Supplementary Material of Revisiting Smoothed

Thus, if $\alpha \geq 2$, we have

$$
\begin{aligned}
&\sum_{t=1}^{T} \left(f_t(\mathbf{x}_t) + \|\mathbf{x}_t - \mathbf{x}_{t-1}\| \right) \\
\overset{(8),(23)}{\leq} & \frac{2}{\alpha} \left(\sum_{t=1}^{T} f_t(\mathbf{u}_t) + \sum_{t=1}^{T} \|\mathbf{u}_t - \mathbf{u}_{t-1}\| \right) + \sum_{t=1}^{T} \left(1 - \frac{2}{\alpha}\right) f_t(\mathbf{u}_t) \\
\leq & \sum_{t=1}^{T} \left(f_t(\mathbf{u}_t) + \|\mathbf{u}_t - \mathbf{u}_{t-1}\| \right)
\end{aligned} \tag{24}
$$

which implies the naive algorithm is 1-competitive. Otherwise, we have

$$
\begin{aligned}
&\sum_{t=1}^{T} \left(f_t(\mathbf{x}_t) + \|\mathbf{x}_t - \mathbf{x}_{t-1}\| \right) \\
\overset{(23)}{\leq} & \frac{2}{\alpha} \left(\sum_{t=1}^{T} f_t(\mathbf{u}_t) + \sum_{t=1}^{T} \|\mathbf{u}_t - \mathbf{u}_{t-1}\| \right) \leq \frac{2}{\alpha} \sum_{t=1}^{T} \left(f_t(\mathbf{u}_t) + \|\mathbf{u}_t - \mathbf{u}_{t-1}\| \right).
\end{aligned} \tag{25}
$$

We complete the proof by combining (24) and (25).

A.2 Proof of Theorem 2

We will make use of the following basic inequality of squared ℓ_2-norm [Goel et al., 2019, Lemma 12].

$$
\|\mathbf{x} + \mathbf{y}\|^2 \leq (1+\rho)\|\mathbf{x}\|^2 + \left(1 + \frac{1}{\rho}\right)\|\mathbf{y}\|^2, \ \forall \rho > 0. \tag{26}
$$

When $t \geq 2$, we have

$$
\begin{aligned}
& f_t(\mathbf{x}_t) + \frac{1}{2}\|\mathbf{x}_t - \mathbf{x}_{t-1}\|^2 \\
\overset{(26)}{\leq} & f_t(\mathbf{x}_t) + \frac{1+\rho}{2}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2 + \frac{1}{2}\left(1 + \frac{1}{\rho}\right)\|\mathbf{x}_t - \mathbf{x}_{t-1} - \mathbf{u}_t + \mathbf{u}_{t-1}\|^2 \\
\overset{(26)}{\leq} & f_t(\mathbf{x}_t) + \frac{1+\rho}{2}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2 + \left(1 + \frac{1}{\rho}\right)\left(\|\mathbf{u}_t - \mathbf{x}_t\|^2 + \|\mathbf{u}_{t-1} - \mathbf{x}_{t-1}\|^2\right) \\
\overset{(9)}{\leq} & f_t(\mathbf{x}_t) + \frac{1+\rho}{2}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2 + \frac{2}{\lambda}\left(1 + \frac{1}{\rho}\right)\left(f_t(\mathbf{u}_t) - f_t(\mathbf{x}_t) + f_{t-1}(\mathbf{u}_{t-1}) - f_{t-1}(\mathbf{x}_{t-1}) \right).
\end{aligned}
$$

For $t = 1$, we have

$$
f_1(\mathbf{x}_1) + \frac{1}{2}\|\mathbf{x}_1 - \mathbf{x}_0\|^2 \overset{(26),(9)}{\leq} f_1(\mathbf{x}_1) + \frac{1+\rho}{2}\|\mathbf{u}_1 - \mathbf{u}_0\|^2 + \frac{2}{\lambda}\left(1 + \frac{1}{\rho}\right)\left(f_1(\mathbf{u}_1) - f_1(\mathbf{x}_1) \right).
$$

Summing over all the iterations, we have

$$
\begin{aligned}
& \sum_{t=1}^{T} \left(f_t(\mathbf{x}_t) + \frac{1}{2}\|\mathbf{x}_t - \mathbf{x}_{t-1}\|^2 \right) \\
\leq & \sum_{t=1}^{T} f_t(\mathbf{x}_t) + \frac{1+\rho}{2}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2 + \frac{2}{\lambda}\left(1 + \frac{1}{\rho}\right)\sum_{t=1}^{T}\left(f_t(\mathbf{u}_t) - f_t(\mathbf{x}_t) \right) \\
& + \frac{2}{\lambda}\left(1 + \frac{1}{\rho}\right)\sum_{t=2}^{T}\left(f_{t-1}(\mathbf{u}_{t-1}) - f_{t-1}(\mathbf{x}_{t-1}) \right) \\
\leq & \sum_{t=1}^{T} f_t(\mathbf{x}_t) + \frac{1+\rho}{2}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2 + \frac{4}{\lambda}\left(1 + \frac{1}{\rho}\right)\sum_{t=1}^{T}\left(f_t(\mathbf{u}_t) - f_t(\mathbf{x}_t) \right) \\
= & \frac{4}{\lambda}\left(1 + \frac{1}{\rho}\right)\sum_{t=1}^{T} f_t(\mathbf{u}_t) + \frac{1+\rho}{2}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2 + \left(1 - \frac{4}{\lambda}\left(1 + \frac{1}{\rho}\right)\right)\sum_{t=1}^{T} f_t(\mathbf{x}_t).
\end{aligned} \tag{27}
$$

First, we consider the case that

$$1 - \frac{4}{\lambda}\left(1+\frac{1}{\rho}\right) \ge 0 \;\Leftrightarrow\; \frac{\lambda}{4} \ge 1+\frac{1}{\rho} \tag{28}$$

and have

$$\begin{aligned}
&\sum_{t=1}^{T}\left(f_t(\mathbf{x}_t)+\frac{1}{2}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2\right)\\
\overset{(27),(28)}{\le}\;&\frac{4}{\lambda}\left(1+\frac{1}{\rho}\right)\sum_{t=1}^{T}f_t(\mathbf{u}_t)+\frac{1+\rho}{2}\sum_{t=1}^{T}\|\mathbf{u}_t-\mathbf{u}_{t-1}\|^2\\
\le\;&\max\left(\frac{4}{\lambda}\left(1+\frac{1}{\rho}\right),1+\rho\right)\sum_{t=1}^{T}\left(f_t(\mathbf{u}_t)+\frac{1}{2}\|\mathbf{u}_t-\mathbf{u}_{t-1}\|^2\right).
\end{aligned}$$

To minimize the competitive ratio, we set

$$\frac{4}{\lambda}\left(1+\frac{1}{\rho}\right)=1+\rho \;\Rightarrow\; \rho=\frac{4}{\lambda}$$

and obtain

$$\sum_{t=1}^{T}\left(f_t(\mathbf{x}_t)+\frac{1}{2}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2\right)\le\left(1+\frac{4}{\lambda}\right)\sum_{t=1}^{T}\left(f_t(\mathbf{u}_t)+\frac{1}{2}\|\mathbf{u}_t-\mathbf{u}_{t-1}\|^2\right). \tag{29}$$

Next, we study the case that

$$1 - \frac{4}{\lambda}\left(1+\frac{1}{\rho}\right) \le 0 \;\Leftrightarrow\; \frac{\lambda}{4} \le 1+\frac{1}{\rho}$$

which only happens when $\lambda > 4$. Then, we have

$$\sum_{t=1}^{T}\left(f_t(\mathbf{x}_t)+\frac{1}{2}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2\right)\overset{(8),(27)}{\le}\sum_{t=1}^{T}f_t(\mathbf{u}_t)+\frac{1+\rho}{2}\sum_{t=1}^{T}\|\mathbf{u}_t-\mathbf{u}_{t-1}\|^2.$$

To minimize the competitive ratio, we set $\rho=\frac{4}{\lambda-4}$, and obtain

$$\sum_{t=1}^{T}\left(f_t(\mathbf{x}_t)+\frac{1}{2}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2\right)\le\frac{\lambda}{\lambda-4}\sum_{t=1}^{T}\left(f_t(\mathbf{u}_t)+\frac{1}{2}\|\mathbf{u}_t-\mathbf{u}_{t-1}\|^2\right)$$

which is worse than (29). So, we keep (29) as the final result.

A.3 Proof of Theorem 3

Since $f_t(\cdot)$ is convex, the objective function of (10) is γ-strongly convex. From the quadratic growth property of strongly convex functions [Hazan and Kale, 2011], we have

$$f_t(\mathbf{x}_t)+\frac{\gamma}{2}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2+\frac{\gamma}{2}\|\mathbf{u}-\mathbf{x}_t\|^2\le f_t(\mathbf{u})+\frac{\gamma}{2}\|\mathbf{u}-\mathbf{x}_{t-1}\|^2,\ \forall\mathbf{u}\in\mathcal{X}. \tag{30}$$

Similar to previous studies [Bansal et al., 2015], the analysis uses an amortized local competitiveness argument, using the potential function $c\|\mathbf{x}_t-\mathbf{u}_t\|^2$. We proceed to bound $f_t(\mathbf{x}_t)+\frac{1}{2}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2+c\|\mathbf{x}_t-\mathbf{u}_t\|^2-c\|\mathbf{x}_{t-1}-\mathbf{u}_{t-1}\|^2$, and have

$$\begin{aligned}
&f_t(\mathbf{x}_t)+\frac{1}{2}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2+c\|\mathbf{x}_t-\mathbf{u}_t\|^2-c\|\mathbf{x}_{t-1}-\mathbf{u}_{t-1}\|^2\\
\overset{(26)}{\le}\;&f_t(\mathbf{x}_t)+\frac{1}{2}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2+c\left(2\|\mathbf{x}_t-\mathbf{v}_t\|^2+2\|\mathbf{v}_t-\mathbf{u}_t\|^2\right)-c\|\mathbf{x}_{t-1}-\mathbf{u}_{t-1}\|^2\\
\overset{(9)}{\le}\;&\left(1+\frac{4c}{\lambda}\right)\left(f_t(\mathbf{x}_t)+\frac{1}{2}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2\right)+\frac{4c}{\lambda}f_t(\mathbf{u}_t)-c\|\mathbf{x}_{t-1}-\mathbf{u}_{t-1}\|^2\\
=\;&\left(1+\frac{4c}{\lambda}\right)\left(f_t(\mathbf{x}_t)+\frac{\lambda}{2(\lambda+4c)}\|\mathbf{x}_t-\mathbf{x}_{t-1}\|^2\right)+\frac{4c}{\lambda}f_t(\mathbf{u}_t)-c\|\mathbf{x}_{t-1}-\mathbf{u}_{t-1}\|^2.
\end{aligned}$$

Suppose

$$\frac{\lambda}{\lambda+4c} \le \gamma, \tag{31}$$

we have

$$\begin{aligned}
& f_t(\mathbf{x}_t) + \frac{1}{2}\|\mathbf{x}_t - \mathbf{x}_{t-1}\|^2 + c\|\mathbf{x}_t - \mathbf{u}_t\|^2 - c\|\mathbf{x}_{t-1} - \mathbf{u}_{t-1}\|^2 \\
\le & \left(1+\frac{4c}{\lambda}\right)\left(f_t(\mathbf{x}_t) + \frac{\gamma}{2}\|\mathbf{x}_t - \mathbf{x}_{t-1}\|^2\right) + \frac{4c}{\lambda} f_t(\mathbf{u}_t) - c\|\mathbf{x}_{t-1} - \mathbf{u}_{t-1}\|^2 \\
\overset{(30)}{\le} & \left(1+\frac{4c}{\lambda}\right)\left(f_t(\mathbf{u}_t) + \frac{\gamma}{2}\|\mathbf{u}_t - \mathbf{x}_{t-1}\|^2 - \frac{\gamma}{2}\|\mathbf{u}_t - \mathbf{x}_t\|^2\right) + \frac{4c}{\lambda} f_t(\mathbf{u}_t) - c\|\mathbf{x}_{t-1} - \mathbf{u}_{t-1}\|^2 \\
= & \left(1+\frac{8c}{\lambda}\right) f_t(\mathbf{u}_t) + \frac{\gamma(\lambda+4c)}{2\lambda}\|\mathbf{u}_t - \mathbf{x}_{t-1}\|^2 - \frac{\gamma(\lambda+4c)}{2\lambda}\|\mathbf{u}_t - \mathbf{x}_t\|^2 - c\|\mathbf{x}_{t-1} - \mathbf{u}_{t-1}\|^2.
\end{aligned}$$

Summing over all the iterations and assuming $\mathbf{x}_0 = \mathbf{u}_0$, we have

$$\begin{aligned}
& \sum_{t=1}^{T}\left(f_t(\mathbf{x}_t) + \frac{1}{2}\|\mathbf{x}_t - \mathbf{x}_{t-1}\|^2\right) + c\|\mathbf{x}_T - \mathbf{u}_T\|^2 \\
\le & \left(1+\frac{8c}{\lambda}\right)\sum_{t=1}^{T} f_t(\mathbf{u}_t) + \frac{\gamma(\lambda+4c)}{2\lambda}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{x}_{t-1}\|^2 \\
& - \frac{\gamma(\lambda+4c)}{2\lambda}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{x}_t\|^2 - c\sum_{t=1}^{T}\|\mathbf{x}_{t-1} - \mathbf{u}_{t-1}\|^2 \\
\le & \left(1+\frac{8c}{\lambda}\right)\sum_{t=1}^{T} f_t(\mathbf{u}_t) + \frac{\gamma(\lambda+4c)}{2\lambda}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{x}_{t-1}\|^2 - \left(\frac{\gamma(\lambda+4c)}{2\lambda} + c\right)\sum_{t=1}^{T}\|\mathbf{x}_{t-1} - \mathbf{u}_{t-1}\|^2 \\
\overset{(26)}{\le} & \left(1+\frac{8c}{\lambda}\right)\sum_{t=1}^{T} f_t(\mathbf{u}_t) + \frac{\gamma(\lambda+4c)}{2\lambda}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{x}_{t-1}\|^2 \\
& - \left(\frac{\gamma(\lambda+4c)}{2\lambda} + c\right)\sum_{t=1}^{T}\left(\frac{1}{1+\rho}\|\mathbf{x}_{t-1} - \mathbf{u}_t\|^2 - \frac{1}{\rho}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2\right) \\
\le & \left(1+\frac{8c}{\lambda}\right)\sum_{t=1}^{T} f_t(\mathbf{u}_t) + \left(\frac{\gamma(\lambda+4c)}{2\lambda} + c\right)\frac{1}{\rho}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2 \\
\le & \max\left(1+\frac{8c}{\lambda}, \left(\frac{\gamma(\lambda+4c)}{2\lambda} + c\right)\frac{2}{\rho}\right)\sum_{t=1}^{T}\left(f_t(\mathbf{u}_t) + \frac{1}{2}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2\right)
\end{aligned}$$

where in the penultimate inequality we assume

$$\frac{\gamma(\lambda+4c)}{2\lambda} \le \left(\frac{\gamma(\lambda+4c)}{2\lambda} + c\right)\frac{1}{1+\rho} \Leftrightarrow \frac{\gamma(\lambda+4c)}{2\lambda} \le \frac{c}{\rho}. \tag{32}$$

Next, we minimize the competitive ratio under the constraints in (31) and (32), which can be summarized as

$$\frac{\lambda}{\lambda+4c} \le \gamma \le \frac{\lambda}{\lambda+4c}\frac{2c}{\rho}.$$

We first set $c = \frac{\rho}{2}$ and $\gamma = \frac{\lambda}{\lambda+4c}$, and obtain

$$\sum_{t=1}^{T}\left(f_t(\mathbf{x}_t) + \frac{1}{2}\|\mathbf{x}_t - \mathbf{x}_{t-1}\|^2\right) \le \max\left(1+\frac{4\rho}{\lambda}, 1+\frac{1}{\rho}\right)\sum_{t=1}^{T}\left(f_t(\mathbf{u}_t) + \frac{1}{2}\|\mathbf{u}_t - \mathbf{u}_{t-1}\|^2\right).$$

Then, we set

$$1+\frac{4\rho}{\lambda} = 1+\frac{1}{\rho} \Rightarrow \rho = \frac{\sqrt{\lambda}}{2}.$$

As a result, the competitive ratio is

$$1 + \frac{1}{\rho} = 1 + \frac{2}{\sqrt{\lambda}},$$

and the parameter is

$$\gamma = \frac{\lambda}{\lambda + 4c} = \frac{\lambda}{\lambda + 2\rho} = \frac{\lambda}{\lambda + \sqrt{\lambda}}.$$

A.4 Proof of Theorem 4

The analysis is similar to the proof of Theorem 3 of Zhang et al. [2018a]. In the analysis, we need to specify the behavior of the meta-algorithm and expert-algorithm at $t = 0$. To simplify the presentation, we set

$$\mathbf{x}_0 = 0, \text{ and } \mathbf{x}_0^\eta = 0, \ \forall \eta \in \mathcal{H}. \tag{33}$$

First, we bound the dynamic regret with switching cost of the meta-algorithm w.r.t. all experts simultaneously.

Lemma 1 Under Assumptions 2 and 3, and setting $\beta = \frac{2}{(2G+1)D}\sqrt{\frac{2}{5T}}$, we have

$$\sum_{t=1}^{T} \left(s_t(\mathbf{x}_t) + \|\mathbf{x}_t - \mathbf{x}_{t-1}\| \right) - \sum_{t=1}^{T} \left(s_t(\mathbf{x}_t^\eta) + \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\| \right) \leq (2G+1)D\sqrt{\frac{5T}{8}}\left(\ln \frac{1}{w_1^\eta} + 1 \right) \tag{34}$$

for each $\eta \in \mathcal{H}$.

Next, we bound the dynamic regret with switching cost of each expert w.r.t. any comparator sequence $\mathbf{u}_0, \mathbf{u}_1, \ldots, \mathbf{u}_T \in \mathcal{X}$.

Lemma 2 Under Assumptions 2 and 3, we have

$$\sum_{t=1}^{T} \left(s_t(\mathbf{x}_t^\eta) + \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\| \right) - \sum_{t=1}^{T} s_t(\mathbf{u}_t) \leq \frac{D^2}{2\eta} + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| + \eta T\left(\frac{G^2}{2} + G \right). \tag{35}$$

Then, we show that for any sequence of comparators $\mathbf{u}_0, \mathbf{u}_1, \ldots, \mathbf{u}_T \in \mathcal{X}$ there exists an $\eta_k \in \mathcal{H}$ such that the R.H.S. of (35) is almost minimal. If we minimize the R.H.S. of (35) exactly, the optimal step size is

$$\eta^*(P_T) = \sqrt{\frac{D^2 + 2DP_T}{T(G^2 + 2G)}}. \tag{36}$$

From Assumption 3, we have the following bound of the path-length

$$0 \leq P_T = \sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| \overset{(12)}{\leq} TD. \tag{37}$$

Thus

$$\sqrt{\frac{D^2}{T(G^2 + 2G)}} \leq \eta^*(P_T) \leq \sqrt{\frac{D^2 + 2TD^2}{T(G^2 + 2G)}}.$$

From our construction of $\mathcal{H}$ in (17), it is easy to verify that

$$\min \mathcal{H} = \sqrt{\frac{D^2}{T(G^2 + 2G)}}, \text{ and } \max \mathcal{H} \geq \sqrt{\frac{D^2 + 2TD^2}{T(G^2 + 2G)}}.$$

As a result, for any possible value of P_T, there exists a step size $\eta_k \in \mathcal{H}$ with k defined in (19), such that

$$\eta_k = 2^{k-1}\sqrt{\frac{D^2}{T(G^2 + 2G)}} \leq \eta^*(P_T) \leq 2\eta_k. \tag{38}$$

Plugging η_k into (35), the dynamic regret with switching cost of expert E^{η_k} is given by

$$\begin{aligned}
&\sum_{t=1}^{T} \left(s_t(\mathbf{x}_t^{\eta_k}) + \|\mathbf{x}_t^{\eta_k} - \mathbf{x}_{t-1}^{\eta_k}\| \right) - \sum_{t=1}^{T} s_t(\mathbf{u}_t) \\
\le & \frac{D^2}{2\eta_k} + \frac{D}{\eta_k} \sum_{t=1}^{T} \|\mathbf{u}_t - \mathbf{u}_{t-1}\| + \eta_k T \left(\frac{G^2}{2} + G \right) \\
\overset{(38)}{\le} & \frac{D^2}{\eta^*(P_T)} + \frac{2D}{\eta^*(P_T)} \sum_{t=1}^{T} \|\mathbf{u}_t - \mathbf{u}_{t-1}\| + \eta^*(P_T) T \left(\frac{G^2}{2} + G \right) \\
\overset{(36)}{=} & \frac{3}{2} \sqrt{T(G^2 + 2G)(D^2 + 2DP_T)}.
\end{aligned} \tag{39}$$

From (13), we know the initial weight of expert E^{η_k} is

$$w_1^{\eta_k} = \frac{C}{k(k+1)} \ge \frac{1}{k(k+1)} \ge \frac{1}{(k+1)^2}.$$

Combining with (34), we obtain the relative performance of the meta-algorithm w.r.t. expert E^{η_k}:

$$\sum_{t=1}^{T} \left(s_t(\mathbf{x}_t) + \|\mathbf{x}_t - \mathbf{x}_{t-1}\| \right) - \sum_{t=1}^{T} \left(s_t(\mathbf{x}_t^{\eta_k}) + \|\mathbf{x}_t^{\eta_k} - \mathbf{x}_{t-1}^{\eta_k}\| \right) \le (2G+1)D \sqrt{\frac{5T}{8}} \left[1 + 2\ln(k+1) \right]. \tag{40}$$

From (39) and (40), we derive the following upper bound for dynamic regret with switching cost

$$\begin{aligned}
&\sum_{t=1}^{T} \left(s_t(\mathbf{x}_t) + \|\mathbf{x}_t - \mathbf{x}_{t-1}\| \right) - \sum_{t=1}^{T} s_t(\mathbf{u}_t) \\
\le & \frac{3}{2} \sqrt{T(G^2 + 2G)(D^2 + 2DP_T)} + (2G+1)D \sqrt{\frac{5T}{8}} \left[1 + 2\ln(k+1) \right].
\end{aligned} \tag{41}$$

Finally, from Assumption 1, we have

$$f_t(\mathbf{x}_t) - f_t(\mathbf{u}_t) \le \langle \nabla f_t(\mathbf{x}_t), \mathbf{x}_t - \mathbf{u}_t \rangle \overset{(16)}{=} s_t(\mathbf{x}_t) - s_t(\mathbf{u}_t). \tag{42}$$

We complete the proof by combining (41) and (42).

A.5 Proof of Theorem 5

The analysis is similar to that of Theorem 4. The difference is that we need to take into account the lookahead property of the meta-algorithm and the expert-algorithm.

First, we bound the dynamic regret with switching cost of the meta-algorithm w.r.t. all experts simultaneously.

Lemma 3 Under Assumption 3, and setting $\beta = \frac{1}{D}\sqrt{\frac{2}{T}}$, we have

$$\sum_{t=1}^{T} \left(s_t(\mathbf{x}_t) + \|\mathbf{x}_t - \mathbf{x}_{t-1}\| \right) - \sum_{t=1}^{T} \left(s_t(\mathbf{x}_t^{\eta}) + \|\mathbf{x}_t^{\eta} - \mathbf{x}_{t-1}^{\eta}\| \right) \le D \sqrt{\frac{T}{2}} \left(\ln \frac{1}{w_0^{\eta}} + 1 \right) \tag{43}$$

for each $\eta \in \mathcal{H}$.

Combining Lemma 3 with Assumption 1, we have

$$\sum_{t=1}^{T} \left(f_t(\mathbf{x}_t) + \|\mathbf{x}_t - \mathbf{x}_{t-1}\| \right) - \sum_{t=1}^{T} \left(f_t(\mathbf{x}_t^{\eta}) + \|\mathbf{x}_t^{\eta} - \mathbf{x}_{t-1}^{\eta}\| \right) \overset{(42),(43)}{\le} D \sqrt{\frac{T}{2}} \left(\ln \frac{1}{w_0^{\eta}} + 1 \right) \tag{44}$$

for each $\eta \in \mathcal{H}$.

Next, we bound the dynamic regret with switching cost of each expert w.r.t. any comparator sequence $\mathbf{u}_0, \mathbf{u}_1, \ldots, \mathbf{u}_T \in \mathcal{X}$.

Lemma 4 Under Assumptions 1 and 3, we have

$$\sum_{t=1}^{T} f_t(\mathbf{x}_t^{\eta}) + \|\mathbf{x}_t^{\eta} - \mathbf{x}_{t-1}^{\eta}\| \leq \sum_{t=1}^{T} f_t(\mathbf{u}_t) + \frac{D^2}{2\eta} + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| + \frac{\eta T G^2}{2} \tag{45}$$

The rest of the proof is almost identical to that of Theorem 4. We will show that for any sequence of comparators $\mathbf{u}_0, \mathbf{u}_1, \ldots, \mathbf{u}_T \in \mathcal{X}$ there exists an $\eta_k \in \mathcal{H}$ such that the R.H.S. of (45) is almost minimal. If we minimize the R.H.S. of (45) exactly, the optimal step size is

$$\eta^*(P_T) = \sqrt{\frac{D^2 + 2DP_T}{T}}. \tag{46}$$

From (37), we know that

$$\sqrt{\frac{D^2}{T}} \leq \eta^*(P_T) \leq \sqrt{\frac{D^2 + 2TD^2}{T}}.$$

From our construction of $\mathcal{H}$ in (22), it is easy to verify that

$$\min \mathcal{H} = \sqrt{\frac{D^2}{T}}, \text{ and } \max \mathcal{H} \geq \sqrt{\frac{D^2 + 2TD^2}{T}}.$$

As a result, for any possible value of P_T, there exists a step size $\eta_k \in \mathcal{H}$ with k defined in (19), such

1. the sum of the hitting cost and the switching cost of is at least $\frac{3\gamma d}{4} = \frac{3D\sqrt{d}}{8}$;
2. there exist a fixed point $\mathbf{u}$ whose hitting cost is 0.

We consider two cases: $\tau < D$ and $\tau \geq D$. When $\tau < D$, from Lemma 5 with $d = T$, we know that the dynamic regret with switching cost w.r.t. a fixed point $\mathbf{u}$ is at least $\Omega(D\sqrt{T})$.

Next, we consider the case $\tau \geq D$. Without loss of generality, we assume $\lfloor \tau/D \rfloor$ divides T. Then, we partition T into $\lfloor \tau/D \rfloor$ successive stages, each of which contains $T/\lfloor \tau/D \rfloor$ rounds. Applying Lemma 5 to each stage, we conclude that there exists a sequence of convex functions $f_1(\cdot), \ldots, f_T(\cdot)$ over the domain $[-\frac{D}{2\sqrt{d}}, \frac{D}{2\sqrt{d}}]^d$ where $d = T/\lfloor \tau/D \rfloor$ in the lookahead setting such that

1. the sum of the hitting cost and the switching cost of any online algorithm is at least
$$\lfloor \tau/D \rfloor \cdot \frac{3D}{8} \sqrt{\frac{T}{\lfloor \tau/D \rfloor}} = \frac{3D}{8}\sqrt{T \left\lfloor \frac{\tau}{D} \right\rfloor} = \Omega(\sqrt{TD\tau});$$
2. there exists a sequence of points $\mathbf{u}_1, \ldots, \mathbf{u}_T$ whose hitting cost is 0 and switching cost (i.e., path-length) is at most
$$D\left(\left\lfloor \frac{\tau}{D} \right\rfloor - 1\right) \leq \tau$$
since they switch at most $\lfloor \tau/D \rfloor - 1$ times.

Thus, the dynamic regret with switching cost w.r.t. $\mathbf{u}_1, \ldots, \mathbf{u}_T$ is at least
$$\frac{3D}{8}\sqrt{T \left\lfloor \frac{\tau}{D} \right\rfloor} - \tau = \Omega(\sqrt{TD\tau}).$$

We complete the proof by combining the results of the above two cases.

B Proof of supporting lemmas

We provide the proof of all the supporting lemmas.

B.1 Proof of Lemma 1

Based on the prediction rule of the meta-algorithm, we upper bound the switching cost when $t \geq 2$ as follows:

$$\begin{aligned}
\|\mathbf{x}_t - \mathbf{x}_{t-1}\| &= \left\| \sum_{\eta \in H} w_t^\eta \mathbf{x}_t^\eta - \sum_{\eta \in H} w_{t-1}^\eta \mathbf{x}_{t-1}^\eta \right\| = \left\| \sum_{\eta \in H} w_t^\eta (\mathbf{x}_t^\eta - \mathbf{x}) - \sum_{\eta \in H} w_{t-1}^\eta (\mathbf{x}_{t-1}^\eta - \mathbf{x}) \right\| \\
&\leq \left\| \sum_{\eta \in H} w_t^\eta (\mathbf{x}_t^\eta - \mathbf{x}) - \sum_{\eta \in H} w_t^\eta (\mathbf{x}_{t-1}^\eta - \mathbf{x}) \right\| + \left\| \sum_{\eta \in H} w_t^\eta (\mathbf{x}_{t-1}^\eta - \mathbf{x}) - \sum_{\eta \in H} w_{t-1}^\eta (\mathbf{x}_{t-1}^\eta - \mathbf{x}) \right\| \\
&= \left\| \sum_{\eta \in H} w_t^\eta (\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta) \right\| + \left\| \sum_{\eta \in H} (w_t^\eta - w_{t-1}^\eta)(\mathbf{x}_{t-1}^\eta - \mathbf{x}) \right\| \\
&\leq \sum_{\eta \in H} w_t^\eta \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\| + \sum_{\eta \in H} |w_t^\eta - w_{t-1}^\eta| \, \|\mathbf{x}_{t-1}^\eta - \mathbf{x}\| \\
&\overset{(12)}{\leq} \sum_{\eta \in H} w_t^\eta \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\| + D \sum_{\eta \in H} |w_t^\eta - w_{t-1}^\eta| = \sum_{\eta \in H} w_t^\eta \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\| + D\|\mathbf{w}_t - \mathbf{w}_{t-1}\|_1
\end{aligned} \tag{50}$$

where $\mathbf{x}$ is an arbitrary point in $\mathcal{X}$, and $\mathbf{w}_t = (w_t^\eta)_{\eta \in H} \in \mathbb{R}^N$. When $t = 1$, from (33), we have

$$\|\mathbf{x}_1 - \mathbf{x}_0\| = \|\mathbf{x}_1\| = \left\| \sum_{\eta \in H} w_1^\eta \mathbf{x}_1^\eta \right\| \leq \sum_{\eta \in H} w_1^\eta \|\mathbf{x}_1^\eta\| = \sum_{\eta \in H} w_1^\eta \|\mathbf{x}_1^\eta - \mathbf{x}_0^\eta\|. \tag{51}$$

Then, the relative loss of the meta-algorithm w.r.t. expert E^η can be decomposed as

$$
\begin{aligned}
&\sum_{t=1}^T \big(s_t(\mathbf{x}_t) + \|\mathbf{x}_t - \mathbf{x}_{t-1}\|\big) - \sum_{t=1}^T \big(s_t(\mathbf{x}_t^\eta) + \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|\big) \\
\overset{(16),(50),(51)}{\le} & \sum_{t=1}^T \left(\sum_{\eta\in H} w_t^\eta \big\|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\big\| - \Big(\langle \nabla f_t(\mathbf{x}_t), \mathbf{x}_t^\eta - \mathbf{x}_t\rangle + \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|\Big) \right) \\
& + D\sum_{t=2}^T \|\mathbf{w}_t - \mathbf{w}_{t-1}\|_1 \\
\overset{(15)}{=} & \underbrace{\sum_{t=1}^T \left(\sum_{\eta\in H} w_t^\eta \ell_t(\mathbf{x}_t^\eta) - \ell_t(\mathbf{x}_t^\eta)\right)}_{:=A} + D\sum_{t=2}^T \|\mathbf{w}_t - \mathbf{w}_{t-1}\|_1.
\end{aligned}
\tag{52}
$$

We proceed to bound A and $\|\mathbf{w}_t - \mathbf{w}_{t-1}\|_1$ in (52). Notice that A is the regret of the meta-algorithm w.r.t. expert E^η. From Assumptions 2 and 3, we have

$$
|\langle \nabla f_t(\mathbf{x}_t), \mathbf{x}_t^\eta - \mathbf{x}_t\rangle| \le \|\nabla f_t(\mathbf{x}_t)\|\|\mathbf{x}_t^\eta - \mathbf{x}_t\| \overset{(11),(12)}{\le} GD.
$$

Thus, we have

$$
-GD \le \ell_t(\mathbf{x}_t^\eta) \le (G+1)D, \ \forall \eta \in H. \tag{53}
$$

According to the standard analysis of Hedge [Zhang et al., 2018a, Lemma 1] and (53), we have

$$
\sum_{t=1}^T \left(\sum_{\eta\in H} w_t^\eta \ell_t(\mathbf{x}_t^\eta) - \ell_t(\mathbf{x}_t^\eta)\right) \le \frac{1}{\beta}\ln\frac{1}{w_1^\eta} + \frac{\beta T(2G+1)^2 D^2}{8}. \tag{54}
$$

Next, we bound $\|\mathbf{w}_t - \mathbf{w}_{t-1}\|_1$, which measures the stability of the meta-algorithm, i.e., the change of coefficients between successive rounds. Because the Hedge algorithm is translation invariant, we can subtract $D/2$ from $\ell_t(\mathbf{x}_t^\eta)$ such that

$$
|\ell_t(\mathbf{x}_t^\eta) - D/2| \le (G+1/2)D, \ \forall \eta \in H. \tag{55}
$$

It is well-known that Hedge can be treated as a special case of "Follow-the-Regularized-Leader" with entropic regularization [Shalev-Shwartz, 2011]

$$
R(\mathbf{w}) = \sum_i w_i \log w_i
$$

over the probability simplex, and $R(\cdot)$ is 1-strongly convex w.r.t. the ℓ_1-norm. In other words, we have

$$
\mathbf{w}_{t+1} = \operatorname*{argmin}_{\mathbf{w}\in\Delta} \left\langle -\frac{1}{\beta}\log(\mathbf{w}_1) + \sum_{i=1}^t \mathbf{g}_i, \mathbf{w}\right\rangle + \frac{1}{\beta}R(\mathbf{w}), \ \forall t \ge 1
$$

where $\Delta \subseteq \mathbb{R}^N$ is the probability simplex, and $\mathbf{g}_i = [\ell_i(\mathbf{x}_i^\eta) - D/2]_{\eta\in H} \in \mathbb{R}^N$. From the stability property of Follow-the-Regularized-Leader [Duchi et al., 2012, Lemma 2], we have

$$
\|\mathbf{w}_t - \mathbf{w}_{t-1}\|_1 \le \beta\|\mathbf{g}_{t-1}\|_\infty \overset{(55)}{\le} \beta(G+1/2)D, \ \forall t \ge 2.
$$

Then

$$
\sum_{t=2}^T \|\mathbf{w}_t - \mathbf{w}_{t-1}\|_1 \le \frac{\beta(T-1)(2G+1)D}{2}. \tag{56}
$$

Substituting (54) and (56) into (52), we have

$$
\begin{aligned}
&\sum_{t=1}^T \big(s_t(\mathbf{x}_t) + \|\mathbf{x}_t - \mathbf{x}_{t-1}\|\big) - \sum_{t=1}^T \big(s_t(\mathbf{x}_t^\eta) + \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|\big) \\
\le & \frac{1}{\beta}\ln\frac{1}{w_1^\eta} + \frac{\beta T(2G+1)^2 D^2}{8} + \frac{\beta(T-1)(2G+1)D^2}{2} \le \frac{1}{\beta}\ln\frac{1}{w_1^\eta} + \frac{5\beta T(2G+1)^2 D^2}{8}.
\end{aligned}
$$

We complete the proof by setting $\beta = \frac{2}{(2G+1)D}\sqrt{\frac{2}{5T}}$.

B.2 Proof of Lemma 2

First, we bound the dynamic regret of the expert-algorithm. Define

$$\mathbf{x}_{t+1}^{\eta} = \mathbf{x}_t^{\eta} - \eta \nabla f_t(\mathbf{x}_t).$$

Following the analysis of Ader [Zhang et al., 2018a, Theorems 1 and 6], we have

$$\begin{aligned}
& s_t(\mathbf{x}_t^{\eta}) - s_t(\mathbf{u}_t) \overset{(16)}{\leq} \langle \nabla f_t(\mathbf{x}_t), \mathbf{x}_t^{\eta} - \mathbf{u}_t \rangle = \frac{1}{\eta}\langle \mathbf{x}_t^{\eta} - \mathbf{x}_{t+1}^{\eta}, \mathbf{x}_t^{\eta} - \mathbf{u}_t \rangle \\
=& \frac{1}{2\eta}\left(\|\mathbf{x}_t^{\eta} - \mathbf{u}_t\|_2^2 - \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_t\|_2^2 + \|\mathbf{x}_t^{\eta} - \mathbf{x}_{t+1}^{\eta}\|_2^2 \right) \\
=& \frac{1}{2\eta}\left(\|\mathbf{x}_t^{\eta} - \mathbf{u}_t\|_2^2 - \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_t\|_2^2 \right) + \frac{\eta}{2}\|\nabla f_t(\mathbf{x}_t)\|_2^2 \\
\overset{(11)}{\leq}& \frac{1}{2\eta}\left(\|\mathbf{x}_t^{\eta} - \mathbf{u}_t\|_2^2 - \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_t\|_2^2 \right) + \frac{\eta}{2}G^2 \\
\leq& \frac{1}{2\eta}\left(\|\mathbf{x}_t^{\eta} - \mathbf{u}_t\|_2^2 - \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_t\|_2^2 \right) + \frac{\eta}{2}G^2 \\
=& \frac{1}{2\eta}\left(\|\mathbf{x}_t^{\eta} - \mathbf{u}_t\|_2^2 - \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_{t+1}\|_2^2 + \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_{t+1}\|_2^2 - \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_t\|_2^2 \right) + \frac{\eta}{2}G^2 \\
=& \frac{1}{2\eta}\left(\|\mathbf{x}_t^{\eta} - \mathbf{u}_t\|_2^2 - \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_{t+1}\|_2^2 + (\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_{t+1} + \mathbf{x}_{t+1}^{\eta} - \mathbf{u}_t)^{\top}(\mathbf{u}_t - \mathbf{u}_{t+1}) \right) + \frac{\eta}{2}G^2 \\
\leq& \frac{1}{2\eta}\left(\|\mathbf{x}_t^{\eta} - \mathbf{u}_t\|_2^2 - \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_{t+1}\|_2^2 + \left(\|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_{t+1}\| + \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_t\|\right)\|\mathbf{u}_t - \mathbf{u}_{t+1}\| \right) + \frac{\eta}{2}G^2 \\
\overset{(12)}{\leq}& \frac{1}{2\eta}\left(\|\mathbf{x}_t^{\eta} - \mathbf{u}_t\|_2^2 - \|\mathbf{x}_{t+1}^{\eta} - \mathbf{u}_{t+1}\|_2^2 \right) + \frac{D}{\eta}\|\mathbf{u}_t - \mathbf{u}_{t+1}\| + \frac{\eta}{2}G^2.
\end{aligned}$$

Summing the above inequality over all iterations, we have

$$\begin{aligned}
\sum_{t=1}^{T}\left(s_t(\mathbf{x}_t^{\eta}) - s_t(\mathbf{u}_t)\right) \leq & \frac{1}{2\eta}\|\mathbf{x}_1^{\eta} - \mathbf{u}_1\|_2^2 + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_{t+1} - \mathbf{u}_t\| + \frac{\eta T}{2}G^2 \\
\overset{(12)}{\leq} & \frac{1}{2\eta}D^2 + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_{t+1} - \mathbf{u}_t\| + \frac{\eta T}{2}G^2.
\end{aligned} \tag{57}$$

Since (57) holds when $\mathbf{u}_{T+1} = \mathbf{u}_T$, we have

$$\sum_{t=1}^{T}\left(s_t(\mathbf{x}_t^{\eta}) - s_t(\mathbf{u}_t)\right) \leq \frac{1}{2\eta}D^2 + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| + \frac{\eta T}{2}G^2. \tag{58}$$

Next, we bound the switching cost of the expert-algorithm. To this end, we have

$$\sum_{t=1}^{T}\|\mathbf{x}_t^{\eta} - \mathbf{x}_{t-1}^{\eta}\| = \sum_{t=0}^{T-1}\|\mathbf{x}_{t+1}^{\eta} - \mathbf{x}_t^{\eta}\| \leq \sum_{t=0}^{T-1}\|\mathbf{x}_{t+1}^{\eta} - \mathbf{x}_t^{\eta}\| = \sum_{t=0}^{T-1}\|\eta\nabla f_t(\mathbf{x}_t)\| \overset{(11)}{\leq} \eta T G. \tag{59}$$

We complete the proof by combining (58) with (59).

B.3 Proof of Lemma 3

We reuse the first part of the proof of Lemma 1, and start from (52). To bound A, we need to analyze the behavior of the lookahead Hedge. To this end, we prove the following lemma.

Lemma 6 The meta-algorithm in Algorithm 3 satisfies

$$\sum_{t=1}^{T}\left(\sum_{\eta\in\mathcal{H}} w_t^{\eta}\ell_t(\mathbf{x}_t^{\eta}) - \ell_t(\mathbf{x}_t^{\eta})\right) \leq \frac{1}{\beta}\ln\frac{1}{w_0^{\eta}} - \frac{1}{2\beta}\sum_{t=1}^{T}\|\mathbf{w}_t - \mathbf{w}_{t-1}\|_1^2 \tag{60}$$

for any $\eta \in \mathcal{H}$.

Substituting (60) into (52), we have

$$
\begin{aligned}
&\sum_{t=1}^{T}\left(s_t(\mathbf{x}_t)+\|\mathbf{x}_t-\mathbf{x}_{t-1}\|\right)-\sum_{t=1}^{T}\left(s_t(\mathbf{x}_t^{\eta})+\|\mathbf{x}_t^{\eta}-\mathbf{x}_{t-1}^{\eta}\|\right)\\
\leq&\frac{1}{\beta}\ln\frac{1}{w_0^{\eta}}-\frac{1}{2\beta}\sum_{t=1}^{T}\|\mathbf{w}_t-\mathbf{w}_{t-1}\|_1^2+D\sum_{t=2}^{T}\|\mathbf{w}_t-\mathbf{w}_{t-1}\|_1\\
\leq&\frac{1}{\beta}\ln\frac{1}{w_0^{\eta}}-\frac{1}{2\beta}\sum_{t=1}^{T}\|\mathbf{w}_t-\mathbf{w}_{t-1}\|_1^2+\sum_{t=2}^{T}\left(\frac{1}{2\beta}\|\mathbf{w}_t-\mathbf{w}_{t-1}\|_1^2+\frac{\beta D^2}{2}\right)\\
\leq&\frac{1}{\beta}\ln\frac{1}{w_0^{\eta}}+\frac{\beta T D^2}{2}=D\sqrt{\frac{T}{2}}\left(\ln\frac{1}{w_0^{\eta}}+1\right)
\end{aligned}
\tag{61}
$$

where we set $\beta=\frac{1}{D}\sqrt{\frac{2}{T}}$.

B.4 Proof of Lemma 6

To simplify the notation, we define

$$
W_0=\sum_{\eta\in\mathcal{H}}w_0^{\eta}=1,\ L_t^{\eta}=\sum_{i=1}^{t}\ell_i(\mathbf{x}_i^{\eta}),\ \text{and } W_t=\sum_{\eta\in\mathcal{H}}w_0^{\eta}e^{-\beta L_t^{\eta}},\ \forall t\geq 1.
$$

From the updating rule in (20), it is easy to verify that

$$
w_t^{\eta}=\frac{w_0^{\eta}e^{-\beta L_t^{\eta}}}{W_t},\ \forall t\geq 1. \tag{62}
$$

First, we have

$$
\ln W_T=\ln\left(\sum_{\eta\in\mathcal{H}}w_0^{\eta}e^{-\beta L_T^{\eta}}\right)\geq\ln\left(\max_{\eta\in\mathcal{H}}w_0^{\eta}e^{-\beta L_T^{\eta}}\right)=-\beta\min_{\eta\in\mathcal{H}}\left(L_T^{\eta}+\frac{1}{\beta}\ln\frac{1}{w_0^{\eta}}\right). \tag{63}
$$

Next, we bound the related quantity $\ln(W_t/W_{t-1})$ as follows. For any $\eta\in\mathcal{H}$, we have

$$
\ln\left(\frac{W_t}{W_{t-1}}\right)\overset{(62)}{=}\ln\left(\frac{w_0^{\eta}e^{-\beta L_t^{\eta}}}{w_t^{\eta}}\frac{w_{t-1}^{\eta}}{w_0^{\eta}e^{-\beta L_{t-1}^{\eta}}}\right)=\ln\left(\frac{w_{t-1}^{\eta}}{w_t^{\eta}}\right)-\beta\ell_t(\mathbf{x}_t^{\eta}). \tag{64}
$$

Then, we have

$$
\begin{aligned}
\ln\left(\frac{W_t}{W_{t-1}}\right)=&\ln\left(\frac{W_t}{W_{t-1}}\right)\sum_{\eta\in\mathcal{H}}w_t^{\eta}=\sum_{\eta\in\mathcal{H}}w_t^{\eta}\ln\left(\frac{W_t}{W_{t-1}}\right)\\
\overset{(64)}{=}&\sum_{\eta\in\mathcal{H}}w_t^{\eta}\ln\left(\frac{w_{t-1}^{\eta}}{w_t^{\eta}}\right)-\beta\sum_{\eta\in\mathcal{H}}w_t^{\eta}\ell_t(\mathbf{x}_t^{\eta})\leq-\frac{1}{2}\|\mathbf{w}_t-\mathbf{w}_{t-1}\|_1^2-\beta\sum_{\eta\in\mathcal{H}}w_t^{\eta}\ell_t(\mathbf{x}_t^{\eta})
\end{aligned}
\tag{65}
$$

where the last inequality is due to Pinsker's inequality [Cover and Thomas, 2006, Lemma 11.6.1]. Thus

$$
\ln W_T=\ln W_0+\sum_{t=1}^{T}\ln\left(\frac{W_t}{W_{t-1}}\right)\overset{(65)}{\leq}\sum_{t=1}^{T}\left(-\frac{1}{2}\|\mathbf{w}_t-\mathbf{w}_{t-1}\|_1^2-\beta\sum_{\eta\in\mathcal{H}}w_t^{\eta}\ell_t(\mathbf{x}_t^{\eta})\right). \tag{66}
$$

Combining (63) with (66), we obtain

$$
-\beta\min_{\eta\in\mathcal{H}}\left(L_T^{\eta}+\frac{1}{\beta}\ln\frac{1}{w_0^{\eta}}\right)\leq\sum_{t=1}^{T}\left(-\frac{1}{2}\|\mathbf{w}_t-\mathbf{w}_{t-1}\|_1^2-\beta\sum_{\eta\in\mathcal{H}}w_t^{\eta}\ell_t(\mathbf{x}_t^{\eta})\right)
$$

We complete the proof by rearranging the above inequality.

B.5 Proof of Lemma 4

The analysis is similar to that of Theorem 10 of Chen et al. [2018], which relies on a strong condition

$$\mathbf{x}_t^\eta = \mathbf{x}_{t-1}^\eta - \eta \nabla f_t(\mathbf{x}_t^\eta).$$

Note that the above equation is essentially the vanishing gradient condition of $\mathbf{x}_t^\eta$ when (21) is unconstrained. In contrast, we only make use of the first-order optimality criterion of $\mathbf{x}_t^\eta$ [Boyd and Vandenberghe, 2004], i.e.,

$$\left\langle \nabla f_t(\mathbf{x}_t^\eta) + \frac{1}{\eta}(\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta), \mathbf{y} - \mathbf{x}_t^\eta \right\rangle \geq 0, \ \forall \mathbf{y} \in \mathcal{X} \tag{67}$$

which is much weaker.

From the convexity of $f_t(\cdot)$, we have

$$\begin{aligned}
& f_t(\mathbf{x}_t^\eta) - f_t(\mathbf{u}_t) \\
\leq & \langle \nabla f_t(\mathbf{x}_t^\eta), \mathbf{x}_t^\eta - \mathbf{u}_t \rangle \\
\overset{(67)}{\leq} & \frac{1}{\eta}\langle \mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta, \mathbf{u}_t - \mathbf{x}_t^\eta \rangle = \frac{1}{2\eta}\left(\|\mathbf{x}_{t-1}^\eta - \mathbf{u}_t\|^2 - \|\mathbf{x}_t^\eta - \mathbf{u}_t\|^2 - \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2 \right) \\
= & \frac{1}{2\eta}\left(\|\mathbf{x}_{t-1}^\eta - \mathbf{u}_{t-1}\|^2 - \|\mathbf{x}_t^\eta - \mathbf{u}_t\|^2 + \|\mathbf{x}_{t-1}^\eta - \mathbf{u}_t\|^2 - \|\mathbf{x}_{t-1}^\eta - \mathbf{u}_{t-1}\|^2 - \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2 \right) \\
= & \frac{1}{2\eta}\left(\|\mathbf{x}_{t-1}^\eta - \mathbf{u}_{t-1}\|^2 - \|\mathbf{x}_t^\eta - \mathbf{u}_t\|^2 + \langle \mathbf{x}_{t-1}^\eta - \mathbf{u}_t + \mathbf{x}_{t-1}^\eta - \mathbf{u}_{t-1}, \mathbf{u}_{t-1} - \mathbf{u}_t \rangle - \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2 \right) \\
\leq & \frac{1}{2\eta}\left(\|\mathbf{x}_{t-1}^\eta - \mathbf{u}_{t-1}\|^2 - \|\mathbf{x}_t^\eta - \mathbf{u}_t\|^2 + \left(\|\mathbf{x}_{t-1}^\eta - \mathbf{u}_t\| + \|\mathbf{x}_{t-1}^\eta - \mathbf{u}_{t-1}\| \right) \|\mathbf{u}_t - \mathbf{u}_{t-1}\| \right) \\
& - \frac{1}{2\eta}\|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2 \\
\overset{(12)}{\leq} & \frac{1}{2\eta}\left(\|\mathbf{x}_{t-1}^\eta - \mathbf{u}_{t-1}\|^2 - \|\mathbf{x}_t^\eta - \mathbf{u}_t\|^2 \right) + \frac{D}{\eta}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| - \frac{1}{2\eta}\|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2.
\end{aligned}$$

Summing the above inequality over all iterations, we have

$$\begin{aligned}
\sum_{t=1}^{T} (f_t(\mathbf{x}_t^\eta) - f_t(\mathbf{u}_t)) \leq & \frac{1}{2\eta}\|\mathbf{x}_0^\eta - \mathbf{u}_0\|_2^2 + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| - \frac{1}{2\eta}\sum_{t=1}^{T}\|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2 \\
\overset{(12)}{\leq} & \frac{1}{2\eta}D^2 + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| - \frac{1}{2\eta}\sum_{t=1}^{T}\|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2.
\end{aligned} \tag{68}$$

Then, the dynamic regret with switching cost can be upper bounded as follows

$$\begin{aligned}
& \sum_{t=1}^{T} \left(f_t(\mathbf{x}_t^\eta) + \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\| - f_t(\mathbf{u}_t) \right) \\
\overset{(68)}{\leq} & \frac{1}{2\eta}D^2 + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| - \frac{1}{2\eta}\sum_{t=1}^{T}\|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2 + \sum_{t=1}^{T}\|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\| \\
\leq & \frac{1}{2\eta}D^2 + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| - \frac{1}{2\eta}\sum_{t=1}^{T}\|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2 + \sum_{t=1}^{T}\left(\frac{1}{2\eta}\|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|^2 + \frac{\eta}{2} \right) \\
= & \frac{1}{2\eta}D^2 + \frac{D}{\eta}\sum_{t=1}^{T}\|\mathbf{u}_t - \mathbf{u}_{t-1}\| + \frac{\eta T}{2}.
\end{aligned}$$