisfying F1 or F2. If $f$ satisfies F2, then almost sure linear divergence holds with a divergence rate of $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]$.

Theorem 1. Let $f$ be a scaling-invariant function with respect to $x^{\star}$. Assume that $f$ satisfies $F 1$ (in which case $x^{\star}$ is the global optimum) or F2. Let $\left\{\left(X_{k}, \sigma_{k}\right) ; k \in \mathbb{N}\right\}$ be the sequence defined in (6) and (7) such that Assumptions A1-A5 are satisfied. Let $\left\{Z_{k}=\left(X_{k}-x^{\star}\right) / \sigma_{k} ; k \in \mathbb{N}\right\}$ be the homogeneous Markov chain defined in Proposition 2. Define $\mathcal{R}_{f}$ as in (20). If the expected logarithm of the step-size increases on nontrivial linear functions, i.e. if $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$ where $\Gamma_{\text {linear }}^{\star}$ is defined in (16), then $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ admits an invariant probability measure $\pi$ such that $\mathcal{R}_{f}$ is $\pi$-integrable. And for all $\left(X_{0}, \sigma_{0}\right) \in\left(\mathbb{R}^{n} \backslash\left\{x^{\star}\right\}\right) \times(0, \infty)$, linear behavior of $X_{k}$ and $\sigma_{k}$ as in (19) holds almost surely with

$$
\begin{equation*}
\lim _{k \rightarrow \infty} \frac{1}{k} \log \frac{\left\|X_{k}-x^{\star}\right\|}{\left\|X_{0}-x^{\star}\right\|}=\lim _{k \rightarrow \infty} \frac{1}{k} \log \frac{\sigma_{k}}{\sigma_{0}}=\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right) \tag{21}
\end{equation*}
$$

In addition, for all initial conditions $\left(X_{0}, \sigma_{0}\right)=(x, \sigma) \in \mathbb{R}^{n} \times(0, \infty)$, we have linear behavior of the expected log-progress, with

$$
\begin{equation*}
\lim _{k \rightarrow \infty} \mathbb{E}_{\frac{x-x^{\star}}{\sigma}}\left[\log \frac{\left\|X_{k+1}-x^{\star}\right\|}{\left\|X_{k}-x^{\star}\right\|}\right]=\lim _{k \rightarrow \infty} \mathbb{E}_{\frac{x-x^{\star}}{\sigma}}\left[\log \frac{\sigma_{k+1}}{\sigma_{k}}\right]=\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right) . \tag{22}
\end{equation*}
$$

If $f$ satisfies F2, then $\mathcal{R}_{f}$ is constant equal to $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)=\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>$ 0 , and then both $X_{k}$ and $\sigma_{k}$ diverge to infinity with a divergence rate of $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]$.

If $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)<0$, then $X_{k}$ converges (linearly) to the global optimum $x^{\star}$ with $a$ convergence rate of $-\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$ and the step-size converges to zero.

The result that both the step-size and log distance converge (resp. diverge) to the optimum (resp. to $\infty$ ) at the same rate is noteworthy and directly follows from our theory. In addition, we provide the exact expression of the rate. Yet it is expressed using the stationary distribution of the Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ for which we know little information. Indeed, in contrast to the analysis of many Markov Chain Monte Carlo (MCMC) algorithms like the Metropolis algorithm [39, 40] where the stationary distribution is known a priori (it is the distribution we wish to simulate), here we do not know $\pi$ and have to show its existence. This explains the difficulties in actually proving the sign of the convergence or divergence rate.

From a practical perspective, while we never know the optimum of a function on a real problem, (19) suggests that we can track the evolution of the step-size to define a termination criterion based on the tolerance of the $x$-values.

The almost sure linear behavior result in (21) derives from applying a Law of Large Numbers (LLN) to $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ and a generalized law of large numbers to the chain $\left\{\left(Z_{k}, U_{k+2}\right) ; k \in \mathbb{N}\right\}$. Our proof techniques are mostly about showing that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ satisfies the right properties for a LLN to hold. Yet we actually prove stronger properties than what is needed for a LLN and imply from there a central limit theorem related to the expected logarithm of the step-size change.

### 3.2. Central limit theorem

The rate of convergence (or divergence) of a step-size adaptive ( $\mu / \mu_{w}, \lambda$ )ES given in (21) is expressed as $\left|\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right|$ where $\pi$ is the invariant probability measure of the $\sigma$-normalized Markov chain and $\mathcal{R}_{f}$ is defined in (20). Yet we do not have an explicit expression for $\pi$ and thus of $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$. However we can approximate $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$ with Monte Carlo simulations. We present a central limit theorem for the approximation of $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$ as $\frac{1}{t} \sum_{k=0}^{t-1} \mathcal{R}_{f}\left(Z_{k}\right)$ where $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is the homogeneous Markov chain defined in Proposition 2.

Theorem 2. (Central limit theorem for the expected $\log$ step-size) Let $f$ be a scaling-invariant function with respect to $x^{\star}$ that satisfies F1 or F2. Let $\left\{\left(X_{k}, \sigma_{k}\right) ; k \in \mathbb{N}\right\}$ be the sequence defined in (6) and (7) such that Assumptions A1-A5 are satisfied. If the expected logarithm of the step-size increases on nontrivial linear functions, i.e. if $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$ where $\Gamma_{\text {linear }}^{\star}$ is defined in (16), then the Markov chain $\left\{Z_{k}=\left(X_{k}-x^{\star}\right) / \sigma_{k} ; k \in \mathbb{N}\right\}$ admits an invariant probability measure $\pi$. Define $\mathcal{R}_{f}$ as in (20) and for all positive integer $t$, define $S_{t}\left(\mathcal{R}_{f}\right)=\sum_{k=0}^{t-1} \mathcal{R}_{f}\left(Z_{k}\right)$. Then the constant $\gamma^{2}$ defined as
$\mathbb{E}_{\pi}\left[\left(\mathcal{R}_{f}\left(Z_{0}\right)-\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)^{2}\right]+2 \sum_{k=1}^{\infty} \mathbb{E}_{\pi}\left[\left(\mathcal{R}_{f}\left(Z_{0}\right)-\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)\left(\mathcal{R}_{f}\left(Z_{k}\right)-\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)\right]$
is well defined, non-negative, finite and $\lim _{t \rightarrow \infty} \frac{1}{t} \mathbb{E}_{\pi}\left[\left(S_{t}\left(\mathcal{R}_{f}\right)-t \mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)^{2}\right]=\gamma^{2}$.
If $\gamma^{2}>0$, then the central limit theorem holds in the sense that for any initial condition $z_{0}, \sqrt{\frac{t}{\gamma^{2}}}\left(\frac{1}{t} S_{t}\left(\mathcal{R}_{f}\right)-\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)$ converges in distribution to $\mathcal{N}(0,1)$. If $\gamma^{2}=0$, then $\lim _{t \rightarrow \infty} \frac{S_{t}\left(\mathcal{R}_{f}\right)-t \mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)}{\sqrt{t}}=0$ a.s.
3.3. Sufficient conditions for the linear behavior of $\left(\mu / \mu_{w}, \lambda\right)-C S A 1-E S$ and $\left(\mu / \mu_{w}, \lambda\right)-x N E S$
Theorems 1 and 2 hold for an abstract step-size update function $\Gamma$ that satisfies Assumptions A1-A4. For the step-size update functions of the $\left(\mu / \mu_{w}, \lambda\right)$-CSA1ES and the $\left(\mu / \mu_{w}, \lambda\right)$-xNES defined in (11) and (12), sufficient and necessary conditions to obtain a step-size increase on linear functions are presented in the next proposition. They are expressed using the weights and the $\mu$ best
order statistics $\mathcal{N}^{1: \lambda}, \ldots, \mathcal{N}^{\mu: \lambda}$ of a sample of $\lambda$ standard normal distributions $\mathcal{N}^{1}, \ldots, \mathcal{N}^{\lambda}$ defined such as $\mathcal{N}^{1: \lambda} \leq \mathcal{N}^{2: \lambda} \leq \cdots \leq \mathcal{N}^{\lambda: \lambda}$.
Proposition 3 (Necessary and sufficient condition for step-size increase on nontrivial linear functions). For the $\left(\mu / \mu_{w}, \lambda\right)-C S A-E S$ without cumulation, $\mathbb{E}\left[\log \left(\left(\Gamma_{\mathrm{CSA} 1}\right)_{\text {linear }}^{\star}\right)\right]=\frac{1}{2 d_{\sigma} n}\left(\mathbb{E}\left[\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} \mathcal{N}^{i: \lambda}\right)^{2}\right]-1\right)$. Therefore, the expected logarithm of the step-size increases on nontrivial linear functions if and only if

$$
\begin{equation*}
\mathbb{E}\left[\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} \mathcal{N}^{i: \lambda}\right)^{2}\right]>1 \tag{23}
\end{equation*}
$$

For the $\left(\mu / \mu_{w}, \lambda\right)-x N E S$ without covariance matrix adaptation, if $w_{i} \geq 0$ for all $i=1, \ldots, \mu, \mathbb{E}\left[\log \left(\left(\Gamma_{\mathrm{xNES}}\right)_{\text {linear }}^{\star}\right)\right]=\frac{1}{2 d_{\sigma} n}\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\sum_{j=1}^{\mu} w_{j}} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]-1\right)$. Therefore the expected logarithm of the step-size increases on nontrivial linear functions if and only if

$$
\begin{equation*}
\sum_{i=1}^{\mu} \frac{w_{i}}{\sum_{j=1}^{\mu} w_{j}} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]>1 \tag{24}
\end{equation*}
$$

In addition, this latter equation is satisfied if $\lambda, \mu$ and $w$ are set such that $\lambda \geq 3, \mu<\frac{\lambda}{2}$ and $w_{1} \geq w_{2} \geq \cdots \geq w_{\mu} \geq 0$.

The positivity of $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]$ is the main assumption for our main results. In this context, Proposition 3 gives more practical and concrete ways to obtain the conclusion of Theorems 1 and 2 for the $\left(\mu / \mu_{w}, \lambda\right)$-CSA1-ES and $\left(\mu / \mu_{w}, \lambda\right)$-xNES.

In the case where $\mu=1,(23)$ and (24) are equivalent and yield the equation $\mathbb{E}\left[\left(\mathcal{N}^{1: \lambda}\right)^{2}\right]>1$. The latter is satisfied if $\lambda \geq 3$ and $\mu=1$, which is the linear divergence condition on linear functions of the ( $1, \lambda$ )-CSA1-ES in [38].

Conditions similar to (23) had already been derived for the so-called mutative self-adaptation of the step-size [41].

## 4. Introduction of the methodology and reminders on Markov chains

We sketch in this section the main steps of our methodology and introduce definitions and tools stemming from Markov chain theory that are needed in the rest of the paper.

If $f$ is scaling-invariant with respect to $x^{\star},\left\{Z_{k}=\left(X_{k}-x^{\star}\right) / \sigma_{k} ; k \in \mathbb{N}\right\}$ is a homogeneous Markov chain where $\left\{\left(X_{k}, \sigma_{k}\right) ; k \in \mathbb{N}\right\}$ is the sequence of states of the step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)$-ES defined in (6) and (9) (see Proposition 2). Since $X_{k}-x^{\star}=\sigma_{k} Z_{k}$, it follows that

$$
\begin{align*}
\log \frac{\left\|X_{k+1}-x^{\star}\right\|}{\left\|X_{k}-x^{\star}\right\|} & =\log \frac{\left\|Z_{k+1}\right\|}{\left\|Z_{k}\right\|}+\log \frac{\sigma_{k+1}}{\sigma_{k}}  \tag{25}\\
& =\log \frac{\left\|Z_{k+1}\right\|}{\left\|Z_{k}\right\|}+\log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+Z_{k}, U_{k+1}\right)\right)\right)
\end{align*}
$$

where $\Gamma$ and $\alpha_{f}$ are defined in (7) and in (3). We deduce from the previous equation the following one

$$
\begin{align*}
\frac{1}{k} \log \frac{\left\|X_{k}-x^{\star}\right\|}{\left\|X_{0}-x^{\star}\right\|} & =\frac{1}{k} \sum_{t=0}^{k-1} \log \frac{\left\|X_{t+1}-x^{\star}\right\|}{\left\|X_{t}-x^{\star}\right\|}  \tag{26}\\
& =\frac{1}{k} \sum_{t=0}^{k-1} \log \frac{\left\|Z_{t+1}\right\|}{\left\|Z_{t}\right\|}+\frac{1}{k} \sum_{t=0}^{k-1} \log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+Z_{t}, U_{t+1}\right)\right)\right) \tag{27}
\end{align*}
$$

This latter equation suggests that if we can apply a law of large numbers to $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ and $\left\{\left(Z_{k}, U_{k+1}\right) ; k \in \mathbb{N}\right\}$, the right-hand side converges to $\int \mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)\right)\right] \pi(d z)=\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$ where $\mathcal{R}_{f}$ is defined in (20) and $\pi$ is the invariant measure of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$. From there, we obtain the almost sure convergence of $\frac{1}{k} \log \frac{\left\|X_{k}-x^{\star}\right\|}{\left\|X_{0}-x^{\star}\right\|}$ towards $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$ expressed in (21) translating the asymptotic linear behavior of the algorithm.

This is the main idea behind the asymptotic linear behavior proof we provide in the paper. This idea was introduced in [42] in the context of a self-adaptation evolution strategy on the sphere function, exploited in [19] and generalized to a wider class of algorithms and functions in [27]. We therefore see that we need to investigate under which conditions $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ and $\left\{\left(Z_{k}, U_{k+1}\right) ; k \in \mathbb{N}\right\}$ satisfy a LLN.

Similarly the proof idea for (22) goes as follows. Let us first define for a Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ on a measure space $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}), P)$ where $\mathcal{Z}$ in an open subset of $\mathbb{R}^{n}$, for all $k \in \mathbb{N}$ its $k$-step transition kernel as

$$
P^{k}(z, A)=P\left(Z_{k} \in A \mid Z_{0}=z\right)
$$

for $z \in \mathcal{Z}, A \in \mathcal{B}(\mathcal{Z})$. We also denote $P(z, A)$ and $P_{z}(A)$ as $P^{1}(z, A)$.
If we take the expectation under $Z_{0}=z$ in (9), then

$$
\mathbb{E}_{z}\left[\log \frac{\sigma_{k+1}}{\sigma_{k}}\right]=\mathbb{E}_{z}\left[\log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+Z_{k}, U_{k+1}\right)\right)\right)\right]=\int P^{k}(z, \mathrm{~d} y) \mathcal{R}_{f}(y)
$$

With (25) we have that

$$
\begin{align*}
\mathbb{E}_{z}\left[\log \frac{\left\|X_{k+1}-x^{\star}\right\|}{\left\|X_{k}-x^{\star}\right\|}\right] & =\mathbb{E}_{z}\left[\log \frac{\left\|Z_{k+1}\right\|}{\left\|Z_{k}\right\|}\right]+\mathbb{E}_{z}\left[\log \frac{\sigma_{k+1}}{\sigma_{k}}\right]  \tag{28}\\
& =\int P^{k+1}(z, \mathrm{~d} y) \log (\|y\|)-\int P^{k}(z, \mathrm{~d} y) \log (\|y\|) \\
& +\int P^{k}(z, \mathrm{~d} y) \mathcal{R}_{f}(y) \tag{29}
\end{align*}
$$

If $P^{k}(z,$.$) converges to \pi$ assuming all the limits can be taken, then the right-hand side converges to $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$ as the two first integrals cancel each other such that

$$
\lim _{k \rightarrow \infty} \mathbb{E}_{\frac{x-x^{\star}}{\sigma}}\left[\log \frac{\left\|X_{k+1}-x^{\star}\right\|}{\left\|X_{k}-x^{\star}\right\|}\right]=\lim _{k \rightarrow \infty} \mathbb{E}_{\frac{x-x^{\star}}{\sigma}}\left[\log \frac{\sigma_{k+1}}{\sigma_{k}}\right]=\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right),
$$

i.e. (22) is satisfied. To prove that $P^{k}(z,$.$) converges to \pi$ we prove the $h$ ergodicity of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$, a notion formally defined later on.

We remind in the rest of this part different notions on Markov chains that we investigate later on to prove in particular that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ satisfies a LLN, a central limit theorem and that for some $z \in \mathcal{Z}, P^{k}(z, \cdot)$ converges to a stationary distribution. Following the terminology of [30], we refer in an informal way to those properties as stability properties.

### 4.1. Stability notions and practical drift conditions

The first stability notion to be verified is the so-called $\varphi$-irreducibility. If there exists a nontrivial measure $\varphi$ on $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$ such that for all $A \in \mathcal{B}(\mathcal{Z})$, $\varphi(A)>0$ implies $\sum_{k=1}^{\infty} P^{k}(z, A)>0$ for all $z \in \mathcal{Z}$, then the chain is called $\varphi$ irreducible. A $\varphi$-irreducible Markov chain is Harris recurrent if for all $A \in \mathcal{B}(\mathcal{Z})$ with $\varphi(A)>0$ and for all $z \in \mathcal{Z}, P_{z}\left(\eta_{A}=\infty\right)=1$, where $\eta_{A}=\sum_{k=1}^{\infty} \mathbb{1}_{Z_{k} \in A}$ is the occupation time of $A$.

A $\sigma$-finite measure $\pi$ on $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$ is an invariant measure for $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ if for all $A \in \mathcal{B}(\mathcal{Z}), \pi(A)=\int_{\mathcal{Z}} \pi(d z) P(z, A)$. A Harris recurrent chain admits a unique (up to constant multiples) invariant measure $\pi$ (see [30, Theorem 10.0.1]). A $\varphi$-irreducible Markov chain admitting an invariant probability measure $\pi$ is said positive. A positive Harris-recurrent chain satisfies a LLN as reminded below.

Theorem 3. [30, Theorem 17.0.1] If $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a positive and Harris recurrent chain with invariant probability measure $\pi$, then the LLN holds for any $\pi$-integrable function $g$, i.e. for any $g$ with $\mathbb{E}_{\pi}(|g|)<\infty, \lim _{k \rightarrow \infty} \frac{1}{k} \sum_{t=0}^{k-1} g\left(Z_{t}\right)=$ $\mathbb{E}_{\pi}(g)$.

We prove positivity and Harris-recurrence using Foster-Lyapunov drift conditions. Before introducing those conditions we need the notion of aperiodicity. Assume that $d$ is a positive integer and $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a $\varphi$-irreducible Markov chain defined on $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$. Let $\left(D_{i}\right)_{i=1, \ldots, d} \in \mathcal{B}(\mathcal{Z})^{d}$ be a sequence of disjoint sets. Then $\left(D_{i}\right)_{i=1, \ldots, d}$ is called a $d$-cycle if
(i) $P\left(z, D_{i+1}\right)=1$ for all $z \in D_{i}$ and $i=0, \ldots, d-1(\bmod d)$,
(ii) $\Lambda\left(\left(\bigcup_{i=1}^{d} D_{i}\right)^{c}\right)=0$ for all irreducibility measure $\Lambda$ of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$.

If $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is $\varphi$-irreducible, there exists a $d$-cycle where $d$ is a positive integer [30, Theorem 5.4.4]. The largest $d$ for which there exists a $d$-cycle is called the period of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$. We then say that a $\varphi$-irreducible Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ on $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$ is aperiodic if it has a period of 1 .

A set $C \in \mathcal{B}(\mathcal{Z})$ is called small if there exists a positive integer $k$ and a nontrivial measure $\nu_{k}$ on $\mathcal{B}(\mathcal{Z})$ such that $P^{k}(z, A) \geq \nu_{k}(A)$ for all $z \in C, A \in$ $\mathcal{B}(\mathcal{Z})$. We then say that $C$ is a $\nu_{k}$-small set [30].

Given an extended-valued, non-negative and measurable function $V: \mathcal{Z} \rightarrow$ $\mathbb{R}_{+} \cup\{\infty\}$ (called potential function), the drift operator is defined for all $z \in \mathcal{Z}$ as

$$
\Delta V(z)=\mathbb{E}\left[V\left(Z_{1}\right) \mid Z_{0}=z\right]-V(z)=\int_{\mathcal{Z}} V(y) P(z, \mathrm{~d} y)-V(z)
$$

A $\varphi$-irreducible, aperiodic Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ defined on $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$ satisfies a geometric drift condition if there exist $0<\gamma<1, b \in \mathbb{R}$, a small set $C$ and a potential function $V$ greater than 1 , finite at some $z_{0} \in \mathcal{Z}$ such that for all $z \in \mathcal{Z}$ :

$$
\Delta V(z) \leq(\gamma-1) V(z)+b \mathbb{1}_{C}(z)
$$

or equivalently if $\mathbb{E}\left[V\left(Z_{1}\right) \mid Z_{0}=z\right] \leq \gamma V(z)+b \mathbb{1}_{C}(z)$. The function $V$ is called a geometric drift function and if $\{y \in \mathcal{Z} ; V(y)<\infty\}=\mathcal{Z}$, we say that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is $V$-geometrically ergodic.

If a $\varphi$-irreducible and aperiodic Markov chain is $V$-geometrically ergodic, then it is positive and Harris recurrent [30, Theorem 13.0.1 and Theorem 9.1.8]. We prove a geometric drift condition in Section 5.3 , this in turn implies positivity and Harris-recurrence property.

From a geometric drift condition follows a stronger result than a LLN, namely a central limit theorem.

Theorem 4. [30, Theorem 17.0.1 and Theorem 16.0.1] Let $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ be a $\varphi$ irreducible aperiodic Markov chain on $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$ that is $V$-geometrically ergodic, with invariant probability measure $\pi$. For any function $g$ on $\mathcal{Z}$ that satisfies $g^{2} \leq V$, the central limit theorem holds for $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ in the following sense. Define $\bar{g}=g-\mathbb{E}_{\pi}(g)$ and for all positive integer $t$, define $S_{t}(\bar{g})=\sum_{k=0}^{t-1} \bar{g}\left(Z_{k}\right)$. Then the constant $\gamma^{2}=\mathbb{E}_{\pi}\left[\left(\bar{g}\left(Z_{0}\right)\right)^{2}\right]+2 \sum_{k=1}^{\infty} \mathbb{E}_{\pi}\left[\bar{g}\left(Z_{0}\right) \bar{g}\left(Z_{k}\right)\right]$ is well defined, non-negative, finite and $\lim _{t \rightarrow \infty} \frac{1}{t} \mathbb{E}_{\pi}\left[\left(S_{t}(\bar{g})\right)^{2}\right]=\gamma^{2}$. Moreover if $\gamma^{2}>0$ then $\frac{1}{\sqrt{t \gamma^{2}}} S_{t}(\bar{g})$ converges in distribution to $\mathcal{N}(0,1)$ when $t$ goes to $\infty$, else if $\gamma^{2}=0$ then $\frac{1}{\sqrt{t}} S_{t}(\bar{g})=0$ a.s.

For a measurable function $h \geq 1$ on $\mathcal{Z},[30$, Theorem 14.0.1] states that a $\varphi$-irreducible aperiodic Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ defined on $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$ is positive Harris recurrent with invariant probability measure $\pi$ such that $h$ is $\pi$-integrable if and only if there exist $b \in \mathbb{R}$, a small set $C$ and an extended-valued non-negative function $V \neq \infty$ such that for all $z \in \mathcal{Z}$ :

$$
\begin{equation*}
\Delta V(z) \leq-h(z)+b \mathbb{1}_{C}(z) \tag{30}
\end{equation*}
$$

Recall that for a measurable function $h \geq 1$, we say that a general Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is $h$-ergodic if there exists a probability measure $\pi$ such that $\lim _{k \rightarrow \infty}\left\|P^{k}(z, \cdot)-\pi\right\|_{h}=0$ for any initial condition $z$. The probability measure $\pi$ is then called the invariant probability measure of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$. If $h=1$, we say that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is ergodic.

With [30, Theorem 14.0.1], a $\varphi$-irreducible aperiodic Markov chain on $\mathcal{Z}$ that satisfies (30) is $h$-ergodic if in addition $\{y \in \mathcal{Z} ; V(y)<\infty\}=\mathcal{Z}$.

Prior to establishing a drift condition, we need to identify small sets. Using the notion of T-chain defined below, compact sets are small sets as a direct consequence of [30, Theorem 5.5.7 and Theorem 6.2.5] stating that for a $\varphi$ irreducible aperiodic T-chain, every compact set is a small set.

The T-chain property calls for the notion of kernel: a kernel $K$ is a function on $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$ such that for all $A \in \mathcal{B}(\mathcal{Z}), K(., A)$ is a measurable function and for all $z \in \mathcal{Z}, K(z,$.$) is a signed measure. A non-negative kernel K$ satisfying $K(z, \mathcal{Z}) \leq 1$ for all $z \in \mathcal{Z}$ is called substochastic. A substochastic kernel $K$ satisfying $K(z, \mathcal{Z})=1$ for all $z \in \mathcal{Z}$ is a transition probability kernel. Let $b$ be a probability distribution on $\mathbb{N}$ and denote by $K_{b}$ the probability transition kernel defined as $K_{b}(z, A)=\sum_{k=0}^{\infty} b(k) P^{k}(z, A)$ for all $z \in \mathcal{Z}, A \in \mathcal{B}(\mathcal{Z})$. If $T$ is a substochastic transition kernel such that $T(., A)$ is lower semi-continuous for all $A \in \mathcal{B}(\mathcal{Z})$ and $K_{b}(z, A) \geq T(z, A)$ for all $z \in \mathcal{Z}, A \in \mathcal{B}(\mathcal{Z})$, then $T$ is called a continuous component of $K_{b}$. If a Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ admits a probability distribution $b$ on $\mathbb{N}$ such that $K_{b}$ has a continuous component $T$ that satisfies $T(z, \mathcal{Z})>0$ for all $z \in \mathcal{Z}$, then $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is called a $T$-chain.

### 4.2. Generalized law of large numbers

To apply a LLN for the convergence of the term $\frac{1}{k} \sum_{t=0}^{k-1} \log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+\right.\right.\right.$ $\left.Z_{t}, U_{t+1}\right)$ )) in (27), we proceed in two steps. First we prove that if $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is defined as $Z_{k+1}=G\left(Z_{k}, U_{k+1}\right)$ where $G: \mathcal{Z} \times \mathbb{R}^{m} \rightarrow \mathcal{Z}$ is a measurable function and $\left\{U_{k+1} ; k \in \mathbb{N}\right\}$ is a sequence of i.i.d. random vectors, then the ergodic properties of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ are transferred to $\left\{W_{k}=\left(Z_{k}, U_{k+2}\right) ; k \in \mathbb{N}\right\}$. Afterwards we apply a generalized LLN introduced in [43] and recalled in the following theorem.

Theorem 5. [43, Theorem 1] Assume that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a homogeneous Markov chain on an abstract measurable space $(\mathbf{E}, \mathcal{E})$ that is ergodic with invariant probability measure $\pi$. For all measurable function $g: \mathbf{E}^{\infty} \rightarrow \mathbb{R}$ such that for all $s \in \mathbb{N}, \mathbb{E}_{\pi}\left(\left|g\left(Z_{s}, Z_{s+1}, \ldots\right)\right|\right)<\infty$ and for any initial distribution $\Lambda$, the generalized LLN holds as follows

$$
\lim _{k \rightarrow \infty} \frac{1}{k} \sum_{t=0}^{k-1} g\left(Z_{t}, Z_{t+1}, \ldots\right)=\mathbb{E}_{\pi}\left(g\left(Z_{s}, Z_{s+1}, \ldots\right)\right) P_{\Lambda} \text { a.s. }
$$

where $P_{\Lambda}$ is the distribution of the process $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ on $\left(\mathbf{E}^{\infty}, \mathcal{E}^{\infty}\right)$.
Theorem 5 generalizes [44, Theorems 3.5.7 and 3.5.8]. Indeed in [44, Theorems 3.5.7 and 3.5.8], the generalized LLN holds only if the initial state is distributed under the invariant measure, whereas in [43, Theorem 1], the initial distribution considered can be anything.

If we have the generalized LLN for a chain $\left\{\left(Z_{k}, U_{k+2}\right) ; k \in \mathbb{N}\right\}$ on $\mathbb{R}^{n} \times \mathbb{R}^{m}$, then a LLN for the chain $\left\{\left(Z_{k}, U_{k+1}\right) ; k \in \mathbb{N}\right\}$ is directly implied. We formalize this statement in the next corollary.

Corollary 1. Assume that $\left\{W_{k}=\left(Z_{k}, U_{k+2}\right) ; k \in \mathbb{N}\right\}$ is a homogeneous Markov chain on $\mathbb{R}^{n} \times \mathbb{R}^{m}$ that is ergodic with invariant probability measure $\pi$. Then
the LLN holds for $\left\{\left(Z_{k}, U_{k+1}\right) ; k \in \mathbb{N}\right\}$ in the following sense. Define the function $T:\left(\mathbb{R}^{n} \times \mathbb{R}^{m}\right)^{2} \rightarrow \mathbb{R}^{n} \times \mathbb{R}^{m}$ as $T\left(\left(z_{1}, u_{3}\right),\left(z_{2}, u_{4}\right)\right)=\left(z_{2}, u_{3}\right)$. If $g: \mathbb{R}^{n} \times \mathbb{R}^{m} \rightarrow \mathbb{R}$ is such that for all $s \in \mathbb{N}, \mathbb{E}_{\pi}\left(|g \circ T|\left(W_{s}, W_{s+1}\right)\right)<\infty$, then $\lim _{k \rightarrow \infty} \frac{1}{k} \sum_{t=0}^{k-1} g\left(Z_{t}, U_{t+1}\right)=\mathbb{E}_{\pi}\left[(g \circ T)\left(W_{s}, W_{s+1}\right)\right]$.

Proof. We have $\lim _{k \rightarrow \infty} \frac{1}{k} \sum_{t=0}^{k-1}(g \circ T)\left(W_{t}, W_{t+1}\right)=\mathbb{E}_{\pi}\left[(g \circ T)\left(W_{s}, W_{s+1}\right)\right]$ thanks to Theorem 5. For $t \in \mathbb{N},(g \circ T)\left(W_{t}, W_{t+1}\right)=g\left(Z_{t+1}, U_{t+2}\right)$. Therefore

$$
\mathbb{E}_{\pi}\left[(g \circ T)\left(W_{s}, W_{s+1}\right)\right]=\lim _{k \rightarrow \infty} \frac{1}{k} \sum_{t=0}^{k-1} g\left(Z_{t+1}, U_{t+2}\right)=\lim _{k \rightarrow \infty} \frac{1}{k} \sum_{t=0}^{k-1} g\left(Z_{t}, U_{t+1}\right)
$$

We formulate now that for a Markov chain following a non-linear state space model of the form $Z_{k+1}=G\left(Z_{k}, U_{k+1}\right)$ with $G$ measurable and $\left\{U_{k+1} ; k \in \mathbb{N}\right\}$ i.i.d., then $\varphi$-irreducibility, aperiodicity and $V$-geometric ergodicity of $Z_{k}$ are transferred to $\left\{W_{k}=\left(Z_{k}, U_{k+2}\right) ; k \in \mathbb{N}\right\}$. We provide a proof of this result in Appendix B for the sake of completeness.

Proposition 4. Let $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ be a Markov chain on $(\mathcal{Z}, \mathcal{B}(\mathcal{Z}))$ defined as $Z_{k+1}=G\left(Z_{k}, U_{k+1}\right)$ where $G: \mathcal{Z} \times \mathbb{R}^{m} \rightarrow \mathcal{Z}$ is a measurable function and $\left\{U_{k+1} ; k \in \mathbb{N}\right\}$ is a sequence of i.i.d. random vectors with probability measure $\Psi$. Consider $\left\{W_{k}=\left(Z_{k}, U_{k+2}\right) ; k \geq 0\right\}$, then it is a Markov chain on $\mathcal{B}(\mathcal{Z}) \otimes \mathcal{B}\left(\mathbb{R}^{m}\right)$ which inherits properties of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ in the following sense:

- If $\varphi$ (resp. $\pi$ ) is an irreducibility (resp. invariant) measure of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$, then $\varphi \times \Psi$ (resp. $\pi \times \Psi$ ) is an irreducibility (resp. invariant) measure of $\left\{W_{k} ; k \in \mathbb{N}\right\}$.
- The set of integers $d$ such that there exists a d-cycle for $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is equal to the set of integers $d$ such that there exists a d-cycle for $\left\{W_{k} ; k \in \mathbb{N}\right\}$. In particular $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ and $\left\{W_{k} ; k \in \mathbb{N}\right\}$ have the same period. Therefore $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is aperiodic if and only if $\left\{W_{k} ; k \in \mathbb{N}\right\}$ is aperiodic.
- If $C$ is a small set for $\left\{Z_{k} ; k \in \mathbb{N}\right\}$, then $C \times \mathbb{R}^{m}$ is a small set for $\left\{W_{k} ; k \in \mathbb{N}\right\}$.
- If $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ satisfies a drift condition

$$
\begin{equation*}
\Delta V(z) \leq-\beta h(z)+b \mathbb{1}_{C}(z) \quad \text { for all } z \in \mathcal{Z} \tag{31}
\end{equation*}
$$

where $V$ is a potential function, $0<\beta<1, h \geq 0$ is a measurable function and $C \subset \mathcal{Z}$ is a measurable set, then $\left\{W_{k} ; k \in \mathbb{N}\right\}$ satisfies the following drift condition for all $(z, u) \in \mathcal{Z} \times \mathbb{R}^{m}$ :

$$
\begin{equation*}
\Delta \widetilde{V}(z, u) \leq-\beta \widetilde{h}(z, u)+b \mathbb{1}_{C \times \mathbb{R}^{m}}(z, u) \tag{32}
\end{equation*}
$$

where $\widetilde{V}:(z, u) \mapsto V(z)$ and $\widetilde{h}:(z, u) \mapsto h(z)$.

Remark that the drift condition in (31) includes the geometric drift condition by taking $h=V$, the drift condition for $h$-ergodicity by dividing the equation by $\beta$ and assuming that $h \geq 1$, for positivity and Harris recurrence by taking $h=1 / \beta$, and for Harris recurrence by taking $h=0$. This is obtained assuming that $V$ and $C$ satisfy the proper assumptions for the drift to hold.
4.3. $\varphi$-irreducibility, aperiodicity and $T$-chain property via deterministic control models
Proving that a Markov chain is a $\varphi$-irreducible aperiodic T-chain can sometimes be immediate. In our case however, it is difficult to establish those properties "by hand". We thus resort to tools connecting those properties to stability notions of the underlying control model [30, Chapter 13] [29]. We remind here the different notions needed and refer to [29] for more details. Assume that $\mathcal{Z}$ is an open subset of $\mathbb{R}^{n}$. We consider a Markov chain that takes the following form

$$
\begin{equation*}
Z_{k+1}=F\left(Z_{k}, \alpha\left(Z_{k}, U_{k+1}\right)\right) \tag{33}
\end{equation*}
$$

where $Z_{0} \in \mathcal{Z}$ and for all natural integer $k, F: \mathcal{Z} \times \mathbb{R}^{n \mu} \rightarrow \mathcal{Z}$ and $\alpha: \mathcal{Z} \times \mathbb{R}^{n \lambda} \rightarrow$ $\mathbb{R}^{n \mu}$ are measurable functions, $U=\left\{U_{k+1} \in \mathbb{R}^{n \lambda} ; k \in \mathbb{N}\right\}$ is a sequence of i.i.d. random vectors. We consider the following assumptions on the model:

B1. $\left(Z_{0}, U\right)$ are random variables on a probability space $\left(\Omega, \mathcal{F}, P_{Z_{0}}\right)$.
B2. $Z_{0}$ is independent of $U$.
B3. $U$ is an independent and identically distributed process.
B4. For all $z \in \mathcal{Z}$, the random variable $\alpha\left(z, U_{1}\right)$ admits a probability density function denoted by $p_{z}$, such that the function $(z, u) \mapsto p_{z}(u)$ is lower semi-continuous.

B5. The function $F: \mathcal{Z} \times \mathbb{R}^{n \mu} \rightarrow \mathcal{Z}$ is $C^{1}$.
We recall the deterministic control model related to (33) denoted by $\mathrm{CM}(F)$ [29]. It is based on the notion of extended transition map function [45], defined recursively for all $z \in \mathcal{Z}$ as $S_{z}^{0}=z$, and for all $k \in \mathbb{N} \backslash\{0\}, S_{z}^{k}: \mathbb{R}^{n \mu k} \rightarrow \mathcal{Z}$ such that for all $\mathbf{w}=\left(w_{1}, \ldots, w_{k}\right) \in \mathbb{R}^{n \mu k}$,

$$
S_{z}^{k}(\mathbf{w})=F\left(S_{z}^{k-1}\left(w_{1}, \ldots, w_{k-1}\right), w_{k}\right)
$$

Assume in the following that Assumptions B1-B4 are satisfied and that $F$ is continuous.

Let us define the process $W$ for all $k \in \mathbb{N} \backslash\{0\}$ and $z \in \mathcal{Z}$ as $W_{1}=\alpha\left(z, U_{1}\right)$ and $W_{k}=\alpha\left(S_{z}^{k-1}\left(W_{1}, \ldots, W_{k-1}\right), U_{k}\right)$. Then the probability density function of $\left(W_{1}, W_{2}, \ldots, W_{k}\right)$ denoted by $p_{z}^{k}$ is what is called the extended probability function. It is defined inductively for all $k \in \mathbb{N} \backslash\{0\}$, $\mathbf{w}=\left(w_{1}, \ldots, w_{k}\right) \in \mathbb{R}^{n \mu k}$ by $p_{z}^{1}\left(w_{1}\right)=p_{z}\left(w_{1}\right)$ and $p_{z}^{k}(\mathbf{w})=p_{z}^{k-1}\left(w_{1}, \ldots, w_{k-1}\right) p_{S_{z}^{k-1}\left(w_{1}, \ldots, w_{k-1}\right)}\left(w_{k}\right)$. For
all $k \in \mathbb{N} \backslash\{0\}$ and for all $z \in \mathcal{Z}$, the control sets are finally defined as $\mathcal{O}_{z}^{k}=$ $\left\{\mathbf{w} \in \mathbb{R}^{n \mu k} ; p_{z}^{k}(\mathbf{w})>0\right\}$. The control sets are open sets since $F$ is continuous and the functions $(z, \mathbf{w}) \mapsto p_{z}^{k}(\mathbf{w})$ are lower semi-continuous (see [29] for more details).

The deterministic control model $\operatorname{CM}(F)$ is defined recursively for all $k \in$ $\mathbb{N} \backslash\{0\}, z \in \mathcal{Z}$ and $\left(w_{1}, \ldots, w_{k+1}\right) \in \mathcal{O}_{z}^{k+1}$ as

$$
S_{z}^{k+1}\left(w_{1}, \ldots, w_{k+1}\right)=F\left(S_{z}^{k}\left(w_{1}, \ldots, w_{k}\right), w_{k+1}\right)
$$

For $z \in \mathcal{Z}, A \in \mathcal{B}(\mathcal{Z})$ and $k \in \mathbb{N} \backslash\{0\}$, we say that $\mathbf{w} \in \mathbb{R}^{n \mu k}$ is a $k$-steps path from $z$ to $A$ if $\mathbf{w} \in \mathcal{O}_{z}^{k}$ and $S_{z}^{k}(\mathbf{w}) \in A$. We introduce for $z \in \mathcal{Z}$ and $k \in \mathbb{N}$ the set of all states reachable from $z$ in $k$ steps by $\operatorname{CM}(F)$, denoted by $A_{+}^{k}(z)$ and defined as $A_{+}^{0}(z)=\{z\}$ and $A_{+}^{k}(z)=\left\{S_{z}^{k}(\mathbf{w}) ; \mathbf{w} \in \mathcal{O}_{z}^{k}\right\}$.

A point $z \in \mathcal{Z}$ is a steadily attracting state if for all $y \in \mathcal{Z}$, there exists a sequence $\left\{y_{k} \in A_{+}^{k}(y) \mid k \in \mathbb{N} \backslash\{0\}\right\}$ that converges to $z$.

The controllability matrix is defined for $k \in \mathbb{N} \backslash\{0\}, z \in \mathcal{Z}$ and $\mathbf{w} \in \mathbb{R}^{n \mu k}$ as the Jacobian matrix of $\left(w_{1}, \ldots, w_{k}\right) \mapsto S_{z}^{k}\left(w_{1}, \ldots, w_{k}\right)$ and denoted by $C_{z}^{k}(\mathbf{w})$. Namely, $C_{z}^{k}(\mathbf{w})=\left[\frac{\partial S_{z}^{k}}{\partial w_{1}}(\mathbf{w})|\ldots| \frac{\partial S_{z}^{k}}{\partial w_{k}}(\mathbf{w})\right]$.

If $F$ is $C^{1}$, the existence of a steadily attracting state $z$ and a full-rank condition on a controllability matrix of $z$ imply that a Markov chain following (33) is a $\varphi$-irreducible aperiodic $T$-chain, as reminded in the next theorem.

Theorem 6. [29, Theorem 4.4: Practical condition to be a $\varphi$-irreducible aperiodic T-chain.] Consider a Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ following the model (33) for which the conditions B1-B5 are satisfied. If there exist a steadily attracting state $z \in \mathcal{Z}, k \in \mathbb{N} \backslash\{0\}$ and $\mathbf{w} \in \mathcal{O}_{z}^{k}$ such that $\operatorname{rank}\left(C_{z}^{k}(\mathbf{w})\right)=n$, then $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a $\varphi$-irreducible aperiodic $T$-chain, and every compact set is a small set.

The next lemma allows to loosen the full-rank condition stated above if the control set $\mathcal{O}_{z}^{k}$ is dense in $\mathbb{R}^{n \mu k}$.

Lemma 5. Consider a Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ following the model (33) for which the conditions B1-B5 are satisfied. Assume that there exist a positive integer $k$ and $z \in \mathcal{Z}$ such that the control set $\mathcal{O}_{z}^{k}$ is dense in $\mathbb{R}^{n \mu k}$. If there exists $\widetilde{\mathbf{w}} \in \mathbb{R}^{n \mu k}$ such that $\operatorname{rank}\left(C_{z}^{k}(\widetilde{\mathbf{w}})\right)=n$, then the rank condition in Theorem 6 is satisfied, i.e. there exists $\mathbf{w} \in \mathcal{O}_{z}^{k}$ such that $\operatorname{rank}\left(C_{z}^{k}(\mathbf{w})\right)=n$.

Proof. The function $w \mapsto S_{z}^{k}(w)$ is $C^{1}$ thanks to [29, Lemma 6.1]. Then by openness of the set of matrices of full rank, there exists an open neighborhood $\mathcal{V}_{\widetilde{\mathbf{w}}}$ of $\widetilde{\mathbf{w}}$ such that for all $w \in \mathcal{V}_{\widetilde{\mathbf{w}}}, \operatorname{rank}\left(C_{z}^{k}(w)\right)=n$. By density of $\mathcal{O}_{z}^{k}$, the non-empty set $\mathcal{V}_{\widetilde{\mathbf{w}}} \cap \mathcal{O}_{z}^{k}$ contains an element $\mathbf{w}$.

If $z$ is steadily attracting, then there exists under mild assumptions an open set outside of a ball centered at $z$, with positive measure with respect to the invariant probability measure of a chain following the model (33). We state this result in the next lemma.

Lemma 6. Consider a Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ on $\mathbb{R}^{n}$ following the model (33) for which the conditions B1-B5 are satisfied. Assume that there exist a steadily attracting state $z \in \mathbb{R}^{n}$ such that $\mathcal{O}_{z}^{1}$ is dense in $\mathbb{R}^{n}$ and $w \in \mathcal{O}_{z}^{1}$ with $\operatorname{rank}\left(C_{z}^{1}(w)\right)=n$. Assume also that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a positive Harris recurrent chain with invariant probability measure $\pi$. Then there exists $0<\epsilon<1$ such that $\pi\left(\mathbb{R}^{n} \backslash \overline{\mathbf{B}(z, \epsilon)}\right)>0$.

Proof. A $\varphi$-irreducible Markov chain admits a maximal irreducibility measure $\psi$ dominating any other irreducibility measure [30, Theorem 4.0.1]. In other words, for a measurable set $A, \psi(A)=0$ induces that $\varphi(A)=0$ for any irreducibility measure $\varphi$. Thanks to [30, Theorem 10.4.9], $\pi$ is equivalent to the maximal irreducibility measure $\psi$. Since $z$ is steadily attracting, then thanks to [29, Proposition 3.3] and [29, Proposition 4.2], supp $\psi=\overline{A_{+}(z)}=$ $\overline{\bigcup_{k \in \mathbb{N}}\left\{S_{z}^{k}(\mathbf{w}) ; \mathbf{w} \in \mathcal{O}_{z}^{k}\right\}}$. We have rank $\left(C_{z}^{1}(w)\right)=n$, therefore the function $F(z, \cdot)$ is not constant. Along with the density of $\mathcal{O}_{z}^{1}$, we obtain that there exists $\epsilon>0$ and a vector $v \in \operatorname{supp} \psi$ such that $\|z-v\|=2 \epsilon$. By definition of the support, it follows that every open neighborhood of $v$ has a positive measure with respect to $\pi$. Since $\mathbb{R}^{n} \backslash \overline{\mathbf{B}(z, \epsilon)}$ is an open neighborhood of $v$, the result of the lemma follows.

## 5. Stability of the $\sigma$-normalized Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$

The goal of this section is to prove stability properties of the $\sigma$-normalized Markov chain associated to the step-size adaptative $\left(\mu / \mu_{w}, \lambda\right)$-ES defined in Proposition 2, on a function $f$ that is the strictly increasing transformation of either a $C^{1}$ scaling-invariant function with a unique global argmin or a nontrivial linear function. We prove that if Assumptions A1-A5 are satisfied and the expected logarithm of the step-size increases on nontrivial linear functions, then the $\sigma$-normalized Markov chain is a $\varphi$-irreducible aperiodic $T$-chain that is geometrically ergodic. In particular, it is positive and Harris recurrent.

### 5.1. Irreducibility, aperiodicity and T-chain property of the $\sigma$-normalized Markov chain

Prior to establishing Harris recurrence and positivity of the chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$, we need to establish the $\varphi$-irreducibility and aperiodicity as well as identify some small sets such that drift conditions can be used. Establishing those properties can be relatively immediate for some ES algorithms (see [19, 20]). Yet for the algorithms considered here, establishing $\varphi$-irreducibility turns out to be tricky because the step-size change is a deterministic function of the random input used to update the mean. We hence use the tools developed in [29] and reminded in Section 4.3 using the underlying deterministic control model. The chain investigated satisfies $Z_{k+1}=F_{w}\left(Z_{k}, \alpha_{f}\left(x^{\star}+Z_{k}, U_{k+1}\right)\right)$ and therefore fits the model (33). We prove next that the necessary assumptions needed to use the tools developed in [29] are satisfied if $f$ satisfies F1 or F2. This result relies on [29, Proposition 5.2] ensuring that if $f$ is a continuous scaling-invariant function with Lebesgue negligible level sets, then for all $z \in \mathbb{R}^{n}$, the random variable
$\alpha_{f}\left(x^{\star}+z, U_{1}\right)$ admits a probability density function $p_{z}^{f}$ such that $(z, u) \mapsto p_{z}^{f}(u)$ is lower semi-continuous, i.e. B 4 is satisfied.

Proposition 5. Let $f$ be scaling-invariant with respect to $x^{\star}$ defined as $\varphi \circ g$ where $\varphi$ is strictly increasing and $g$ is a continuous scaling-invariant function with Lebesgue negligible level sets. Let $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ be a $\sigma$-normalized Markov chain associated to the step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)-E S$ defined as in Proposition 2 satisfying

$$
Z_{k+1}=F_{w}\left(Z_{k}, \alpha_{f}\left(x^{\star}+Z_{k}, U_{k+1}\right)\right) .
$$

Then model (33) follows. In addition, if Assumption A1 is satisfied, then $F_{w}$ is $C^{1}$ and thus $B 5$ is satisfied. If Assumption A5 is satisfied, then Assumptions B1-B4 are satisfied and the probability density function of the random variable $\alpha_{f}\left(x^{\star}+z, U_{k+1}\right)$ denoted by $p_{z}^{f}$ and defined in (15) satisfies $(z, u) \mapsto p_{z}^{f}(u)$ is lower semi-continuous

In particular, if $f$ satisfies F1 or F2, the assumption above on $f$ holds such that the conclusions above are valid.

Proof. It follows from (18) that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a homogeneous Markov chain following model (33). By (17), $F_{w}$ is of class $C^{1}$ (B5 is satisfied) if A1 is satisfied $\left(\Gamma: \mathbb{R}^{n \mu} \rightarrow \mathbb{R}_{+} \backslash\{0\}\right.$ is $C^{1}$ ). If A 5 is satisfied, then $\mathrm{B} 1-\mathrm{B} 3$ are also satisfied.

With [29, Proposition 5.2], for all $z \in \mathbb{R}^{n}, \alpha_{g}\left(x^{\star}+z, U_{k+1}\right)$ has a probability density function $p_{z}^{g}$ such that $(z, u) \mapsto p_{z}^{g}(u)$ is lower semi-continuous, and defined for all $z \in \mathbb{R}^{n}$ and $u \in \mathbb{R}^{n \mu}$ as in (15). With Lemma $1, \alpha_{f}=\alpha_{g}$ and then B4 holds.

A nontrivial linear function is a continuous scaling-invariant function with Lebesgue negligible level sets. Also [46, Proposition 4.2] implies that $f$ still has Lebesgue negligible level sets in the case where it is a $C^{1}$ scaling-invariant function with a unique global argmin.

We show in the following lemma the density of a control set for strictly increasing transformations of continuous scaling-invariant functions with Lebesgue negligible level sets, especially for functions $f$ that satisfy F1 or F2. This is useful for Proposition 6 and for the application of Lemma 5 .

Lemma 7. Let $f$ be a scaling-invariant function defined as $\varphi \circ g$ where $\varphi$ is strictly increasing and $g$ is a continuous scaling-invariant function with Lebesgue negligible level sets. Assume that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is the $\sigma$-normalized Markov chain associated to a step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)$-ES as defined in Proposition 2 such that $A 5$ is satisfied. Then for all $z \in \mathbb{R}^{n}$, the control set $\mathcal{O}_{z}^{1}=\left\{v \in \mathbb{R}^{n \mu} ; p_{z}^{f}(v)>0\right\}$ is dense in $\mathbb{R}^{n \mu}$.

In particular, if $f$ satisfies F1 or F2, the assumption above on $f$ holds and thus the conclusions above are valid.

Proof. By Proposition 5, we obtain that for all $z \in \mathbb{R}^{n}, p_{z}^{f}$ is defined as in (15). In addition, $f$ has Lebesgue negligible level sets (see [46, Proposition 4.2] and Lemma 1). Therefore $p_{z}^{f}>0$ almost everywhere. Hence we have that $\mathcal{O}_{z}^{1}$ is dense in $\mathbb{R}^{n \mu}$.

According to Theorem 6 , to ensure that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a $\varphi$-irreducible aperiodic $T$-chain, we prove in the following that 0 is a steadily attracting state and that there exists $w \in \mathcal{O}_{0}^{1}$ such that rank $\left(C_{0}^{1}(w)\right)=n$. We start with the steady attractivity in the next proposition.

Proposition 6. Let $f$ be a scaling-invariant function defined as $\varphi \circ g$ where $\varphi$ is strictly increasing and $g$ is a continuous scaling-invariant function with Lebesgue negligible level sets. Assume that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is the $\sigma$-normalized Markov chain associated to a step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)-E S$ as defined in Proposition 2 such that Assumptions A1 and A5 are satisfied. Then 0 is a steadily attracting state of $C M\left(F_{w}\right)$.

Especially, if $f$ satisfies F1 or F2, the assumption above on $f$ holds and thus the conclusions above are valid.

Proof. We fix $z \in \mathbb{R}^{n}$ and prove that there exists a sequence $\left\{z_{k} \in A_{+}^{k}(z) ; k \in \mathbb{N}\right\}$ that converges to 0 . We construct the sequence recursively as follows.

We define $z_{0}=z$ and fix a natural integer $k$. We define $z_{k+1}$ iteratively as follows. We set $\tilde{v}_{k}=-\frac{1}{\|w\|^{2}}\left(w_{1} z_{k}, \ldots, w_{\mu} z_{k}\right)$, then $z_{k}+w^{\top} \tilde{v}_{k}=z_{k}-$ $\frac{1}{\|w\|^{2}} \sum_{i=1}^{\mu} w_{i}^{2} z_{k}=0$. By continuity of $F_{w}$ and density of $\mathcal{O}_{z_{k}}^{1}$ thanks to Lemma 7 , there exists $v_{k} \in \mathcal{O}_{z_{k}}^{1}$ such that $\left\|F_{w}\left(z_{k}, v_{k}\right)\right\|=\left\|F_{w}\left(z_{k}, v_{k}\right)-F_{w}\left(z_{k}, \tilde{v}_{k}\right)\right\| \leq \frac{1}{2^{k+1}}$. Define $z_{k+1}=F_{w}\left(z_{k}, v_{k}\right)$. Then the sequence $\left(z_{k}\right)_{k \in \mathbb{N}}$ converges to 0 . Now let us show that $z_{k} \in A_{+}^{k}(z)$ for all $k \in \mathbb{N}$.

Since $A_{+}^{0}(z)=\{z\}$, then $z_{0}=z \in A_{+}^{0}(z)$. We fix again a natural integer $k$ and assume that $z_{k} \in A_{+}^{k}(z)$. It is then enough to prove that $z_{k+1} \in A_{+}^{k+1}(z)$. Recall in the following order that for all $\mathbf{u} \in \mathbb{R}^{n \mu(k+1)}$,

$$
\begin{aligned}
A_{+}^{k+1}(z) & =\left\{S_{z}^{k+1}(\mathbf{u}) ; \mathbf{u} \in \mathcal{O}_{z}^{k+1}\right\} \\
S_{z}^{k+1}(\mathbf{u}) & =F_{w}\left(S_{z}^{k}\left(u_{1}, \ldots, u_{k}\right), u_{k+1}\right) \\
p_{z}^{f, k+1}(\mathbf{u}) & =p_{z}^{f, k}\left(u_{1}, \ldots, u_{k}\right) p_{S_{z}^{k}\left(u_{1}, \ldots, u_{k}\right)}^{f}\left(u_{k+1}\right) \\
\mathcal{O}_{z}^{k+1} & =\left\{\mathbf{u} \in \mathbb{R}^{n \mu(k+1)} ; p_{z}^{f, k+1}(\mathbf{u})>0\right\}
\end{aligned}
$$

Therefore by construction, $p_{z}^{f, k+1}\left(v_{0}, \ldots, v_{k}\right)=p_{z}^{f, k}\left(v_{0}, \ldots, v_{k-1}\right) p_{z_{k}}^{f}\left(v_{k}\right)>0$, hence $\left(v_{0}, \ldots, v_{k}\right) \in \mathcal{O}_{z}^{k+1}$. Finally, $z_{k+1}=F_{w}\left(z_{k}, v_{k}\right)=S_{z}^{k+1}\left(v_{0}, \ldots, v_{k}\right) \in$ $A_{+}^{k+1}(z)$.

The next proposition ensures that the steadily attracting state 0 satisfies also the adequate full-rank condition on a controllability matrix of 0 .

Proposition 7. Let $f$ be a scaling-invariant function defined as $\varphi \circ g$ where $\varphi$ is strictly increasing and $g$ is a continuous scaling-invariant function with Lebesgue negligible level sets. Assume that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is the $\sigma$-normalized Markov chain associated to a step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)-E S$ as defined in Proposition 2 such that Assumptions $A 1$ and $A 5$ are satisfied. Then there exists $w \in \mathcal{O}_{0}^{1}$ such that $\operatorname{rank}\left(C_{0}^{1}(w)\right)=n$.

In particular, if $f$ satisfies $F 1$ or F2, the assumption above on $f$ holds and thus the conclusions above are valid.

Proof. Lemma 5 along with the density of the control set $\mathcal{O}_{0}^{1}$ in Lemma 7 ensure that it is enough to prove the existence of $v \in \mathbb{R}^{n \mu}$ such that rank $\left(C_{0}^{1}(v)\right)=n$. Let us show that the matrix $C_{0}^{1}(0)=\frac{\partial S_{0}^{1}}{\partial v_{1}}(0)$ has a full rank, with $S_{0}^{1}: v \in$ $\mathbb{R}^{n \mu} \mapsto F_{w}(0, v) \in \mathbb{R}^{n}$. This is equivalent to showing that the differential $D S_{0}^{1}(0): \mathbb{R}^{n \mu} \rightarrow \mathbb{R}^{n}$ of $S_{0}^{1}$ at 0 is surjective. Denote by $l$ the linear function $h \in \mathbb{R}^{n \mu} \mapsto \sum_{i=1}^{\mu} w_{i} h_{i} \in \mathbb{R}^{n}$. Then $S_{0}^{1}=l / \Gamma$ and then $D S_{0}^{1}(h)=D l(h) \frac{1}{\Gamma(h)}+$ $l(h) D\left(\frac{1}{\Gamma}\right)(h)$. Since $l(0)=0$, it follows that $D S_{0}^{1}(0)=\frac{l}{\Gamma(0)}$ and finally we obtain that $D S_{0}^{1}(0)$ is surjective.

By applying Propositions 5, 6 and 7 along with Theorem 6 , we directly deduce that the $\sigma$-normalized Markov chain associated to a step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)$ ES is a $\varphi$-irreducible aperiodic T-chain. More formally, the next proposition holds.

Proposition 8. Let $f$ be a scaling-invariant function defined as $\varphi \circ g$ where $\varphi$ is strictly increasing and $g$ is a continuous scaling-invariant function with Lebesgue negligible level sets. Assume that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is the $\sigma$-normalized Markov chain associated to a step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)-E S$ as defined in Proposition 2 such that Assumptions $A 1$ and A5 are satisfied. Then $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a $\varphi$-irreducible aperiodic $T$-chain, and every compact set is a small set.

In particular, if $f$ satisfies F1 or F2, the assumption above on $f$ holds and thus the conclusions above are valid.

### 5.2. Convergence in distribution of the step-size multiplicative factor

In order to prove that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ satisfies a geometric drift condition, we investigate the distribution of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ outside of a compact set (small set). Intuitively, when $Z_{k}$ is very large, i.e. $X_{k}-x^{\star}$ large compared to the step-size $\sigma_{k}$, the algorithm sees the function $f$ in a small neighborhood from $X_{k}-x^{\star}$ where $f$ resembles a linear function (this holds under regularity conditions on the level sets of $f$ ). Formally we prove that for all $z \in \mathbb{R}^{n}$, the step-size multiplicative factor $\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)$ converges in distribution ${ }^{3}$ towards the step-size change on nontrivial linear functions $\Gamma_{\text {linear }}^{\star}$ defined in (16).

To do so we derive in Proposition 9 an intermediate result that requires to introduce a specific nontrivial linear function $l_{z}^{f}$ defined as follows.

[^2]We consider a scaling-invariant function $f$ with respect to its unique global $\operatorname{argmin} x^{\star}$. Then the function $\tilde{f}: x \mapsto f\left(x^{\star}+x\right)-f\left(x^{\star}\right)$ is $C^{1}$ scaling-invariant with respect to 0 which is the unique global argmin. Thanks to [46, Corollary 4.1 and Proposition 4.10], there exists a vector in the closed unit ball $z_{0}^{f} \in \overline{\mathbf{B}(0,1)}$ whose $\tilde{f}$-level set is included in the closed unit ball, that is $\mathcal{L}_{\tilde{f}, z_{0}^{f}} \subset \overline{\mathbf{B}(0,1)}$ and such that for all $z \in \mathcal{L}_{\tilde{f}, z_{0}^{f}}$, the scalar product between $z$ and the gradient of $f$ at $x^{\star}+z$ satisfies $z^{\top} \nabla f\left(x^{\star}+z\right)>0$. In addition, any half-line of origin 0 intersects the level set $\mathcal{L}_{\tilde{f}, z_{0}^{f}}$ at a unique point. We denote for all $z \neq 0$ by $t_{z}^{f}$ the unique scalar of $(0,1]$ such that $t_{z}^{f} \frac{z}{\|z\|}$ belongs to the level set $\mathcal{L}_{\tilde{f}, z_{0}^{f}} \subset \overline{\mathbf{B}(0,1)}$. We finally define for all $z \neq 0$, the nontrivial linear function $l_{z}^{f}$ for all $w \in \mathbb{R}^{n}$ as

$$
\begin{equation*}
l_{z}^{f}(w)=w^{\top} \nabla f\left(x^{\star}+t_{z}^{f} \frac{z}{\|z\|}\right) . \tag{35}
\end{equation*}
$$

We state below the intermediate result that when $\|z\|$ goes to $\infty$, the selection random vector $\alpha_{f}\left(x^{\star}+z, U_{1}\right)$ has asymptotically the distribution of the selection random vector on the linear function $l_{z}^{f}$. According to Lemma 4, the latter does not depend on the current location and is equal to the distribution of $\alpha_{l_{z}^{f}}\left(0, U_{1}\right)$.

Proposition 9. Let $f$ be a $C^{1}$ scaling-invariant function with a unique global argmin. Then for all $\varphi: \mathbb{R}^{n \mu} \rightarrow \mathbb{R}$ continuous and bounded,

$$
\lim _{\|z\| \rightarrow \infty} \int \varphi(u)\left(p_{z}^{f}(u)-p_{z}^{l_{z}^{f}}(u)\right) \mathrm{d} u=0
$$

where $l_{z}^{f}$ is defined as in (35). In other words, the selection random vectors $\alpha_{f}\left(x^{\star}+z, U_{1}\right)$ and $\alpha_{l_{z}^{f}}\left(0, U_{1}\right)$ have asymptotically the same distribution when $\|z\|$ goes to $\infty$.

Proof idea. We sketch the proof idea and refer to Appendix C for the full proof. Note beforehand that $\alpha_{f}\left(x^{\star}+z, U_{1}\right)=\alpha_{\tilde{f}}\left(z, U_{1}\right)$ so that we assume without loss of generality that $x^{\star}=0$ and $f(0)=0$. If $f$ is a $C^{1}$ scaling-invariant function with a unique global argmin, we can construct thanks to [46, Proposition 4.11] a positive number $\delta_{f}$ such that for all element $z$ of the compact set $\mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}}\left(0,2 \delta_{f}\right)$, $z^{\top} \nabla f(z)>0$. In particular this result produces a compact neighborhood of the level set $\mathcal{L}_{f, z_{0}^{f}}$ where $\nabla f$ does not vanish. This helps to establish the limit of $\mathbb{E}\left[\varphi\left(\alpha_{f}\left(z, U_{1}\right)\right)\right]$ when $\|z\|$ goes to $\infty$. We do it in a similar fashion than in [20], by exploiting the uniform continuity of a function that we obtain thanks to its continuity on the compact set $\left(\mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}\left(0, \delta_{f}\right)}\right) \times\left[0, \delta_{f}\right]$.

Thanks to Proposition 9 and Proposition 1, we can finally state in the next theorem the convergence in distribution of the step-size multiplicative factor for $f$ satisfying F1 towards $\Gamma_{\text {linear }}^{\star}$ defined in (16).

Theorem 7. Let $f$ be a scaling-invariant function satisfying F1. Assume that $\left\{U_{k+1} ; k \in \mathbb{N}\right\}$ satisfies Assumption A5, $\Gamma$ is continuous and satisfies

Assumption A2, i.e. $\Gamma$ is invariant under rotation. Then for all natural integer $k, \Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{k+1}\right)\right)$ converges in distribution to $\Gamma_{\text {linear }}^{\star}$ defined in (16), when $\|z\| \rightarrow \infty$.

Proof. Let $\varphi: \Gamma\left(\mathbb{R}^{n \mu}\right) \rightarrow \mathbb{R}$ be a continuous and bounded function. It is enough to prove that $\lim _{\|z\| \rightarrow \infty} \mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\varphi\left(\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)\right)\right]=\mathbb{E}\left[\varphi\left(\Gamma_{\text {linear }}^{\star}\right)\right]$ and apply the Portmanteau lemma.

By Propositions 9, $\lim _{\|z\| \rightarrow \infty} \int \varphi(\Gamma(u))\left(p_{z}^{f}(u)-p_{z}^{l f}(u)\right) \mathrm{d} u=0$. Therefore $\lim _{\|z\| \rightarrow \infty} \mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\varphi\left(\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)\right)\right]-\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\varphi\left(\Gamma\left(\alpha_{l_{z}^{f}}\left(x^{\star}+z, U_{1}\right)\right)\right)\right]=$ 0. With Propostiion $1, \mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\varphi\left(\Gamma\left(\alpha_{l_{z}^{f}}\left(x^{\star}+z, U_{1}\right)\right)\right)\right]=\mathbb{E}\left[\varphi\left(\Gamma_{\text {linear }}^{\star}\right)\right]$.

### 5.3. Geometric ergodicity of the $\sigma$-normalized Markov chain

The convergence in distribution of the step-size multiplicative factor while optimizing a function $f$ that satisfies F1, proven in Theorem 7, allows us to control the behavior of the $\sigma$-normalized chain when its norm goes to $\infty$. More specifically, we use it to show the geometric ergodicity of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ defined as in Proposition 2 for $f$ satisfying F1 or F2. Beforehand, let us show the following proposition, which is a first step towards the construction of a geometric drift function.

Proposition 10. Let $f$ be a scaling-invariant function that satisfies F1 or F2 and $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ be the $\sigma$-normalized Markov chain associated to a stepsize adaptive $\left(\mu / \mu_{w}, \lambda\right)$-ES defined as in Proposition 2. We assume that $\Gamma$ is continuous and Assumptions A2, A3 and A5 are satisfied. Then for all $\alpha>0$,

$$
\lim _{\|z\| \rightarrow \infty} \frac{\mathbb{E}\left[\left\|Z_{1}\right\|^{\alpha} \mid Z_{0}=z\right]}{\|z\|^{\alpha}}=\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}\right]
$$

where $\Gamma_{\text {linear }}^{\star}$ is the random variable defined in (16) that represents the step-size change on any nontrivial linear function.
Proof. Let $z \neq 0$. Since $Z_{1}=F_{w}\left(Z_{0}, \alpha_{f}\left(x^{\star}+Z_{0}, U_{1}\right)\right)=\frac{Z_{0}+w^{\top} \alpha_{f}\left(x^{\star}+Z_{0}, U_{1}\right)}{\Gamma\left(\alpha_{f}\left(x^{\star}+Z_{0}, U_{1}\right)\right)}$, then
$\frac{\mathbb{E}\left[\left\|Z_{1}\right\|^{\alpha} \mid Z_{0}=z\right]}{\|z\|^{\alpha}}-\mathbb{E}\left[\frac{1}{\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)^{\alpha}}\right]=\mathbb{E}\left[\frac{\left\|\frac{z}{\|z\|}+\frac{w^{\top} \alpha_{f}\left(x^{\star}+z, U_{1}\right)}{\|z\|}\right\|^{\alpha}-1}{\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)^{\alpha}}\right]$.
The function $\Gamma$ is lower bounded by $m_{\Gamma}>0$ thanks to Assumption A3. In addition, $\left\|w^{\top} \alpha_{f}\left(x^{\star}+z, U_{1}\right)\right\| \leq\|w\|\left\|U_{1}\right\|$. Then the term

$$
\begin{equation*}
\frac{\left\|\left.\left\|\frac{z}{\|z\|}+\frac{1}{\|z\|} w^{\top} \alpha_{f}\left(x^{\star}+z, U_{1}\right)\right\|^{\alpha}-1 \right\rvert\,\right.}{\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)^{\alpha}} \tag{36}
\end{equation*}
$$

converges almost surely towards 0 when $\|z\|$ goes to $\infty$, and is bounded (when $\|z\| \geq 1$ ) by the integrable random variable $\frac{1+\left(1+\|w\|\left\|U_{1}\right\|\right)^{\alpha}}{m_{\Gamma}^{\alpha}}$. Then it follows by the dominated convergence theorem that

$$
\begin{equation*}
\lim _{\|z\| \rightarrow \infty} \frac{\mathbb{E}\left[\left\|Z_{1}\right\|^{\alpha} \mid Z_{0}=z\right]}{\|z\|^{\alpha}}-\mathbb{E}\left[\frac{1}{\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)^{\alpha}}\right]=0 \tag{37}
\end{equation*}
$$

Since $x \mapsto \frac{1}{x^{\alpha}}$ is continuous and bounded on $\Gamma\left(\mathbb{R}^{n \mu}\right) \subset\left[m_{\Gamma}, \infty\right)$, then for $f$ satisfying F1, Theorem 7 implies that $\lim _{\|z\| \rightarrow \infty} \mathbb{E}\left[\frac{1}{\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)^{\alpha}}\right]$ exists and is equal to $\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}\right]$. Starting from (37) and using Proposition 1 to replace $\mathbb{E}\left[\frac{1}{\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)^{\alpha}}\right]$ by $\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}\right]$, the same conclusion holds for $f$ satisfying F2. Thereby $\lim _{\|z\| \rightarrow \infty} \mathbb{E}\left[\left\|Z_{1}\right\|^{\alpha} \mid Z_{0}=z\right] /\|z\|^{\alpha}=\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{*}\right]^{\alpha}}\right]$.

We introduce the next two lemmas, that allow to go from Proposition 10 to a formulation with the multiplicative log-step-size factor.

Lemma 8. Let $f$ be a continuous scaling-invariant function with respect to $x^{\star}$ with Lebesgue negligible level sets, let $z \in \mathbb{R}^{n}$. Assume that $\Gamma$ satisfies Assumption A4. Then $u \mapsto \log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+z, u\right)\right)\right)$ is $\mathcal{N}_{n \lambda}$-integrable with

$$
\begin{equation*}
\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\left|\log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)\right)\right|\right] \leq \frac{\lambda!\mathbb{E}_{W_{1} \sim \mathcal{N}_{n \mu}}\left[|\log \circ \Gamma|\left(W_{1}\right)\right]}{(\lambda-\mu)!} \tag{38}
\end{equation*}
$$

Proof. With (15), we have $\frac{(\lambda-\mu)!}{\lambda!} \mathbb{E}\left[\left|\log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)\right)\right|\right] \leq \int_{\mathbb{R}^{n}}|\log \circ \Gamma|(v)$ $\prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(v^{i}\right) \mathrm{d} v=\mathbb{E}\left[|\log \circ \Gamma|\left(\mathcal{N}_{n \mu}\right)\right]$, and A 4 says that $\log \circ \Gamma$ is $\mathcal{N}_{n \mu}$-integrable.

The next lemma states that if the expected logarithm of the step-size change is positive, then we can find $\alpha>0$ such that the limit in Proposition 10 is strictly smaller than 1. This is the key lemma to have the condition in the main results expressed as $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$, instead of $\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}\right]<1$ for a positive $\alpha$ as was done in [20].

Lemma 9. Assume that $\Gamma$ satisfies Assumptions A3 and A4. If $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>$ 0 , then there exists $0<\alpha<1$ such that $\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}\right]<1$, where $\Gamma_{\text {linear }}^{\star}$ is defined in (16).

Proof. Lemma 8 ensures that $\log \left(\Gamma_{\text {linear }}^{\star}\right)$ is integrable. For $\alpha>0, \frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}=$ $\exp \left[-\alpha \log \left(\Gamma_{\text {linear }}^{\star}\right)\right]=1-\alpha \log \left(\Gamma_{\text {linear }}^{\star}\right)+o(\alpha)$. Then the random variable $A(\alpha)=\left(\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}-1+\alpha \log \left(\Gamma_{\text {linear }}^{\star}\right)\right) / \alpha$ depending on the parameter $\alpha$ converges almost surely towards 0 when $\alpha$ goes to 0 .

Let $u \in \mathbb{R}^{n \mu}$ and $\alpha \in(0,1)$. Define the function $\varphi_{u}: c \mapsto \frac{1}{\Gamma(u)^{c}}=$ $\exp (-c \log (\Gamma(u)))$ on $[0, \alpha]$. By the mean value theorem, there exists $c_{u, \alpha} \in$ $(0, \alpha)$ such that $\left(\frac{1}{\Gamma(u)^{\alpha}}-1\right) / \alpha=\varphi_{u}^{\prime}\left(c_{u, \alpha}\right)=-\log (\Gamma(u)) \frac{1}{\Gamma(u)^{c u, \alpha}}$. In addition, $\frac{1}{\Gamma(u)^{c_{u, \alpha}}} \leq \frac{1}{m_{\Gamma}^{c_{u, \alpha}}}$ thanks to Assumption A3, and $\frac{1}{m_{\Gamma}^{c_{u, \alpha}}}=\exp \left(-c_{u, \alpha} \log \left(m_{\Gamma}\right)\right) \leq$ $\exp \left(\left|\log \left(m_{\Gamma}\right)\right|\right)$. Therefore $|A(\alpha)| \leq\left(1+\exp \left(\left|\log \left(m_{\Gamma}\right)\right|\right)\right)\left|\log \left(\Gamma_{\text {linear }}^{\star}\right)\right|$. The latter is integrable thanks to Assumption A4, and does not depend on $\alpha$. Then by the dominated convergence theorem, $\mathbb{E}[A(\alpha)]$ converges to 0 when $\alpha$ goes to 0 or equivalently $\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right)^{\alpha}}\right]=1-\alpha \mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]+o(\alpha)$. Hence there exists $0<\alpha<1$ small enough such that $\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}\right]<1$.

We now have enough material to state and prove the desired geometric ergodicity of the $\sigma$-normalized Markov chain in the following theorem.

Theorem 8. (Geometric ergodicity) Let $f$ be a scaling-invariant function that satisfies $F 1$ or $F$ 2. Let $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ be the $\sigma$-normalized Markov chain associated to a step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)$-ES defined as in Proposition 2 such that Assumptions A1-A5 are satisfied. Assume that $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$ where $\Gamma_{\text {linear }}^{\star}$ is defined in (16).

Then there exists $0<\alpha<1$ such that the function $V: z \mapsto 1+\|z\|^{\alpha}$ is a geometric drift function for the Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$. Therefore $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is $V$-geometrically ergodic, admits an invariant probability measure $\pi$ and is Harris recurrent.

Proof. Propositions 8 shows that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a $\varphi$-irreducible aperiodic Tchain. Therefore using [30, Theorem 5.5.7 and Theorem 6.2.5], every compact set is a small set. Since we assume that $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$, by Lemma 9 , there exists $0<\alpha<1$ such that $\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{*}\right]^{\alpha}}\right]<1$. Consider the function $V: z \mapsto 1+$ $\|z\|^{\alpha}$. By Proposition 10, $\lim _{\|z\| \rightarrow \infty} \mathbb{E}\left[\left\|Z_{1}\right\|^{\alpha} \mid Z_{0}=z\right] /\|z\|^{\alpha}=\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}\right]$. Since $\mathbb{E}\left[V\left(Z_{1}\right) \mid Z_{0}=z\right] / V(z)=\left(1+\mathbb{E}\left[\left\|Z_{1}\right\|^{\alpha} \mid Z_{0}=z\right]\right) /\left(1+\|z\|^{\alpha}\right)$, then it follows that $\lim _{\|z\| \rightarrow \infty} \mathbb{E}\left[V\left(Z_{1}\right) \mid Z_{0}=z\right] / V(z)=\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}\right]^{\alpha}}\right]$.

Denote $\gamma=\frac{1}{2}\left(1+\mathbb{E}\left[\frac{1}{\left[\Gamma_{\text {linear }}^{\star}\right]^{\alpha}}\right]\right)<1$. There exists $r>0$ such that for all $\|z\|>r$

$$
\begin{equation*}
\mathbb{E}\left[V\left(Z_{1}\right) \mid Z_{0}=z\right] / V(z)<\gamma \tag{39}
\end{equation*}
$$

In addition, since $\left\|z+w^{\top} \alpha_{f}\left(x^{\star}+z, U_{1}\right)\right\| \leq\|z\|+\|w\|\left\|U_{1}\right\|$ then $\mathbb{E}\left[V\left(Z_{1}\right) \mid Z_{0}=z\right]$ $\leq \mathbb{E}\left[\left(\|z\|+\|w\|\left\|U_{1}\right\|\right)^{\alpha}\right] / m_{\Gamma}^{\alpha}$. Since the function $z \mapsto \frac{\mathbb{E}\left[\left(\|z\|+\|w\|\left\|U_{1}\right\|\right)^{\alpha}\right]}{m_{\Gamma}^{\alpha}}-$ $\gamma V(z)$ is continuous on the compact $\overline{\mathbf{B}(0, r)}$, it is bounded on that compact. Denote by $b \in \mathbb{R}_{+}$an upper bound. We have proven that for all $z \in \overline{\mathbf{B}(0, r)}$, $\mathbb{E}\left[V\left(Z_{1}\right) \mid Z_{0}=z\right] \leq \gamma V(z)+b$. This result, along with (39), show that for all $z \in \mathbb{R}^{n}, \mathbb{E}\left[V\left(Z_{1}\right) \mid Z_{0}=z\right] \leq \gamma V(z)+b \mathbb{1} \overline{\mathbf{B}(0, r)}(z)$. Therefore $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is
$V$-geometrically ergodic. Then thanks to [30, Theorem 15.0.1], $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is positive and Harris recurrent with invariant probability measure $\pi$.

## 6. Proofs of the main results

We present in this section the proofs of the main results stated in Section 3 namely Theorems 1, 2 and Proposition 3. Before establishing those main results, we need to prove the integrability of $z \mapsto \log \|z\|$ and $\mathcal{R}_{f}$ defined in (20), with respect to the invariant probability measure of the Markov chain $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ whose existence is established in Theorem 8.

### 6.1. Integrabilities with respect to the invariant probability measure

For a scaling-invariant function $f$ that satisfies F1 or F2, the limit in Theorem 1 is expressed as $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$ where the function $\mathcal{R}_{f}$ is defined as in (20) and $\pi$ is a probability measure. Therefore the $\pi$-integrability of the function $z \mapsto \mathcal{R}_{f}(z)$ is necessary to obtain Theorem 1 . In the following, we present a result stronger than its $\pi$-integrability, that is the boundedness of $\mathcal{R}_{f}$ under some assumptions.

Proposition 11. Let $f$ be a continuous scaling-invariant function with Lebesgue negligible level sets. Let $\left\{\left(X_{k}, \sigma_{k}\right) ; k \in \mathbb{N}\right\}$ be the sequence defined in (6) and (7) such that Assumptions 44 and A5 are satisfied. Then $z \mapsto\left|\mathcal{R}_{f}\right|(z)$ is bounded by $\frac{\lambda!}{(\lambda-\mu)!} \mathbb{E}_{W \sim \mathcal{N}_{n \mu}}[|\log \circ \Gamma|(W)]$, where the function $z \mapsto \mathcal{R}_{f}(z)$ is defined as in (20).

If in addition $f$ satisfies F1 or F2, Assumptions A1-A3 are satisfied and $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$ where $\Gamma_{\text {linear }}^{\star}$ is defined in $(16)$, then

$$
\mathbb{E}_{\pi}\left(\left|\mathcal{R}_{f}\right|\right)=\int\left|\mathcal{R}_{f}(z)\right| \pi(d z)<\infty
$$

that is $z \mapsto \mathcal{R}_{f}(z)$ is $\pi$-integrable where $\pi$ is the invariant probability measure of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ defined as in Proposition 2.

Proof. Lemma 8 shows that for all $z \in \mathbb{R}^{n}, z \mapsto \log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+z, u\right)\right)\right)$ is $\mathcal{N}_{n \lambda^{-}}$ integrable with $\mathbb{E}\left[\left|\log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)\right)\right|\right] \leq \frac{\lambda!}{(\lambda-\mu)!} \mathbb{E}_{W \sim \mathcal{N}_{n \mu}}[|\log \circ \Gamma|(W)]$. Then $\left|\mathcal{R}_{f}\right|$ is bounded since $\left|\mathcal{R}_{f}(z)\right| \leq \frac{\lambda!}{(\lambda-\mu)!} \mathbb{E}_{W \sim \mathcal{N}_{n \mu}}[|\log \circ \Gamma|(W)]$ for all $z \in$ $\mathbb{R}^{n}$. If in addition Assumptions A1-A3 are satisfied and $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$, Theorem 8 ensures that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a positive Harris recurrent chain with invariant probability measure $\pi$. Hence the integrability with respect to $\pi$.

We prove in the next proposition the $\pi$-integrability of the function $z \mapsto$ $\log \|z\|$, where $\pi$ is the invariant probability measure of the $\sigma$-normalized chain, under some assumptions.
Proposition 12. Let $f$ satisfy $F 1$ or $F 2$ and $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ be the Markov chain defined as in Proposition 2 such that Assumptions A1-A5 are satisfied. Assume that $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$ where $\Gamma_{\text {linear }}^{\star}$ is defined in (16). Then $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ has an invariant probability measure $\pi$ and $z \mapsto \log \|z\|$ is $\pi$-integrable.

Proof. Theorem 8 ensures that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is $V$-geometrically ergodic with invariant probability measure $\pi$, where $V: z \in \mathbb{R}^{n} \mapsto 1+\|z\|^{\alpha} \in \mathbb{R}_{+}$. We define for all $z \in \mathbb{R}^{n}, \left.g(z)=\frac{(\lambda-\mu)!}{2 \lambda!} \right\rvert\, \log \|z\| \|$. Based on [48, Theorem 1], the $\pi$-integrability of $g$ is obtained if there exist a set $A$ with $\pi(A)>0$ such that $\int_{A} g(z) \pi(\mathrm{d} z)<\infty$, and a measurable function $h$ with $h \mathbb{1}_{A^{c}} \geq g \mathbb{1}_{A^{c}}$ such that:

1. $\int_{A^{c}} P(z, \mathrm{~d} y) h(y)<h(z)-g(z), \forall z \in A^{c}$
2. $\sup _{z \in A} \int_{A^{c}} P(z, \mathrm{~d} y) h(y)<\infty$.

For $z \in \overline{\mathbf{B}(0,1)}$ and $v \in \mathbb{R}^{n \mu}$, denote $\varphi(z, v)$ as

$$
\varphi(z, v)=p_{\mathcal{N}_{n \mu}}\left(v-\frac{1}{\|w\|^{2}}\left(w_{1} z, \ldots, w_{\mu} z\right)\right) \mathbb{1}_{\left\|w^{\top} v\right\| \leq 1}
$$

We prove in a first time that $\lim _{\|z\| \rightarrow 0} \int\left|\log \left\|w^{\top} v\right\|\right| \varphi(z, v) \mathrm{d} v<\infty$. We have

$$
\begin{align*}
(2 \pi)^{n \mu / 2} \varphi(z, v) & =\exp \left(\frac{1}{2}\left(-\|v\|^{2}-\frac{\|w\|^{2}\|z\|^{2}}{\|w\|^{4}}+\frac{2\left(w^{\top} v\right)^{\top} z}{\|w\|^{2}}\right)\right) \mathbb{1}_{\left\|w^{\top} v\right\| \leq 1} \\
& \leq \exp \left(\frac{1}{2}\left(-\|v\|^{2}-\frac{\|w\|^{2}\|z\|^{2}}{\|w\|^{4}}+\frac{2\left\|w^{\top} v\right\|\|z\|}{\|w\|^{2}}\right)\right) \mathbb{1}_{\left\|w^{\top} v\right\| \leq 1} \\
& =\exp \left(\frac{1}{2}\left(-\|v\|^{2}-\frac{\|w\|^{2}\|z\|^{2}}{\|w\|^{4}}+\frac{2\|z\|}{\|w\|^{2}}\right)\right) \mathbb{1}_{\left\|w^{\top} v\right\| \leq 1}  \tag{40}\\
& \leq(2 \pi)^{n \mu / 2} \exp \left(1 /\|w\|^{2}\right) \varphi(0, v)
\end{align*}
$$

Since $v \mapsto\left|\log \left\|w^{\top} v\right\|\right| \varphi(0, v)$ is Lebesgue integrable, it follows by the dominated convergence theorem that $z \mapsto \int\left|\log \left\|w^{\top} v\right\|\right| \varphi(z, v) \mathrm{d} v$ is continuous on $\overline{\mathbf{B}(0,1)}$ and $\lim _{\|z\| \rightarrow 0} \int\left|\log \left\|w^{\top} v\right\|\right| \varphi(z, v) \mathrm{d} v<\infty$. In addition, $\lim _{\|z\| \rightarrow 0} g(z)=\infty$. Then there exists $\epsilon_{1} \in(0,1)$ such that for $z \in \overline{\mathbf{B}\left(0, \epsilon_{1}\right)}$ :

$$
\begin{equation*}
\int\left|\log \left\|w^{\top} v\right\|\right| \varphi(z, v) \mathrm{d} v+2 \mathbb{E}_{W \sim \mathcal{N}_{n \mu}}[|\log \circ \Gamma|(W)] \leq g(z) \tag{41}
\end{equation*}
$$

We define $\epsilon_{2}$ from Lemma 6 and denote $\epsilon=\min \left(\epsilon_{1}, \epsilon_{2}\right)$. Define $A=\mathbb{R}^{n} \backslash$ $\overline{\overline{\mathbf{B}(0, \epsilon)}}$. Then from Lemma 6 it follows that $\pi(A)>0$. Note also that $A^{c}=$ $\overline{\mathbf{B}(0, \epsilon)}$. In addition, $g$ is dominated by the $\pi$-integrable function V around $\infty$, then $\int_{A} g(z) \pi(\mathrm{d} z)<\infty$. We define now the function $h$ for all $z \in \mathbb{R}^{n}$ as $h(z)=2 g(z) \mathbb{1}_{A^{c}}(z)$. Then $h \mathbb{1}_{A^{c}} \geq g \mathbb{1}_{A^{c}}$.

It remains to verify the items 1 and 2 from above to obtain the $\pi$-integrability of $g$. To do so, we give in the following an upper bound of $K(z)=\int_{A^{c}} P(z, \mathrm{~d} y) h(y)$
for all $z \in \mathbb{R}^{n}$. We have $K(z)=-\frac{(\lambda-\mu)!}{\lambda!} \mathbb{E}_{z}\left[\mathbb{1}_{\overline{\mathbf{B}(0, \epsilon)}}\left(Z_{1}\right) \log \left\|Z_{1}\right\|\right]$. Then $K(z) \leq-\frac{(\lambda-\mu)!}{\lambda!} \int_{\left\|z+w^{\top} v\right\| \leq \Gamma(v)} \log \frac{\left\|z+w^{\top} v\right\|}{\Gamma(v)} p_{z}^{f}(v) \mathrm{d} v$. With (15), we obtain that $\frac{(\lambda-\mu)!}{\lambda!} p_{z}^{f} \leq p_{\mathcal{N}_{n \mu}}$. Then $K(z) \leq \int|\log (\Gamma(v))| p_{\mathcal{N}_{n \mu}}(v) \mathrm{d} v+$ $\int_{\left\|z+w^{\top} v\right\| \leq \Gamma(v)}\left|\log \left\|z+w^{\top} v\right\|\right| p_{\mathcal{N}_{n \mu}}(v) \mathrm{d} v$.

We split the latter integral between the events $\left\{\left\|z+w^{\top} v\right\| \leq \min (1, \Gamma(v))\right\}$ and the events $\left\{1<\left\|z+w^{\top} v\right\| \leq \Gamma(v)\right\}$. Then

$$
\begin{aligned}
& K(z) \leq \int_{\left\|z+w^{\top} v\right\| \leq \min (1, \Gamma(v))}\left|\log \left\|z+w^{\top} v\right\|\right| p_{\mathcal{N}_{n \mu}}(v) \mathrm{d} v+ \\
& \int_{\Gamma(v) \geq 1} \log (\Gamma(v)) p_{\mathcal{N}_{n \mu}}(v) \mathrm{d} v+\int|\log (\Gamma(v))| p_{\mathcal{N}_{n \mu}}(v) \mathrm{d} v . \text { Hence } \\
& K(z) \leq 2 \mathbb{E}_{W \sim \mathcal{N}_{n \mu}}[|\log \circ \Gamma|(W)]-\int_{\left\|z+w^{\top} v\right\| \leq 1} \log \left\|z+w^{\top} v\right\| p_{\mathcal{N}_{n \mu}}(v) \mathrm{d} v . \text { With }
\end{aligned}
$$ a translation $v \rightarrow v-\frac{1}{\|w\|^{2}}\left(w_{1} z, \ldots, w_{\mu} z\right)$ within the last integrand, we obtain:

$$
\begin{equation*}
K(z) \leq 2 \mathbb{E}_{W \sim \mathcal{N}_{n \mu}}[|\log \circ \Gamma|(W)]+\int\left|\log \left\|w^{\top} v\right\|\right| \varphi(z, v) \mathrm{d} v \tag{42}
\end{equation*}
$$

Equations (41) and (42) show that for $z \in A^{c}=\overline{\mathbf{B}(0, \epsilon)}, \int_{A^{c}} P(z, \mathrm{~d} y) h(y) \leq$ $g(z)=h(z)-g(z)$. Therefore the item 1 follows.

With (40), it follows that there exist $c_{1}>0$ and $c_{2}>0$ such that for $\|z\| \geq c_{1}$ and $v \in \mathbb{R}^{n}, \varphi(z, v) \leq c_{2} \varphi(0, v)$. Thanks to the dominated convergence theorem, $\lim _{\|z\| \rightarrow \infty} \int \mid \log \left\|w^{\top} v\right\| \| \varphi(z, v) \mathrm{d} v=0$. Therefore that integral is bounded outside of a compact. In addition, $z \mapsto \int\left|\log \left\|w^{\top} v\right\|\right| \varphi(z, v) \mathrm{d} v$ is continuous and is bounded on any compact included in $\bar{A}$. Then along with (42) it follows that $\sup _{z \in A} \int_{A^{c}} P(z, \mathrm{~d} y) h(y)<\infty$. Hence the item 2 is also satisfied, which ends the integrability proof of $z \mapsto \log \|z\|$.

### 6.2. Proof of Theorem 1

We start by proving (21). Theorem 8 ensures that $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ is a positive Harris recurrent chain with invariant probability measure $\pi$. With (25), we have that

$$
\begin{aligned}
\frac{1}{k} \log \frac{\left\|X_{k}-x^{\star}\right\|}{\left\|X_{0}-x^{\star}\right\|} & =\frac{1}{k} \log \frac{\left\|Z_{k}\right\|}{\left\|Z_{0}\right\|}+\frac{1}{k} \log \left(\frac{\sigma_{k}}{\sigma_{0}}\right) \\
& =\frac{1}{k} \sum_{t=0}^{k-1} \log \frac{\left\|Z_{t+1}\right\|}{\left\|Z_{t}\right\|}+\frac{1}{k} \sum_{t=0}^{k-1} \log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+Z_{t}, U_{t+1}\right)\right)\right)
\end{aligned}
$$

where $\Gamma$ and $\alpha_{f}$ are defined in (7) and in (3).
Since $z \mapsto \log \|z\|$ is $\pi$-integrable, Theorem 3 ensures that the LLN holds with $\lim _{k \rightarrow \infty} \frac{1}{k} \sum_{t=0}^{k-1} \log \frac{\left\|Z_{t+1}\right\|}{\left\|Z_{t}\right\|}=\int \log (\|z\|) \pi(\mathrm{d} z)-\int \log (\|z\|) \pi(\mathrm{d} z)=0$.

Let us consider the chain $\left\{W_{k}=\left(Z_{k}, U_{k+2}\right) ; k \in \mathbb{N}\right\}$. Then thanks to Proposition $4,\left\{W_{k}=\left(Z_{k}, U_{k+2}\right) ; k \in \mathbb{N}\right\}$ is geometrically ergodic with invariant probability measure $\pi \times \mathcal{N}_{n \lambda}$. Define the function $g$ for $\left(\left(z_{1}, u_{3}\right),\left(z_{2}, u_{4}\right)\right) \in$ $\left(\mathbb{R}^{n} \times \mathbb{R}^{n \lambda}\right)^{2}$ as $g\left(\left(z_{1}, u_{3}\right),\left(z_{2}, u_{4}\right)\right)=\log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+z_{2}, u_{3}\right)\right)\right)$. We have by Proposition 11 that for all natural integer $t$,

$$
\mathbb{E}_{\pi \times \mathcal{N}_{n \lambda}}\left(\left|g\left(W_{t}, W_{t+1}\right)\right|\right) \leq \frac{\lambda!}{(\lambda-\mu)!} \mathbb{E}_{Y \sim \mathcal{N}_{n \mu}}[|\log \circ \Gamma|(Y)]<\infty
$$

By Theorem 5 or Corollary 1, for any initial distribution, $\frac{1}{k} \sum_{t=0}^{k-1} \log \left(\Gamma\left(\alpha_{f}\left(x^{\star}+\right.\right.\right.$ $\left.\left.Z_{t}, U_{t+1}\right)\right)$ ) converges almost surely towards $\mathbb{E}_{\pi \times \mathcal{N}_{n \lambda}}\left(g\left(W_{1}, W_{2}\right)\right)=\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$.

Let us prove now (22). Equations (28) and (29) show that for all $z \in \mathbb{R}^{n}$

$$
\begin{aligned}
\mathbb{E}_{z}\left[\log \frac{\left\|X_{k+1}-x^{\star}\right\|}{\left\|X_{k}-x^{\star}\right\|}\right] & =\mathbb{E}_{z}\left[\log \frac{\left\|Z_{k+1}\right\|}{\left\|Z_{k}\right\|}\right]+\mathbb{E}_{z}\left[\log \frac{\sigma_{k+1}}{\sigma_{k}}\right] \\
& =\int P^{k+1}(z, \mathrm{~d} y) \log (\|y\|)-\int P^{k}(z, \mathrm{~d} y) \log (\|y\|) \\
& +\int P^{k}(z, \mathrm{~d} y) \mathcal{R}_{f}(y)
\end{aligned}
$$

Define $h$ on $\mathbb{R}^{n}$ as $h(z)=1+|\log \|z\||$ for all $z \in \mathbb{R}^{n}$ which is $\pi$-integrable thanks to Proposition 12. Then $z \mapsto \log \|z\|$ is $\pi$-integrable, and by [30, Theorem 14.0.1], for $z \in\left\{y \in \mathbb{R}^{n} ; V(y)<\infty\right\}=\mathbb{R}^{n}, \lim _{k \rightarrow \infty}\left\|P^{k}(z, \cdot)-\pi\right\|_{h}=0$. Then $\lim _{k \rightarrow \infty} \int P^{k+1}(z, \mathrm{~d} y) \log (\|y\|)=\lim _{k \rightarrow \infty} \int P^{k}(z, \mathrm{~d} y) \log (\|y\|)=\int \log (\|y\|) \pi(\mathrm{d} y)$. In addition, $\left|\mathcal{R}_{f}\right| / h$ is bounded, then $\lim _{k \rightarrow \infty} \int P^{k}(z, \mathrm{~d} y) \mathcal{R}_{f}(y)=\int \mathcal{R}_{f}(y) \pi(\mathrm{d} y)=$ $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)$, and finally (22) follows:

$$
\lim _{k \rightarrow \infty} \mathbb{E}_{\frac{x-x^{\star}}{\sigma}}\left[\log \frac{\left\|X_{k+1}-x^{\star}\right\|}{\left\|X_{k}-x^{\star}\right\|}\right]=\lim _{k \rightarrow \infty} \mathbb{E}_{\frac{x-x^{\star}}{\sigma}}\left[\log \frac{\sigma_{k+1}}{\sigma_{k}}\right]=\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)
$$

We also note that if $f$ satisfies F 2 , then thanks to Proposition 1, for all $z \in \mathbb{R}^{n}, \mathcal{R}_{f}(z)=\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]$, hence $\mathcal{R}_{f}$ is constant. Then $\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)=$ $\int \mathcal{R}_{f}(z) \pi(\mathrm{d} z)=\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]$. If in addition $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$, we obtain that $\left\|X_{k}\right\|$ and $\sigma_{k}$ both diverge to $\infty$ when $k$ goes to $\infty$.

### 6.3. Proof of Theorem 2

Thanks to Proposition $11,\left|\mathcal{R}_{f}\right|$ is bounded. And then there exists a positive constant $K$ large enough such that $\mathcal{R}_{f}^{2} \leq K V$ where $V$ is the geometric drift function of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ given by Theorem 8 . Then $K V$ remains
a geometric drift function. Thanks to Theorem 4, the constant $\gamma$ defined as $\mathbb{E}_{\pi}\left[\left(\mathcal{R}_{f}\left(Z_{0}\right)-\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)^{2}\right]+2 \sum_{k=1}^{\infty} \mathbb{E}_{\pi}\left[\left(\mathcal{R}_{f}\left(Z_{0}\right)-\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)\left(\mathcal{R}_{f}\left(Z_{k}\right)-\mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)\right]$ is well defined, non-negative, finite and $\lim _{t \rightarrow \infty} \frac{1}{t} \mathbb{E}_{\pi}\left[\left(S_{t}\left(\mathcal{R}_{f}\right)-t \mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)^{2}\right]=\gamma^{2}$.

Moreover if $\gamma^{2}>0$, then the CLT holds for any $z_{0}$ as follows

$$
\lim _{t \rightarrow \infty} P_{z_{0}}\left(\left(t \gamma^{2}\right)^{-\frac{1}{2}}\left(S_{t}\left(\mathcal{R}_{f}\right)-t \mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right) \leq z\right)=\int_{-\infty}^{z} \frac{1}{\sqrt{2 \pi}} e^{-u^{2} / 2} \mathrm{~d} u
$$

Which can be rephrased as $\frac{1}{\sqrt{t \gamma^{2}}}\left(S_{t}\left(\mathcal{R}_{f}\right)-t \mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right)$ converges in distribution to $\mathcal{N}(0,1)$ when $t \rightarrow \infty$. And if $\gamma=0$, then $\lim _{t \rightarrow \infty}\left(S_{t}\left(\mathcal{R}_{f}\right)-t \mathbb{E}_{\pi}\left(\mathcal{R}_{f}\right)\right) / \sqrt{t}=0$ a.s.

### 6.4. Proof of Proposition 3

We first prove the statement related to the $\left(\mu / \mu_{w}, \lambda\right)$-CSA1-ES. Then we show the condition regarding $\left(\mu / \mu_{w}, \lambda\right)$-xNES. And finally we prove the general practical condition that allows to obtain (24).

If $m$ is a positive integer and $u=\left(u^{1}, \ldots, u^{m}\right) \in \mathbb{R}^{n m}$, we denote $u_{1}=$ $\left(u_{1}^{1}, \ldots, u_{1}^{m}\right)$ and $u_{-1}=\left(u_{-1}^{1}, \ldots, u_{-1}^{m}\right)$ where $u_{-1}^{i}=\left(u_{2}^{i}, \ldots, u_{n}^{i}\right)$ for $i=$ $1, \ldots, m$. Define the nontrivial linear function $l^{\star}$ such that $l^{\star}(x)=x_{1}$ for $x \in \mathbb{R}^{n}$, and denote by $e_{1}$ the unit vector $(1, \ldots, 0)$.

Part 1. It is enough to prove that $\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\log \left(\Gamma_{\operatorname{CSA} 1}\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)\right)\right]$ has the same sign than $\mathbb{E}\left[\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} \mathcal{N}^{i: \lambda}\right)^{2}\right]-1$, and apply Theorem 1 . We have: $\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\log \left(\Gamma_{\operatorname{CSA1}}\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)\right)\right]=$ $\frac{1}{2 d_{\sigma}\|w\|^{2} n}\left(\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\left\|\sum_{i=1}^{\mu} w_{i}\left(\alpha_{l^{*}}\left(e_{1}, U_{1}\right)\right)_{i}\right\|^{2}\right]-\|w\|^{2} n\right)$. Therefore it is enough to show that

$$
\begin{equation*}
\mathbb{E}\left[\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|}\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)_{i}\right\|^{2}\right]-n=\mathbb{E}\left[\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} \mathcal{N}^{i: \lambda}\right)^{2}\right]-1 . \tag{43}
\end{equation*}
$$

Recall that the probability density function of $\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)$ is $p_{e_{1}}^{l^{\star}}$ defined for all $u \in \mathbb{R}^{n \mu}$ as $\left.p_{e_{1}}^{l^{\star}}(u)=\frac{\lambda!}{(\lambda-\mu)!}\left(1-Q_{e_{1}}^{l^{\star}}\left(u^{\mu}\right)\right)^{\lambda-\mu} \prod_{i=1}^{\mu-1} \mathbb{1}_{\left\{l^{\star}\left(u^{i}\right)<l \star\right.}\left(u^{i+1}\right)\right\} \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right)$.

Denote $A=\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|}\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)_{i}\right\|^{2}\right]$. It follows that

$$
\begin{aligned}
A= & \frac{\lambda!}{(\lambda-\mu)!} \int\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} u^{i}\right\|^{2}\left(1-Q_{e_{1}}^{l^{\star}}\left(u^{\mu}\right)\right)^{\lambda-\mu} \prod_{j=1}^{\mu-1} \mathbb{1}_{\left\{l^{\star}\left(u^{j}\right)<l^{\star}\left(u^{j+1}\right)\right\}} \\
& \prod_{j=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{j}\right) \mathrm{d} u=\int\left(\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} u_{1}^{i}\right\|^{2}+\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} u_{-1}^{i}\right\|^{2}\right) P\left(\mathcal{N}>u_{1}^{\mu}\right)^{\lambda-\mu} \\
& \prod_{j=1}^{\mu-1} \mathbb{1}_{\left\{u_{1}^{j}<u_{1}^{j+1}\right\}} \prod_{j=1}^{\mu} p_{\mathcal{N}}\left(u_{1}^{j}\right) \prod_{j=1}^{\mu} p_{\mathcal{N}_{n-1}}\left(u_{-1}^{j}\right) \mathrm{d} u .
\end{aligned}
$$

If we expand the integrand, the first term gives $\mathbb{E}\left[\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} \mathcal{N}^{i: \lambda}\right)^{2}\right]$, as it is the 1-D version of $\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|}\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)_{i}\right\|^{2}\right]$. Denote $B=$ $\mathbb{E}\left[\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} \mathcal{N}^{i: \lambda}\right)^{2}\right]$ and $C=B-A$. It follows that $\frac{(\lambda-\mu)!}{\lambda!} C$ is equal to $\int\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} u_{-1}^{i}\right\|^{2} P\left(\mathcal{N}>u_{1}^{\mu}\right)^{\lambda-\mu} \prod_{j=1}^{\mu-1} \mathbb{1}_{\left\{u_{1}^{j}<u_{1}^{j+1}\right\}} \prod_{j=1}^{\mu} p_{\mathcal{N}}\left(u_{1}^{j}\right) p_{\mathcal{N}_{n-1}}\left(u_{-1}^{j}\right) \mathrm{d} u$.

Then $C=\int_{\mathbb{R}^{\mu}} \frac{\lambda!}{(\lambda-\mu)!} P\left(\mathcal{N}>u_{1}^{\mu}\right)^{\lambda-\mu} \prod_{j=1}^{\mu-1} \mathbb{1}_{\left\{u_{1}^{j}<u_{1}^{j+1}\right\}} \prod_{j=1}^{\mu} p_{\mathcal{N}}\left(u_{1}^{j}\right) \mathrm{d} u_{1}$ $\int_{\mathbb{R}^{(n-1) \mu}}\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} u_{-1}^{i}\right\|^{2} \prod_{j=1}^{\mu} p_{\mathcal{N}_{n-1}}\left(u_{-1}^{j}\right) \mathrm{d} u_{-1}$.

The first integral equals 1 as it is the integral of a probability density function. The second integral is equal to $\mathbb{E}\left[\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} W_{i}\right\|^{2}\right]$ where $W_{1}, \ldots, W_{\mu}$ are i.i.d. random variables of law $\mathcal{N}_{n-1}$. Then the law of $\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} W_{i}$ is $\mathcal{N}_{n-1}$. Then $\mathbb{E}\left[\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} W_{i}\right\|^{2}\right]=n-1$. Hence $\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\left\|\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|}\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)_{i}\right\|^{2}\right]-$ $\mathbb{E}\left[\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} \mathcal{N}^{i: \lambda}\right)^{2}\right]=n-1$, which induces (43) and ends this part.

Part 2. For the second item, we show that $\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\log \left(\Gamma_{\mathrm{xNES}}\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)\right)\right]$ has the same sign than $\sum_{i=1}^{\mu} \frac{w_{i}}{\sum_{j=1}^{\mu} w_{j}} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]-1$, and apply Theorem 1. We have $\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\log \left(\Gamma_{\mathrm{xNES}}\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)\right)\right]=$ $\frac{1}{2 d_{\sigma} n \sum_{i=1}^{\mu} w_{i}} \sum_{i=1}^{\mu} w_{i}\left(\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\left\|\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)_{i}\right\|^{2}\right]-n\right)$. Then it is enough to show: $\sum_{i=1}^{\mu} w_{i}\left(\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\left\|\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)_{i}\right\|^{2}\right]-n\right)=\sum_{i=1}^{\mu} w_{i} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]-\sum_{i=1}^{\mu} w_{i}$. Denote $A=\sum_{i=1}^{\mu} w_{i} \mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\left\|\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)_{i}\right\|^{2}\right]$. It follows

$$
\begin{aligned}
A & =\frac{\lambda!}{(\lambda-\mu)!} \int \sum_{i=1}^{\mu} w_{i}\left\|u^{i}\right\|^{2}\left(1-Q_{e_{1}}^{l^{\star}}\left(u^{\mu}\right)\right)^{\lambda-\mu} \prod_{j=1}^{\mu-1} \mathbb{1}_{\left\{l^{\star}\left(u^{j}\right)<l^{\star}\left(u^{j+1}\right)\right\}} \\
& \prod_{j=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{j}\right) \mathrm{d} u=\frac{\lambda!}{(\lambda-\mu)!} \int\left(\sum_{i=1}^{\mu} w_{i}\left\|u_{1}^{i}\right\|^{2}+\sum_{i=1}^{\mu} w_{i}\left\|u_{-1}^{i}\right\|^{2}\right) \\
& P\left(\mathcal{N}>u_{1}^{\mu}\right)^{\lambda-\mu} \prod_{j=1}^{\mu-1} \mathbb{1}_{\left\{u_{1}^{j}<u_{1}^{j+1}\right\}} \prod_{j=1}^{\mu} p_{\mathcal{N}}\left(u_{1}^{j}\right) \prod_{j=1}^{\mu} p_{\mathcal{N}_{n-1}}\left(u_{-1}^{j}\right) \mathrm{d} u .
\end{aligned}
$$

Therefore if we expand the integrand, the integral of the first term of the integrand is equal to $\frac{(\lambda-\mu)!}{\lambda!} \sum_{i=1}^{\mu} w_{i} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]$. Denote $B=\sum_{i=1}^{\mu} w_{i} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]$ and $C=A-B$. Then $\frac{(\lambda-\mu)!}{\lambda!} C=\int \sum_{i=1}^{\mu} w_{i}\left\|u_{-1}^{i}\right\|^{2}\left(P\left(\mathcal{N}>u_{1}^{\mu}\right)\right)^{\lambda-\mu}$

$$
\begin{aligned}
& \prod_{j=1}^{\mu-1} \mathbb{1}_{\left\{u_{1}^{j}<u_{1}^{j+1}\right\}} \prod_{j=1}^{\mu} p_{\mathcal{N}}\left(u_{1}^{j}\right) p_{\mathcal{N}_{n-1}}\left(u_{-1}^{j}\right) \mathrm{d} u \\
& \text { Then } C=\int_{\mathbb{R}^{\mu}} \frac{\lambda!}{(\lambda-\mu)!} \prod_{j=1}^{\mu-1} \mathbb{1}_{\left\{u_{1}^{j}<u_{1}^{j+1}\right\}} P\left(\mathcal{N}>u_{1}^{\mu}\right)^{\lambda-\mu} \prod_{j=1}^{\mu} p_{\mathcal{N}}\left(u_{1}^{j}\right) \mathrm{d} u_{1} \\
& \int_{\mathbb{R}^{(n-1) \mu}} \sum_{i=1}^{\mu} w_{i}\left\|u_{-1}^{i}\right\|^{2} \prod_{j=1}^{\mu} p_{\mathcal{N}_{n-1}}\left(u_{-1}^{j}\right) \mathrm{d} u_{-1} . \text { The first integral is equal to } 1 \text { as it }
\end{aligned}
$$ is the integral of a probability density function. The second integral is equal to $\sum_{i=1}^{\mu} w_{i} \mathbb{E}\left[\left\|\mathcal{N}_{n-1}\right\|^{2}\right]=(n-1) \sum_{i=1}^{\mu} w_{i}$. We finally have that

$$
\sum_{i=1}^{\mu} w_{i} \mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\left\|\left(\alpha_{l^{\star}}\left(e_{1}, U_{1}\right)\right)_{i}\right\|^{2}\right]-\sum_{i=1}^{\mu} w_{i} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]=(n-1) \sum_{i=1}^{\mu} w_{i}
$$

Part 3. If $\left(X_{1}, \ldots, X_{\lambda}\right)$ is distributed according to $\left(\mathcal{N}^{1: \lambda}, \ldots, \mathcal{N}^{\lambda: \lambda}\right)$, then $X_{1} \leq \cdots \leq X_{\lambda}$ and then $-X_{\lambda} \leq \cdots \leq-X_{1}$. Therefore $\left(-X_{\lambda}, \ldots,-X_{1}\right)$ is also distributed according to $\left(\mathcal{N}^{1: \lambda}, \ldots, \mathcal{N}^{\lambda: \lambda}\right)$. Assume that $\lambda \geq 3$ and $\mu>\frac{\lambda}{2}$. We show the results in two parts.

Part 3.1. First we assume that $w_{1}=\cdots=w_{\mu}=\frac{1}{\mu}$. In this case, we have to prove that: $1<\sum_{i=1}^{\mu} \frac{w_{i}}{\sum_{j=1}^{\mu} w_{j}} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]=\frac{1}{\mu} \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]$. Since $\mathcal{N}^{1: \lambda} \leq$ $\cdots \leq \mathcal{N}^{\lambda: \lambda}$ is equivalent to $-\mathcal{N}^{\lambda: \lambda} \leq \cdots \leq-\mathcal{N}^{1: \lambda}$, then $\left(\mathcal{N}^{1: \lambda}, \ldots, \mathcal{N}^{\lambda: \lambda}\right)$ has the distribution of $\left(-\mathcal{N}^{\lambda: \lambda}, \ldots,-\mathcal{N}^{1: \lambda}\right)$. And then for $i=1, \ldots, \lambda,\left(\mathcal{N}^{i: \lambda}\right)^{2}$ has the distribution of $\left(\mathcal{N}^{\lambda-i+1: \lambda}\right)^{2}$. It follows that:

$$
\begin{equation*}
\sum_{i=1}^{\lambda} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]=2 \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]+\sum_{i=\mu+1}^{\lambda-\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right] \tag{44}
\end{equation*}
$$

Moreover,

$$
\begin{equation*}
\sum_{i=1}^{\lambda} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]=\sum_{i=1}^{\lambda} \mathbb{E}\left[\left(\mathcal{N}^{i}\right)^{2}\right]=\lambda \tag{45}
\end{equation*}
$$

meaning that we lose the selection effect of the order statistics when we do the above summation. Equations (44) and (45) ensure that

$$
\begin{equation*}
2 \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]+\sum_{i=\mu+1}^{\lambda-\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]=\lambda \tag{46}
\end{equation*}
$$

For any $j \in\{\mu+1, \ldots, \lambda-\mu\}$ and any $i \in\{1 \ldots, \mu\}, \mathcal{N}^{i: \lambda} \leq \mathcal{N}^{j: \lambda} \leq \mathcal{N}^{\lambda+1-i: \lambda}$. Therefore if $\mathcal{N}^{j: \lambda} \geq 0,\left(\mathcal{N}^{j: \lambda}\right)^{2} \leq\left(\mathcal{N}^{\lambda+1-i: \lambda}\right)^{2}$, and if $\mathcal{N}^{j: \lambda} \leq 0,\left(\mathcal{N}^{j: \lambda}\right)^{2} \leq$ $\left(\mathcal{N}^{i: \lambda}\right)^{2}$.

Since $\left(\mathcal{N}^{\lambda+1-i: \lambda}\right)^{2}$ has the distribution of $\left(\mathcal{N}^{i: \lambda}\right)^{2}$, it follows that for all $j \in\{\mu+1, \ldots, \lambda-\mu\}$ and $i \in\{1 \ldots, \mu\}:\left(\mathcal{N}^{j: \lambda}\right)^{2} \leq\left(\mathcal{N}^{i: \lambda}\right)^{2}$, and it is straightforward to see that the we do not have almost sure equality. It then follows that
for all $j \in\{\mu+1, \ldots, \lambda-\mu\}^{4}$ and $i \in\{1 \ldots, \mu\}: \mathbb{E}\left[\left(\mathcal{N}^{j: \lambda}\right)^{2}\right]<\mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]$. Therefore for all $j \in\{\mu+1, \ldots, \lambda-\mu\}$ :

$$
\begin{equation*}
\mathbb{E}\left[\left(\mathcal{N}^{j: \lambda}\right)^{2}\right]<\frac{1}{\mu} \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right] \tag{47}
\end{equation*}
$$

With (47) and (46), we have $\lambda=2 \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]+\sum_{i=\mu+1}^{\lambda-\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]<$ $2 \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]+\frac{\lambda-2 \mu}{\mu} \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]=\frac{\lambda}{\mu} \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]$. Finally it follows that

$$
\begin{equation*}
\frac{1}{\mu} \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]>1 \tag{48}
\end{equation*}
$$

Part 3.2. Now we fall back to the general assumption where $w_{1} \geq \cdots \geq w_{\mu}$. Let us prove beforehand that:

$$
\begin{equation*}
\mathbb{E}\left[\left(\mathcal{N}^{1: \lambda}\right)^{2}\right] \geq \mathbb{E}\left[\left(\mathcal{N}^{2: \lambda}\right)^{2}\right] \geq \cdots \geq \mathbb{E}\left[\left(\mathcal{N}^{\mu: \lambda}\right)^{2}\right] \tag{49}
\end{equation*}
$$

Let $i \in\{1, \ldots, \mu-1\}$. We have that $\mathcal{N}^{i: \lambda} \leq \mathcal{N}^{i+1: \lambda} \leq \mathcal{N}^{\lambda+1-i}$. Then if $\mathcal{N}^{i+1: \lambda} \geq 0,\left(\mathcal{N}^{i+1: \lambda}\right)^{2} \leq\left(\mathcal{N}^{\lambda+1-i: \lambda}\right)^{2}$ and if $\mathcal{N}^{i+1: \lambda} \leq 0,\left(\mathcal{N}^{i+1: \lambda}\right)^{2} \leq\left(\mathcal{N}^{i: \lambda}\right)^{2}$. Since $\left(\mathcal{N}^{\lambda+1-i: \lambda}\right)^{2}$ and $\left(\mathcal{N}^{i: \lambda}\right)^{2}$ have the same distribution, it follows that $\left(\mathcal{N}^{i+1: \lambda}\right)^{2} \leq\left(\mathcal{N}^{i: \lambda}\right)^{2}$. Therefore (49) holds.

To prove the general case, we use the Chebyshev's sum inequality which states that if $a_{1} \geq a_{2} \geq \cdots \geq a_{\mu}$ and $b_{1} \geq b_{2} \geq \cdots \geq b_{\mu}$, then

$$
\begin{equation*}
\frac{1}{\mu} \sum_{k=1}^{\mu} a_{k} b_{k} \geq\left(\frac{1}{\mu} \sum_{k=1}^{\mu} a_{k}\right)\left(\frac{1}{\mu} \sum_{k=1}^{\mu} b_{k}\right) \tag{50}
\end{equation*}
$$

Therefore we apply the Chebyshev's sum inequality on $w_{1} \geq \cdots \geq w_{\mu}$ and $\mathbb{E}\left[\left(\mathcal{N}^{1: \lambda}\right)^{2}\right] \geq \mathbb{E}\left[\left(\mathcal{N}^{2: \lambda}\right)^{2}\right] \geq \cdots \geq \mathbb{E}\left[\left(\mathcal{N}^{\mu: \lambda}\right)^{2}\right]$. It follows that

$$
\frac{1}{\mu} \sum_{i=1}^{\mu} w_{i} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right] \geq\left(\frac{1}{\mu} \sum_{j=1}^{\mu} w_{j}\right)\left(\frac{1}{\mu} \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]\right)
$$

Therefore, $\sum_{i=1}^{\mu} \frac{w_{i}}{\sum_{j=1}^{\mu} w_{j}} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right] \geq \frac{1}{\mu} \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]$. And the first case in (48) ensures that $\sum_{i=1}^{\mu} \frac{w_{i}}{\sum_{j=1}^{\mu} w_{j}} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right] \geq \frac{1}{\mu} \sum_{i=1}^{\mu} \mathbb{E}\left[\left(\mathcal{N}^{i: \lambda}\right)^{2}\right]>1$.

[^3]
## 7. Relation to previous works

We discuss in this section the positioning of our work with respect to previous studies establishing the convergence of Evolution Strategies.

Most theoretical analyses of linear convergence concern the so-called (1+1)ES where a single candidate solution is sampled $(\lambda=1)$. The new mean is the best among the current mean and the sampled solution and in addition the one-fifth success rule is used to adapt the step-size [2, 49]. Jägersküpper established lower-bounds and upper-bounds related to linear convergence on spherical functions [21, 22] and on some convex-quadratic functions [23, 24]. The underlying methodology used for the proof is to a great extent hidden within the algorithm analysis but was later unveiled as connected to drift analysis where an overall Lyapunov function of the state of the algorithm (mean and step-size) is found [50]. This Lyapunov function is shown to satisfy drift conditions from which upper and lower bounds of the hitting time of an epsilon neighborhood of the optimum can be derived. This analysis technique was recently used to provide a simple analysis of the hitting time pertaining to linear convergence of the $(1+1)$-ES with one-fifth success rule on spherical functions [50]. It was generalized for classes of functions including strongly convex functions with Lipschitz gradient as well as positively homogeneous functions [51, 25].

In [20], the linear convergence of a $(1+1)$-ES is proven on increasing transformations of $C^{1}$ positively homogeneous functions $p$ with a unique global argmin and upper bounds on the degree of $p$ and on the norm of the gradient $\|\nabla p\|$. The methodology in [20] is similar to ours, as it consists in applying a LLN to ergodic Markov chains.

A few studies attempt to analyze ES with a covariance matrix adaptation: Diouane et al. [52] prove the convergence (but not linear convergence) of a variant of CMA-ES where the algorithm is modified to ensure a sufficient decrease and the convergence proof relies on this modification; an abstract covariance adaptation is included in the linear convergence analysis in [25] provided the eigenvalues stay upper bounded and bounded away from zero (hence the affine-invariant update of the original algorithm is not included). In addition, Akimoto et al. prove that when convergence occurs on a twice continuously differentiable function for CMA-ES without step-size adaptation, the limit point is a local (or global) optimum [53].

On the condition of step-size increase on linear functions. Our main condition for the linear behavior proven in Theorem 1 is that "the logarithm of the stepsize increases on linear functions", formally, stated as $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$ where $\Gamma_{\text {linear }}^{\star}$ is the step-size change on nontrivial linear functions. This condition is equivalent to the geometric divergence of the step-size on nontrivial linear functions, as shown by the next lemma.

Lemma 10. Let $f$ be an increasing transformation of a nontrivial linear function, i.e. satisfy F2. Let $\left\{\left(X_{k}, \sigma_{k}\right) ; k \in \mathbb{N}\right\}$ be the sequence defined in (6) and (7). Assume that $\left\{U_{k+1} ; k \in \mathbb{N}\right\}$ satisfies Assumption $A 5$ and that $\Gamma$ satisfies Assump-
tions $A 2$ and $A 4$, i.e. $\Gamma$ is invariant under rotation and $\log \circ \Gamma$ is $\mathcal{N}_{n \mu}$-integrable.
Then $\lim _{k \rightarrow \infty} \frac{1}{k} \log \frac{\sigma_{k}}{\sigma_{0}}=\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]$.
Proof. We have $\frac{1}{k} \log \frac{\sigma_{k}}{\sigma_{0}}=\frac{1}{k} \sum_{t=0}^{k-1} \log \frac{\sigma_{t+1}}{\sigma_{t}}$. With (16) and Proposition 1, $\sigma_{t+1}=$ $\sigma_{t} \Gamma\left(\alpha_{l^{\star}}\left(0, U_{t+1}\right)\right)$ where $l^{\star}$ is the linear function defined as $l^{\star}(x)=x_{1}$ for $x \in \mathbb{R}^{n}$. Therefore $\frac{1}{k} \log \frac{\sigma_{k}}{\sigma_{0}}=\frac{1}{k} \sum_{t=0}^{k-1}\left(\log \circ \Gamma \circ \alpha_{l^{\star}}\right)\left(0, U_{t+1}\right)$. Using Assumption A3 and Lemma 8, we have that the function $u \mapsto\left(\log \circ \Gamma \circ \alpha_{l^{\star}}\right)(0, u)$ is $\mathcal{N}_{n \lambda^{\prime}}$-integrable. Then by the LLN applied to the i.i.d. sequence $\left\{U_{k+1} ; k \in \mathbb{N}\right\}, \frac{1}{k} \log \frac{\sigma_{k}}{\sigma_{0}}$ converges almost surely to $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]$.

We find in the literature a different condition for the $(1+1)$ - $\mathrm{ES}[20,50]$ and the $(1, \lambda)$ self-adaptive ES [19], that is "the step-size increases on linear functions". That condition is formally stated as the existence of $\beta>0$ such that $\mathbb{E}\left[\frac{1}{\Gamma_{\text {Iinear }}{ }^{\beta}}\right]<$ 1. With the concavity of the logarithm, we have thanks to Jensen's inequality that $\log \left(\mathbb{E}\left[\frac{1}{\Gamma_{\text {linear }}{ }^{\beta}}\right]\right) \geq \mathbb{E}\left[\log \left(\frac{1}{\Gamma_{\text {linear }}{ }^{\beta}}\right)\right]=-\beta \mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]$. Therefore if $\mathbb{E}\left[\frac{1}{\Gamma_{\text {linear }}{ }^{\beta}}\right]<1$, then $\mathbb{E}\left[\log \left(\Gamma_{\text {linear }}^{\star}\right)\right]>0$. Thereby our condition "the logarithm of the step-size increases on linear functions" is tighter than the traditional condition "the step-size increases on linear functions".

Previous results on $C S A-E S$. For the $\left(\mu / \mu_{w}, \lambda\right)$-CSA-ES algorithm without cumulation, our main condition in Proposition 3 for the linear behavior is formulated based on $\lambda, \mu$, the weights $w$ and the order statistics of the standard normal distribution. It reads $\mathbb{E}\left[\left(\sum_{i=1}^{\mu} \frac{w_{i}}{\|w\|} \mathcal{N}^{i: \lambda}\right)^{2}\right]>1$. For $\mu=1$, this condition is satisfied when $\lambda \geq 3$, thanks to Proposition 3.

In [38], the linear divergence of both the incumbent and the step-size is obtained in a $(1, \lambda)$ scenario without cumulation on linear functions whenever $\lambda \geq 3$, with a divergence rate equal to $\frac{\mathbb{E}\left[\left(\mathcal{N}^{1: \lambda}\right)^{2}\right]-1}{2 d_{\sigma} n}$. This result is therefore incorporated in Proposition 3. Note that we have simultaneously linear divergence on strictly increasing transformations of nontrivial linear functions and linear behavior on strictly increasing transformations of $C^{1}$ scaling-invariant functions with a unique global argmin.

While our framework does not include cumulation by a path for the step-size update via CSA [6], cumulation is encompassed in [38] and linear divergence of the step-size holds on linear functions for the $(1, \lambda)$-CSA-ES. The key aspect consists in applying a LLN to the cumulation path. Linear divergence is only proven for the step-size as it requires the application of the LLN to a more complex Markov chain to prove it for the mean [38].

## 8. Conclusion and discussion

We have proven the asymptotic linear behavior of step-size adaptive $\left(\mu / \mu_{w}, \lambda\right)$ ESs on composites of strictly increasing functions with continuously differentiable
scaling-invariant functions. The step-size update has been modeled as an abstract function of the random input multiplied by the current step-size. Two well-known step-size adaptation mechanisms are included in this model, namely derived from the Exponential Natural Evolution Strategy (xNES) [26] and the Cumulative Step-size Adaptation (CSA) [7] without cumulation.

Our methodology leans on investigating the stability of the $\sigma$-normalized homogeneous Markov chain to be able to apply a LLN and obtain the limit of the log-distance to the optimum divided by the iteration index. Then we obtain an exact expression of the rate of convergence or divergence as an expectation with respect to the stationary distribution of the $\sigma$-normalized chain. This is an elegant feature of our analysis. Other approaches (see previous section) provide bounds on the convergence rate but not its exact expression. Bounds are often expressed depending on dimension or population size which are relevant parameters in practice.

The class of scaling-invariant functions is, as far as we can see, the largest class to which our methodology can conceivably be applied-because on any wider class of functions, a selection function for the $\sigma$-normalized Markov chain can not anymore reflect the selection operation in the underlying chain. We require additionally that the objective function is a strictly increasing transformation of either a continuously differentiable function with a unique global argmin or a nontrivial linear function. Many non-convex functions with non-convex sublevel sets are included.

The implied requirement of smooth level sets is instrumental for our analysis. We believe that there exist unimodal functions with non-smooth level sets on which scale invariant ESs can not converge to the global optimum with probability one, for example $x \mapsto \sum_{i=1}^{n} \sqrt{\left|x_{i}\right|}$. However, we also believe that smooth level sets are not a necessary condition for convergence - we consistently observe convergence on $x \mapsto \sum_{i=1}^{n}\left|x_{i}\right|$ for smaller values of $n$ and understand the reason why ESs succeed on the one-norm but fail on the $1 / 2$-norm function. Capturing this distinction in a rigorous analysis of the Markov chain remains an open challenge.

In contrast, the approach used in [25] allows to handle functions that are not scaling-invariant. This approach requires a drift condition to hold on the whole state-space while our methodology requires that the drift condition only holds outside of a small set which means here when the step-size is much smaller than the distance to the optimum. Hence in our approach, it suffices to control the behavior in the limit when the step-size normalized by the distance to the optimum approaches zero.

A major limitation of our current analysis is the omission of cumulation that is used in the $\left(\mu / \mu_{w}, \lambda\right)$-CSA-ES to adapt the step-size (we have set the cumulation parameter to 1 , see Section 2.2). In case of a parent population of size $\mu=1$, Chotard et al. obtain linear divergence of the step-size on linear functions also with cumulation [38]. However, no proof of linear behavior exists, to our knowledge, on functions whose level sets are not affine subspaces. While we consider cumulation a crucial component in practice, proving the drift condition for the stability of the Markov chain is much harder when the state space is
extended with the cumulative evolution path and this remains an open challenge.
Technically, our results rely on proving $\varphi$-irreducibility, positivity and Harrisrecurrence of the $\sigma$-normalized Markov chain. The $\varphi$-irreducibility is difficult to prove directly for the class of algorithms studied in this paper while it is relatively easy to prove for the $(1, \lambda)$-ES with self-adaptation [19] or for the $(1+1)$-ES with one-fifth success rule [20]. With the tools developed in [29], proving $\varphi$ irreducibility, aperiodicity and a T-chain property is much easier, illustrating how useful the connection between stability of Markov chains with stability of deterministic control models can be. Positivity and Harris-recurrence are proven using Foster-Lyapunov drift conditions [30]. We prove a drift condition for geometric ergodicity that implies positivity and Harris-recurrence. It relies on the convergence in distribution of the step-size change towards the step-size change on a linear function when $Z_{k}=z$ goes to infinity. We also prove in Lemma 6 the existence of non-negligible sets with respect to the invariant probability measure $\pi$, outside of a neighborhood of a steadily attracting state. This is used in Proposition 12 to obtain the $\pi$-integrability of the function $z \mapsto \log \|z\|$.

We have developed generic results to facilitate further studies of similar Markov chains. More specifically, applying a LLN to the $\sigma$-normalized chain is not enough to conclude linear convergence. We introduce the technique to apply the generalized LLN to an abstract chain $\left\{\left(Z_{k}, U_{k+2}\right) ; k \in \mathbb{N}\right\}$ and prove that stability properties from $\left\{Z_{k} ; k \geq 0\right\}$ are transferred to $\left\{\left(Z_{k}, U_{k+2}\right) ; k \in \mathbb{N}\right\}$.

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## A. Proof of Proposition 1

With Lemma 1 , we assume without loss of generality that $f$ is a nontrivial linear function. Let us remark beforehand that the random variable $\alpha_{f}\left(z, U_{1}\right)$ does not depend on $z$ thanks to Lemma 4. Let $\varphi: \Gamma\left(\mathbb{R}^{n \mu}\right) \rightarrow \mathbb{R}$ be a continuous and bounded function, it is then enough to prove that $\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\varphi\left(\Gamma\left(\alpha_{f}\left(z, U_{1}\right)\right)\right)\right]=$ $\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\varphi\left(\Gamma\left(\alpha_{l^{\star}}\left(0, U_{1}\right)\right)\right)\right]$. Denote by $e_{1}$ the unit vector $(1,0, \ldots, 0)$, then for all $x \in \mathbb{R}^{n}, l^{\star}(x)=e_{1}^{\top} x$. Denote by $\tilde{e}_{1}$ the $\sigma$-normalized gradient of $f$ at some point. Then there exists $K>0$ such that for all $x \in \mathbb{R}^{n}, f(x)=K \tilde{e}_{1}^{\top} x$. And by the Gram-Schmidt process, there exist $\left(e_{2}, \ldots, e_{n}\right)$ and $\left(\tilde{e}_{2}, \ldots, \tilde{e}_{n}\right)$ such that $\left(e_{1}, e_{2}, \ldots, e_{n}\right)$ and $\left(\tilde{e}_{1}, \tilde{e}_{2}, \ldots, \tilde{e}_{n}\right)$ are orthonormal bases. Denote by $T$ the linear function defined as $T\left(e_{i}\right)=\tilde{e}_{i}$ for $i=1, \ldots, n$. Then $T$ is an orthogonal matrix. For all $x \in \mathbb{R}^{n}$,

$$
\begin{equation*}
\tilde{e}_{1}^{\top} T(x)=e_{1}^{\top} x, \text { and }\|T(x)\|=\|x\| . \tag{A.1}
\end{equation*}
$$

Denote $A=\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\varphi\left(\Gamma\left(\alpha_{f}\left(z, U_{1}\right)\right)\right)\right]$. We do a change of variable $u \mapsto$ $\left(T\left(u^{1}\right), \ldots, T\left(u^{\mu}\right)\right)$ and incorporate the results of (A.1): $\frac{(\lambda-\mu)!}{\lambda!} A=\int \varphi(\Gamma(u))$ $\mathbb{1}_{\tilde{e}_{1}^{\top}}\left(u^{2}-u^{1}\right)>0, \ldots, \tilde{e}_{1}^{\top}\left(u^{\mu}-u^{\mu-1}\right)>0$ P $\left(\tilde{e}_{1}^{\top} \mathcal{N}_{n}>\tilde{e}_{1}^{\top} u^{\mu}\right)^{\lambda-\mu} p_{\mathcal{N}_{n}}\left(u^{1}\right) \ldots p_{\mathcal{N}_{n}}\left(u^{\mu}\right)$ $\mathrm{d} u^{1} \ldots \mathrm{~d} u^{\mu}=\int \varphi\left(\Gamma\left(T\left(u^{1}\right), \ldots, T\left(u^{\mu}\right)\right)\right) \mathbb{1}_{e_{1}^{\top}\left(u^{2}-u^{1}\right)>0, \ldots, e_{1}^{\top}\left(u^{\mu}-u^{\mu-1}\right)>0}$ $P\left(e_{1}^{\top} \mathcal{N}_{n}>e_{1}^{\top} u^{\mu}\right)^{\lambda-\mu} p_{\mathcal{N}_{n}}\left(T\left(u^{1}\right)\right) \ldots p_{\mathcal{N}_{n}}\left(T\left(u^{\mu}\right)\right) \mathrm{d} u^{1} \ldots \mathrm{~d} u^{\mu}$, thanks to the fact that $e_{1}^{\top} \mathcal{N}_{n} \sim \tilde{e}_{1}^{\top} \mathcal{N}_{n} \sim \mathcal{N}(0,1)$. Since $\Gamma$ and $p_{\mathcal{N}_{n}}$ are invariant under rotation, it follows that $\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\varphi\left(\Gamma\left(\alpha_{f}\left(z, U_{1}\right)\right)\right)\right]=\mathbb{E}_{U_{1} \sim \mathcal{N}_{n \lambda}}\left[\varphi\left(\Gamma\left(\alpha_{l^{\star}}\left(0, U_{1}\right)\right)\right)\right]$.

## B. Proof of Proposition 4

We have $Z_{k+1}=G\left(Z_{k}, U_{k+1}\right)$ and $U_{k+3}$ is independent from $\left\{W_{t} ; t \leq k\right\}$, therefore $\left\{W_{k} ; k \in \mathbb{N}\right\}$ is a Markov chain on $\mathcal{B}(\mathcal{Z}) \otimes \mathcal{B}\left(\mathbb{R}^{m}\right)$. Let $(A, B) \in$ $\mathcal{B}(\mathcal{Z}) \times \mathcal{B}\left(\mathbb{R}^{m}\right)$ and $(z, u) \in \mathcal{Z} \times \mathbb{R}^{m}$. Then by independence
$P\left(\left(Z_{t+1}, U_{t+3}\right) \in A \times B \mid\left(Z_{t}, U_{t+2}\right)=(z, u)\right)=P\left(Z_{t+1} \in A \mid Z_{t}=z\right) P\left(U_{t+3} \in B\right)$.
For $(A, B) \in \mathcal{B}(\mathcal{Z}) \times \mathcal{B}\left(\mathbb{R}^{m}\right)$, for $(z, u) \in \mathcal{Z} \times \mathbb{R}^{m}, \sum_{k=1}^{\infty} P^{k}((z, u), A \times B)=$ $\Psi(B) \sum_{k=1}^{\infty} P^{k}(z, A)$. Therefore $\sum_{k=1}^{\infty} P^{k}((z, u), \cdot)$ is a product measure.

Let $\varphi$ be an irreducible measure of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ and let $E \in \mathcal{B}(\mathcal{Z}) \otimes \mathcal{B}\left(\mathbb{R}^{m}\right)$. By definition of a product measure,

$$
\begin{aligned}
(\varphi \times \Psi)(E) & =\int \varphi\left(E^{v}\right) \Psi(\mathrm{d} v) \\
\sum_{k=1}^{\infty} P^{k}((z, u), E) & =\int \sum_{k=1}^{\infty} P^{k}\left(z, E^{v}\right) \Psi(\mathrm{d} v)
\end{aligned}
$$

where $E^{v}=\{z \in \mathcal{Z} ;(z, v) \in E\}$.
If $\sum_{k=1}^{\infty} P^{k}((z, u), E)=0$, then $0=\sum_{k=1}^{\infty} P^{k}\left(z, E^{v}\right)$ for almost all $v$ and then $\varphi\left(E^{v}\right)=0$ for almost all $v$. Then $(\varphi \times \Psi)(E)=\int \varphi\left(E^{v}\right) \Psi(\mathrm{d} v)=0$, hence the $(\varphi \times \Psi)$-irreducibility of $\left\{W_{k} ; k \in \mathbb{N}\right\}$.

Let us show that $\pi \times \Psi$ is an invariant probability measure of $\left\{W_{k} ; k \in \mathbb{N}\right\}$ when $\pi$ is an invariant measure of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$. Assume that $(A, B) \in \mathcal{B}(\mathcal{Z}) \times$ $\mathcal{B}\left(\mathbb{R}^{m}\right)$. Then

$$
\begin{aligned}
& \int P\left(\left(Z_{1}, U_{3}\right) \in A \times B \mid\left(Z_{0}, U_{2}\right)=(z, u)\right)(\pi \times \Psi)(\mathrm{d}(z, u))= \\
& \int P_{z}\left(Z_{1} \in A\right) \Psi(B) \pi(\mathrm{d} z) \Psi(\mathrm{d} u)=\Psi(B) \pi(A)=(\pi \times \Psi)(A \times B)
\end{aligned}
$$

Hence $\pi \times \Psi$ is an invariant probability of $\left\{W_{k} ; k \in \mathbb{N}\right\}$.
Assume that $\left\{W_{k} ; k \in \mathbb{N}\right\}$ has a $d$-cycle $\left(D_{i}\right)_{i=1, \ldots, d} \in\left(\mathcal{B}(\mathcal{Z}) \otimes \mathcal{B}\left(\mathbb{R}^{m}\right)\right)^{d}$. Define for $i=1, \ldots, d, \widetilde{D}_{i}=\left\{z \in \mathcal{Z} \mid \exists u \in \mathbb{R}^{m} ;(z, u) \in D_{i}\right\}$ and let us prove that $\left(\widetilde{D}_{i}\right)_{i=1, \ldots, d}$ is a $d$-cycle of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$.

Let $z \in \widetilde{D}_{i}$ and $i=0, \ldots, d-1(\bmod d)$. There exists $u \in \mathbb{R}^{m}$ such that $(z, u) \in D_{i}$. Then $1=P\left((z, u), D_{i+1}\right)=P\left(\left(Z_{1}, U_{3}\right) \in D_{i+1} \mid Z_{0}=z\right) \leq$ $P\left(Z_{1} \in \widetilde{D}_{i+1} \mid Z_{0}=z\right)$. Thereforer $P\left(Z_{1} \in \widetilde{D}_{i+1} \mid Z_{0}=z\right)=1$.

If $\Lambda$ is an irreducible measure of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$, then we have proven above that $\Lambda \times \Psi$ is an irreducible measure of $\left\{W_{k} ; k \in \mathbb{N}\right\}$. Then $0=(\Lambda \times \Psi)\left(\left(\bigcup_{i=1}^{d} D_{i}\right)^{c}\right)$. For $i=1, \ldots, d,(\Lambda \times \Psi)\left(D_{i}\right)=\int \Lambda\left(D_{i}^{v}\right) \Psi(\mathrm{d} v) \leq \int \Lambda\left(\widetilde{D}_{i}\right) \Psi(\mathrm{d} v)=\Lambda\left(\widetilde{D}_{i}\right)$. Then $\Lambda\left(\bigcup_{i=1}^{d} \widetilde{D}_{i}\right)=\sum_{i=1}^{d} \Lambda\left(\widetilde{D}_{i}\right) \geq(\Lambda \times \Psi)\left(\bigcup_{i=1}^{d} D_{i}\right)$. Hence $\Lambda\left(\left(\bigcup_{i=1}^{d} \widetilde{D}_{i}\right)^{c}\right)$ $=0$ and finally we have a $d$-cycle for $\left\{Z_{k} ; k \in \mathbb{N}\right\}$.

Similarly we can show that if $\left\{Z_{k} ; k \in \mathbb{N}\right\}$ has a $d$-cycle, then $\left\{W_{k} ; k \in \mathbb{N}\right\}$ also has a $d$-cycle.

Now assume that $C$ is a small set of $\left\{Z_{k} ; k \in \mathbb{N}\right\}$. Then there exists a positive integer $k$ and a nontrivial measure $\nu_{k}$ on $\mathcal{B}(\mathcal{Z})$ such that $P^{k}(z, A) \geq \nu_{k}(A)$ for all $z \in C, A \in \mathcal{B}(\mathcal{Z})$. If $(z, u) \in C \times \mathbb{R}^{m}$ and $E \in \mathcal{B}(\mathcal{Z}) \otimes \mathcal{B}\left(\mathbb{R}^{m}\right), P^{k}((z, u), E) \geq$ $\left(\nu_{k} \times \Psi\right)(E)$ and therefore $C \times \mathbb{R}^{m}$ is a small set of $\left\{W_{k} ; k \in \mathbb{N}\right\}$.

The drift condition for $\left\{W_{k} ; k \in \mathbb{N}\right\}$ follows directly from the drift condition for $\left\{Z_{k} ; k \in \mathbb{N}\right\}$.

## C. Proof of Proposition 9

To prove the convergence in distribution of the step-size multiplicative factor for a function $f$ that satisfies F 1 or F 2 , we use the intermediate result given by Proposition 9 , that asymptotically links $\Gamma\left(\alpha_{f}\left(x^{\star}+z, U_{1}\right)\right)$ to the random variable $\Gamma\left(\alpha_{l_{z}^{f}}\left(z, U_{1}\right)\right)$ where the nontrivial linear function $l_{z}^{f}$ depends on $z, \nabla f$, and is introduced in (35). Since $\alpha_{f}\left(x^{\star}+z, U_{1}\right)=\alpha_{\tilde{f}}\left(z, U_{1}\right)$, we assume without loss of generality that $x^{\star}=0$ and $f(0)=0$.

The next lemma is our fist step towards understanding the asymptotic behavior of $\alpha_{f}\left(z, U_{1}\right)$ for a $C^{1}$ scaling-invariant function $f$ with a unique global argmin. For $\varphi: \mathbb{R}^{n \mu} \rightarrow \mathbb{R}$ continuous and bounded, we approximate $\mathbb{E}\left[\varphi\left(\alpha_{f}\left(z, U_{1}\right)\right)\right]$ by using the explicit definition of $p_{z}^{f}$ in (15), and observing the integrals in the balls $\overline{\mathbf{B}(0, \sqrt{\|z\|})}$, such that the $f$-values we consider are relatively close to the $f$-values of $\frac{t_{z}^{f}}{\|z\|} z \in \mathcal{L}_{f, z_{0}}$.

Lemma 11. Let $f$ be a $C^{1}$ scaling-invariant function with a unique global argmin. Then for all $\varphi: \mathbb{R}^{n \mu} \rightarrow \mathbb{R}$ continuous and bounded:

$$
\begin{aligned}
& \lim _{\|z\| \rightarrow \infty} \int_{\|u\| \leq \sqrt{\|z\|}}\left(\int_{\|w\| \leq \sqrt{\|z\|}} \mathbb{1}_{f\left(t_{z}^{f}\right.}^{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} w\right)>f\left(\frac{t_{z}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} \|^{\mu}\right) \\
& \left.p_{\mathcal{N}_{n}}(w) \mathrm{d} w\right)^{\lambda-\mu} \\
& \frac{\lambda!}{(\lambda-\mu)!} \varphi(u) \prod_{i=1}^{\mu-1} \mathbb{1}^{1}\left\{f\left(\frac{t_{z}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} u^{i+1}\right)>f\left(\frac{t_{z}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} u^{i}\right)\right\} \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right) \mathrm{d} u \\
& -\int \varphi(u) p_{z}^{f}(u) \mathrm{d} u=0 .
\end{aligned}
$$

Proof. For $z \in \mathbb{R}^{n}$, define $A(z)=\left\lvert\, \int \varphi(u) p_{z}^{f}(u) \mathrm{d} u-\frac{\lambda!}{(\lambda-\mu)!} \int_{\|u\| \leq \sqrt{\|z\|}} \varphi(u)\right.$
$P\left(f\left(z+\mathcal{N}_{n}\right)>f\left(z+u^{\mu}\right)\right)^{\lambda-\mu} \prod_{i=1}^{\mu-1} \mathbb{1}_{f\left(z+u^{i+1}\right)>f\left(z+u^{i}\right)} \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right) \mathrm{d} u \mid$. It fol-
lows that $\left.A(z)=\frac{\lambda!}{(\lambda-\mu)!} \right\rvert\, \int_{\|u\|>\sqrt{\|z\|}} \varphi(u) P\left(f\left(z+\mathcal{N}_{n}\right)>f\left(z+u^{\mu}\right)\right)^{\lambda-\mu}$
$\prod_{i=1}^{\mu-1} \mathbb{1}_{f\left(z+u^{i+1}\right)>f\left(z+u^{i}\right)} \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right) \mathrm{d} u \mid$.

Then $A(z) \leq \frac{\lambda!}{(\lambda-\mu)!}\|\varphi\|_{\infty} \int_{\|u\|>\sqrt{\|z\|}} \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right) \mathrm{d} u=\frac{\lambda!}{(\lambda-\mu)!}\|\varphi\|_{\infty}$ $\int_{\|u\|>\sqrt{\|z\|}} p_{\mathcal{N}_{n \mu}}(u) \mathrm{d} u=\frac{\lambda!}{(\lambda-\mu)!}\|\varphi\|_{\infty}\left(1-P\left(\left\|\mathcal{N}_{n \mu}\right\| \leq \sqrt{\|z\|}\right)\right)$.

Then by scaling-invariance with a multiplication by $t_{z}^{f} /\|z\|$,

$$
\begin{align*}
& \lim _{\|z\| \rightarrow \infty} \int_{\|u\| \leq \sqrt{\|z\|}} \varphi(u) P\left(f\left(\frac{t_{z}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} \mathcal{N}_{n}\right)>f\left(\frac{t_{z}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} u^{\mu}\right)\right)^{\lambda-\mu} \\
& \prod_{i=1}^{\mu-1} \mathbb{1}_{f\left(\frac{t_{f}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} u^{i+1}\right)>f\left(\frac{t_{f}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} u^{i}\right)} \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right) \mathrm{d} u \\
& -\frac{(\lambda-\mu)!}{\lambda!} \int \varphi(u) p_{z}^{f}(u) \mathrm{d} u=0 \tag{C.1}
\end{align*}
$$

In addition, $P\left(f\left(\frac{t_{z}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} \mathcal{N}_{n}\right)>f\left(\frac{t_{z}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} u^{\mu}\right)\right)-$ $\left.\int_{\|w\| \leq \sqrt{\|z\|}} \mathbb{1}_{f\left(\frac{t_{z}^{f}}{\|z\|} z+t_{t}^{f}\right.}^{\|z\|} w\right)>f\left(\frac{t_{z}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} u^{\mu}\right) p_{\mathcal{N}_{n}}(w) \mathrm{d} w=$
$\int_{\|w\|>\sqrt{\|z\|}} \mathbb{1}_{f\left(\frac{t_{z}^{f}}{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} w\right)>f\left(t_{t_{z}^{f}}^{\|z\|} z+\frac{t_{z}^{f}}{\|z\|} u^{\mu}\right)} p_{\mathcal{N}_{n}}(w) \mathrm{d} w \leq 1-P\left(\left\|\mathcal{N}_{n}\right\| \leq \sqrt{\|z\|}\right)$.
Hence (C.1) along with the dominated convergence theorem proves the lemma.

Proof of Proposition 9. Let $\varphi: \mathbb{R}^{n \mu} \rightarrow \mathbb{R}$ be continuous and bounded. Using Lemma 11, it is enough to prove that

$$
\begin{aligned}
& -\frac{(\lambda-\mu)!}{\lambda!} \int \varphi(u) p_{z}^{l_{z}^{f}}(u) \mathrm{d} u=0 .
\end{aligned}
$$

Let us define the function $g$ on the compact set $\left(\mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}\left(0, \delta_{f}\right)}\right) \times\left[0, \delta_{f}\right]$ as follows. For $(x, \rho) \in\left(\mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}\left(0, \delta_{f}\right)}\right) \times\left(0, \delta_{f}\right], g(x, \rho)$ equals

$$
\begin{aligned}
& \int_{\|u\| \leq \frac{1}{\sqrt{p}}}\left(\int_{\|w\| \leq \frac{1}{\sqrt{\rho}}} 1_{\left(w-u^{\mu}\right)^{\top} \nabla f\left(x+t_{x}^{f} \rho\left(u^{\mu}+\tau_{x}^{\rho}\left(u^{\mu}, w\right)\left(w-u^{\mu}\right)\right)\right)>0} p_{\mathcal{N}_{n}}(w) \mathrm{d} w\right)^{\lambda-\mu} \\
& \varphi(u) \prod_{i=1}^{\mu-1} \mathbb{1}_{\left(u^{i+1}-u^{i}\right)^{\top} \nabla f\left(x+t_{x}^{f} \rho\left(u^{i}+\tau_{x}^{\rho}\left(u^{i}, u^{i+1}\right)\left(u^{i+1}-u^{i}\right)\right)\right)>0} \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right) \mathrm{d} u
\end{aligned}
$$

with $\tau_{x}^{\rho}\left(v^{1}, v^{2}\right) \in(0,1)$ defined thanks to the mean value theorem by $f(x+$ $\left.t_{x}^{f} \rho v^{2}\right)-f\left(x+t_{x}^{f} \rho v^{1}\right)=t_{x}^{f} \rho\left(v^{2}-v^{1}\right)^{\top} \nabla f\left(x+t_{x}^{f} \rho\left(v^{1}+\tau_{x}^{\rho}\left(v^{1}, v^{2}\right)\left(v^{2}-v^{1}\right)\right)\right)$.

And for $x \in \mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}\left(0, \delta_{f}\right)}, g(x, 0)$ equals

$$
\int \varphi(u) P\left(\left(\mathcal{N}_{n}-u^{\mu}\right)^{\top} \nabla f(x)>0\right)^{\lambda-\mu} \prod_{i=1}^{\mu-1} \mathbb{1}_{\left(u^{i+1}-u^{i}\right)^{\top} \nabla f(x)>0} \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right) \mathrm{d} u
$$

Remark that $g\left(t_{z}^{f} \frac{z}{\|z\|}, 0\right)=\frac{(\lambda-\mu)!}{\lambda!} \int \varphi(u) p_{z}^{l_{z}^{f}}(u) \mathrm{d} u$. Then using Lemma 11, $\lim _{\|z\| \rightarrow \infty} g\left(t_{z}^{f} \frac{z}{\|z\|}, \frac{1}{\|z\|}\right)-\frac{(\lambda-\mu)!}{\lambda!} \int \varphi(u) p_{z}^{f}(u) \mathrm{d} u=0$. Therefore it is enough to prove that $g$ is uniformly continuous in order to obtain that

$$
\begin{aligned}
& \frac{(\lambda-\mu)!}{\lambda!}\left(\lim _{\|z\| \rightarrow \infty} \int \varphi(u) p_{z}^{f}(u) \mathrm{d} u-\int \varphi(u) p_{z}^{l_{z}^{f}}(u) \mathrm{d} u\right) \\
& =\lim _{\|z\| \rightarrow \infty} g\left(t_{z}^{f} \frac{z}{\|z\|}, \frac{1}{\|z\|}\right)-g\left(t_{z}^{f} \frac{z}{\|z\|}, 0\right)=0 .
\end{aligned}
$$

For $(x, \rho) \in\left(\mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}\left(0, \delta_{f}\right)}\right) \times\left(0, \delta_{f}\right]$, for $u \in \overline{\mathbb{B}(0,1 / \sqrt{\rho})}, w \in \overline{\mathbb{B}(0,1 / \sqrt{\rho})}$, $\nabla f\left(x+t_{x}^{f} \rho\left(u^{\mu}+\tau_{x}^{\rho}\left(u^{\mu}, w\right)\left(w-u^{\mu}\right)\right)\right) \neq 0$ since $x+t_{x}^{f} \rho\left(u^{\mu}+\tau_{x}^{\rho}\left(u^{\mu}, w\right)\left(w-u^{\mu}\right)\right) \in$ $\mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}\left(0,2 \delta_{f}\right)}$. Then the set

$$
\left\{w \in \mathbb{R}^{n} ;\left(w-u^{\mu}\right)^{\top} \nabla f\left(x+t_{x}^{f} \rho\left(u^{\mu}+\tau_{x}^{\rho}\left(u^{\mu}, w\right)\left(w-u^{\mu}\right)\right)\right)=0\right\}
$$

is Lebesgue negligible. In addition, the function $y \mapsto \mathbb{1}_{y>0}$ is continuous on $\mathbb{R} \backslash\{0\}$, therefore it follows that for almost all $w$, the function

$$
\left(x, \rho, u^{\mu}\right) \mapsto \mathbb{1}_{\|w\| \leq \frac{1}{\sqrt{p}}} \mathbb{1}_{\left(w-u^{\mu}\right)^{\top} \nabla f\left(x+t_{x}^{f} \rho\left(u^{\mu}+\tau_{x}^{\rho}\left(u^{\mu}, w\right)\left(w-u^{\mu}\right)\right)\right)} p_{\mathcal{N}_{n}}(w)
$$

is continuous and bounded by the integrable function $p_{\mathcal{N}_{n}}$. Then by the dominated convergence theorem, for almost all $u$, the function $(x, \rho) \mapsto$

$$
\mathbb{1}_{\|u\| \leq \frac{1}{\sqrt{\rho}}}\left(\int_{\|w\| \leq \frac{1}{\sqrt{\rho}}} \mathbb{1}_{\left(w-u^{\mu}\right)^{\top} \nabla f\left(x+t_{x}^{f} \rho\left(u^{\mu}+\tau_{x}^{\rho}\left(u^{\mu}, w\right)\left(w-u^{\mu}\right)\right)\right)>0} p_{\mathcal{N}_{n}}(w) \mathrm{d} w\right)^{\lambda-\mu}
$$

is continuous. The same tools allows to say that for almost all $u$, the function $(x, \rho) \mapsto \mathbb{1}_{\|u\| \leq \frac{1}{\sqrt{\rho}}} \prod_{i=1}^{\mu-1} \mathbb{1}_{\left(u^{i+1}-u^{i}\right)^{\top} \nabla f\left(x+t_{x}^{f} \rho\left(u^{i}+\tau_{x}^{\rho}\left(u^{i}, u^{i+1}\right)\left(u^{i+1}-u^{i}\right)\right)\right)>0}$ is continuous. Therefore we can conclude that $g$ is continuous on $\left(\mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}\left(0, \delta_{f}\right)}\right) \times$ $\left(0, \delta_{f}\right]$, and for all $x \in \mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}\left(0, \delta_{f}\right)}, \lim _{\rho \rightarrow 0} g(x, \rho)$ exists, and is equal to:

$$
\begin{aligned}
& \int \lim _{\rho \rightarrow 0} \mathbb{1}_{\|u\| \leq \frac{1}{\sqrt{\rho}}} \varphi(u) \prod_{i=1}^{\mu-1} \mathbb{1}_{\left(u^{i+1}-u^{i}\right)^{\top} \nabla f\left(x+t_{x}^{f} \rho\left(u^{i}+\tau_{x}^{\rho}\left(u^{i}, u^{i+1}\right)\left(u^{i+1}-u^{i}\right)\right)\right)>0} \\
& \left(\int_{\|w\| \leq \frac{1}{\sqrt{\rho}}} 1_{\left(w-u^{\mu}\right)^{\top} \nabla f\left(x+t_{x}^{f} \rho\left(u^{\mu}+\tau_{x}^{\rho}\left(u^{\mu}, w\right)\left(w-u^{\mu}\right)\right)\right)>0} p_{\mathcal{N}_{n}}(w) \mathrm{d} w\right)^{\lambda-\mu} \\
& \prod_{i=1}^{\mu} p_{\mathcal{N}_{n}}\left(u^{i}\right) \mathrm{d} u=g(x, 0)
\end{aligned}
$$

Finally $g$ is continuous on the compact $\left(\mathcal{L}_{f, z_{0}^{f}}+\overline{\mathbb{B}\left(0, \delta_{f}\right)}\right) \times\left[0, \delta_{f}\right]$; it is thereby uniformly continuous on that compact.


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[^1]:    ${ }^{2}$ In Evolution Strategies, Gaussian distributions are mainly used for convenience: they are the natural choice to generate rotationally invariant random vectors. Several attempts have been made to replace Gaussian distributions by Cauchy distributions [34, 35, 36]. Yet, their implementations are typically not rotational invariant and steep performance gains are observed either in low dimensions or crucially based on the implicit exploitation of separability [37].

[^2]:    ${ }^{3}$ Recall that a sequence of real-valued random variables $\left\{Y_{k}\right\}_{k \in \mathbb{N}}$ converges in distribution to a random variable $Y$ if $\lim _{k \rightarrow \infty} F_{Y_{k}}(x)=F_{Y}(x)$ for all continuity point $x$ of $F_{Y}$, where $F_{Y_{k}}$ and $F_{Y}$ are respectively the cumulative distribution functions of $Y_{k}$ and $Y$.

    The Portmanteau lemma [47] ensures that $\left\{Y_{k}\right\}_{k \in \mathbb{N}}$ converges in distribution to $Y$ if and only if for all bounded and continuous function $\varphi$,

    $$
    \begin{equation*}
    \lim _{k \rightarrow \infty} \mathbb{E}\left[\varphi\left(Y_{k}\right)\right]=\mathbb{E}[\varphi(Y)] \tag{34}
    \end{equation*}
    $$

[^3]:    ${ }^{4}$ Note that the set $\{\mu+1, \ldots, \lambda-\mu\}$ is not empty since $1 \leq \mu<\frac{\lambda}{2}$.

