A Proof for Section 2

Throughout our proof, we presume without loss of generality that the elements in $\bar{\boldsymbol{x}} = (\bar{x}_1, \bar{x}_2, \dots, \bar{x}_d)$ are in descending order by their magnitude, i.e., $|\bar{x}_1| \geq |\bar{x}_2| \geq \cdots \geq |\bar{x}_s|$ and $\bar{x}_i = 0$ for $s < i \leq d$. We also write $[n] := \{1, 2, \dots, n\}$ for brevity.

Recall that the partial hard thresholding algorithm with freedom parameter r proceeds as follows at the t-th iteration:

$$
\begin{aligned}
\boldsymbol{z}^t &= \boldsymbol{x}^{t-1} - \eta \nabla F(\boldsymbol{x}^{t-1}) \\
J^t &= S^{t-1} \cup \operatorname{supp}\left(\nabla F(\boldsymbol{x}^{t-1}), r\right) \\
\boldsymbol{y}^t &= \mathrm{HT}_k(\boldsymbol{z}^t_{J^t}) \\
S^t &= \operatorname{supp}\left(\boldsymbol{y}^t\right) \\
\boldsymbol{x}^t &= \operatorname*{arg\,min}_{\operatorname{supp}(\boldsymbol{x}) \subset S^t} F(\boldsymbol{x})
\end{aligned}
$$

We first prove the results that appear in Section 3.

Lemma 8 (Restatement of Lemma 5). *Assume that $F(\boldsymbol{x})$ is ρ^-_{2k}-RSC and ρ^+_{2k}-RSS. Consider the PHT(r) algorithm with $\eta < 1/\rho^+_{2k}$. Further assume that the sequence of $\{\boldsymbol{x}^t\}_{t \geq 0}$ satisfies*

$$
\begin{aligned}
\left\|\boldsymbol{x}^t - \bar{\boldsymbol{x}}\right\| &\leq \alpha \cdot \beta^t \left\|\boldsymbol{x}^0 - \bar{\boldsymbol{x}}\right\| + \psi_1, \\
\left\|\boldsymbol{x}^t - \bar{\boldsymbol{x}}\right\| &\leq \gamma \left\|\bar{\boldsymbol{x}}_{\overline{S^t}}\right\| + \psi_2,
\end{aligned}
$$

for positive α, ψ_1, γ, ψ_2 and $0 < \beta < 1$. Suppose that at the n-th iteration ($n \geq 0$), S^n contains the indices of top p (in magnitude) elements of $\bar{\boldsymbol{x}}$. Then, for any integer $1 \leq q \leq s - p$, there exists an integer $\Delta \geq 1$ determined by

$$
\sqrt{2}\, |\bar{x}_{p+q}| > \alpha\gamma \cdot \beta^{\Delta - 1} \left\|\bar{\boldsymbol{x}}_{\{p+1, \dots, s\}}\right\| + \Psi
$$

where

$$
\Psi = \alpha\psi_2 + \psi_1 + \frac{1}{\rho^-_{2k}} \left\|\nabla_2 F(\bar{\boldsymbol{x}})\right\|,
$$

such that $S^{n+\Delta}$ contains the indices of top $p + q$ elements of $\bar{\boldsymbol{x}}$ provided that $\Psi \leq \sqrt{2}\lambda \bar{\boldsymbol{x}}_{\min}$ for some $\lambda \in (0, 1)$.

Proof. We aim at deriving a condition under which $[p+q] \subset S^{n+\Delta}$. To this end, it suffices to enforce

$$
\min_{j \in [p+q]} \left|z_j^{n+\Delta}\right| > \max_{i \in \overline{S}} \left|z_i^{n+\Delta}\right|. \tag{7}
$$

On one hand, for any $j \in [p+q]$,

$$
\begin{aligned}
\left|z_j^{n+\Delta}\right| &= \left|\left(\boldsymbol{x}^{n+\Delta-1} - \eta \nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_j\right| \\
&\geq |\bar{x}_j| - \left|\left(\boldsymbol{x}^{n+\Delta-1} - \bar{\boldsymbol{x}} - \eta \nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_j\right| \\
&\geq |\bar{x}_{p+q}| - \left|\left(\boldsymbol{x}^{n+\Delta-1} - \bar{\boldsymbol{x}} - \eta \nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_j\right|.
\end{aligned}
$$

On the other hand, for all $i \in \overline{S}$,

$$
\left|z_i^{n+\Delta}\right| = \left|\left(\boldsymbol{x}^{n+\Delta-1} - \bar{\boldsymbol{x}} - \eta \nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_i\right|.
$$

Hence, we know that to guarantee (7), it suffices to ensure for all $j \in [p+q]$ and $i \in \overline{S}$ that

$$
|\bar{x}_{p+q}| > \left|\left(\boldsymbol{x}^{n+\Delta-1} - \bar{\boldsymbol{x}} - \eta \nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_j\right| + \left|\left(\boldsymbol{x}^{n+\Delta-1} - \bar{\boldsymbol{x}} - \eta \nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_i\right|.
$$

Note that the right-hand side is upper bounded as follows:

$$
\begin{aligned}
&\frac{1}{\sqrt{2}}\left|\left(\boldsymbol{x}^{n+\Delta-1}-\bar{\boldsymbol{x}}-\eta\nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_j\right| + \frac{1}{\sqrt{2}}\left|\left(\boldsymbol{x}^{n+\Delta-1}-\bar{\boldsymbol{x}}-\eta\nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_i\right| \\
&\le \left\|\left(\boldsymbol{x}^{n+\Delta-1}-\bar{\boldsymbol{x}}-\eta\nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_{\{j,i\}}\right\| \\
&\le \left\|\left(\boldsymbol{x}^{n+\Delta-1}-\bar{\boldsymbol{x}}-\eta\nabla F(\boldsymbol{x}^{n+\Delta-1})+\eta\nabla F(\bar{\boldsymbol{x}})\right)_{\{j,i\}}\right\| + \eta\left\|(\nabla F(\bar{\boldsymbol{x}}))_{\{j,i\}}\right\| \\
&\le \phi_{2k}\left\|\boldsymbol{x}^{n+\Delta-1}-\bar{\boldsymbol{x}}\right\| + \eta\left\|\nabla_2 F(\bar{\boldsymbol{x}})\right\| \\
&\le \phi_{2k}\alpha\cdot\beta^{\Delta-1}\left\|\boldsymbol{x}^{n}-\bar{\boldsymbol{x}}\right\| + \phi\psi_1 + \eta\left\|\nabla_2 F(\bar{\boldsymbol{x}})\right\|,
\end{aligned}
$$

where ϕ_{2k} is given by Lemma 17. Note that $\phi_{2k} < 1$ whenever $0 < \eta < 1/\rho^+_{2k}$. Moreover,

$$
\left\|\boldsymbol{x}^{n}-\bar{\boldsymbol{x}}\right\| \le \gamma\left\|\bar{\boldsymbol{x}}_{\overline{S^n}}\right\| + \psi_2 \le \gamma\left\|\bar{\boldsymbol{x}}_{\overline{[p]}}\right\| + \psi_2 = \gamma\left\|\bar{\boldsymbol{x}}_{\{p+1,\dots,s\}}\right\| + \psi_2.
$$

Put all the pieces together, we have

$$
\begin{aligned}
&\frac{1}{\sqrt{2}}\left|\left(\boldsymbol{x}^{n+\Delta-1}-\bar{\boldsymbol{x}}-\eta\nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_j\right| + \frac{1}{\sqrt{2}}\left|\left(\boldsymbol{x}^{n+\Delta-1}-\bar{\boldsymbol{x}}-\eta\nabla F(\boldsymbol{x}^{n+\Delta-1})\right)_i\right| \\
&\le \alpha\gamma\cdot\beta^{\Delta-1}\left\|\bar{\boldsymbol{x}}_{\{p+1,\dots,s\}}\right\| + \alpha\psi_2 + \psi_1 + \eta\left\|\nabla_2 F(\bar{\boldsymbol{x}})\right\| \\
&\le \alpha\gamma\cdot\beta^{\Delta-1}\left\|\bar{\boldsymbol{x}}_{\{p+1,\dots,s\}}\right\| + \alpha\psi_2 + \psi_1 + \frac{1}{\rho^-_{2k}}\left\|\nabla_2 F(\bar{\boldsymbol{x}})\right\|.
\end{aligned}
$$

Therefore, when

$$
\sqrt{2}\left|\bar{x}_{p+q}\right| > \alpha\gamma\cdot\beta^{\Delta-1}\left\|\bar{\boldsymbol{x}}_{\{p+1,\dots,s\}}\right\| + \alpha\psi_2 + \psi_1 + \frac{1}{\rho^-_{2k}}\left\|\nabla_2 F(\bar{\boldsymbol{x}})\right\|,
$$

we always have (7). Note that the above holds as far as $\Psi := \alpha\psi_2 + \psi_1 + \frac{1}{\rho^-_{2k}}\left\|\nabla_2 F(\bar{\boldsymbol{x}})\right\|$ is strictly smaller than $\sqrt{2}\left|\bar{x}_s\right|$. ∎

Theorem 9 (Restatement of Theorem 6)**.** *Assume same conditions as in Lemma 5. Then PHT(r) successfully identifies the support of $\bar{\boldsymbol{x}}$ using $\left(\frac{\log 2}{2\log(1/\beta)} + \frac{\log(\alpha\gamma/(1-\lambda))}{\log(1/\beta)} + 2\right) s$ number of iterations.*

Proof. We partition the support set $S = [s]$ into K folds $S_1, S_2, \dots, S_K$, where each S_i is defined as follows:

$$
S_i = \{s_{i-1}+1, \dots, s_i\},\ \forall\, 1 \le i \le K.
$$

Here, $s_0 = 0$ and for all $1 \le i \le K$, the quantity s_i is inductively given by

$$
s_i = \max\left\{q :\ s_{i-1}+1 \le q \le s \text{ and } \left|\bar{x}_q\right| > \frac{1}{\sqrt{2}}\left|\bar{x}_{s_{i-1}+1}\right|\right\}.
$$

In this way, we note that for any two index sets S_i and S_j, $S_i \cap S_j = \emptyset$ if $i \ne j$. We also know by the definition of s_i that

$$
\left|\bar{x}_{s_i+1}\right| \le \frac{1}{\sqrt{2}}\left|\bar{x}_{s_{i-1}+1}\right|,\ \forall\, 1 \le i \le K-1. \tag{8}
$$

Now we show that after a finite number of iterations, say n, the union of the S_i's is contained in S^n, i.e., the support set of the iterate $\boldsymbol{x}^n$. To this end, we prove that for all $0 \le i \le K$,

$$
\bigcup_{t=0}^{i} S_t \subset S^{n_0+n_1+\dots+n_i} \tag{9}
$$

for some n_i's given below. Above, $S_0 = \emptyset$.

We pick $n_0 = 0$ and it is easy to verify that $S_0 \subset S^0$. Now suppose that (9) holds for $i-1$. That is, the index set of the top s_{i-1} elements of $\bar{\boldsymbol{x}}$ is contained in $S^{n_0+\dots+n_{i-1}}$. Due to Lemma 5, (9) holds for i as long as n_i satisfies

$$
\sqrt{2}\left|\bar{x}_{s_i}\right| > \alpha\gamma\cdot\beta^{n_i-1}\left\|\bar{\boldsymbol{x}}_{\{s_{i-1}+1,\dots,s\}}\right\| + \Psi, \tag{10}
$$

where Ψ is given in Lemma 5. Note that

$$\begin{aligned}
\left\|\bar{\boldsymbol{x}}_{\{s_{i-1}+1,\dots,s\}}\right\|^2 &= \left\|\bar{\boldsymbol{x}}_{S_i}\right\|^2 + \cdots + \left\|\bar{\boldsymbol{x}}_{S_K}\right\|^2 \\
&\leq (\bar{x}_{s_{i-1}+1})^2 \left|S_i\right| + \cdots + (\bar{x}_{s_{r-1}+1})^2 \left|S_K\right| \\
&\leq (\bar{x}_{s_{i-1}+1})^2 \left(\left|S_i\right| + 2^{-1}\left|S_{i+1}\right| + \cdots + 2^{i-K}\left|S_K\right|\right) \\
&< 2(\bar{x}_{s_i})^2 \left(\left|S_i\right| + 2^{-1}\left|S_{i+1}\right| + \cdots + 2^{i-K}\left|S_K\right|\right),
\end{aligned}$$

where the second inequality follows from (8) and the last inequality follows from the definition of q_i. Denote for simplicity

$$W_i := \left|S_i\right| + 2^{-1}\left|S_{i+1}\right| + \cdots + 2^{i-K}\left|S_K\right|.$$

As we assumed $\Psi \leq \sqrt{2}\lambda\bar{\boldsymbol{x}}_{\min}$, we get

$$\alpha\gamma \cdot \beta^{n_i-1}\left\|\bar{\boldsymbol{x}}_{\{s_{i-1}+1,\dots,s\}}\right\| + \Psi < \sqrt{2}\alpha\gamma\left|\bar{x}_{s_i}\right|\beta^{n_i-1}\sqrt{W_i} + \sqrt{2}\lambda\left|\bar{x}_{s_i}\right|.$$

Picking

$$n_i = \log_{1/\beta}\frac{\alpha\gamma\sqrt{W_i}}{1-\lambda} + 2$$

guarantees (10). It remains to calculate the total number of iterations. In fact, we have

$$\begin{aligned}
t_{\max} &= n_0 + n_1 + \cdots + n_K \\
&= \frac{1}{2\log(1/\beta)}\sum_{i=1}^{K}\log W_i + K\cdot\frac{\log(\alpha\gamma/(1-\lambda))}{\log(1/\beta)} + 2K \\
&\overset{\zeta_1}{\leq} \frac{K}{2\log(1/\beta)}\log\left(\frac{1}{K}\sum_{i=1}^{K}W_i\right) + \left(\frac{\log(\alpha\gamma/(1-\lambda))}{\log(1/\beta)} + 2\right)K \\
&\overset{\zeta_2}{\leq} \frac{K}{2\log(1/\beta)}\log\left(\frac{2}{K}\sum_{i=1}^{K}\left|S_i\right|\right) + \left(\frac{\log(\alpha\gamma/(1-\lambda))}{\log(1/\beta)} + 2\right)K \\
&= \frac{K}{2\log(1/\beta)}\log\frac{2s}{K} + \left(\frac{\log(\alpha\gamma/(1-\lambda))}{\log(1/\beta)} + 2\right)K \\
&\overset{\zeta_3}{\leq} \left(\frac{\log 2}{2\log(1/\beta)} + \frac{\log(\alpha\gamma/(1-\lambda))}{\log(1/\beta)} + 2\right)s.
\end{aligned}$$

Above, ζ_1 immediately follows by observing that the logarithmic function is concave. ζ_2 uses the fact that after rearrangement, the coefficient of $\left|S_i\right|$ is $\sum_{j=0}^{i-1}2^{-j}$ which is always smaller than 2. Finally, since the function $a\log(2s/a)$ is monotonically increasing with respect to a and $1 \leq a \leq s$, ζ_3 follows. $\square$

Lemma 10 (Restatement of Lemma 7)**.** *Assume that $F(\boldsymbol{x})$ satisfies the properties of RSC and RSS at sparsity level $k+s+r$. Let $\rho^- := \rho^-_{k+s+r}$ and $\rho^+ := \rho^+_{k+s+r}$. Consider the support set $J^t = S^{t-1} \cup \operatorname{supp}\left(\nabla F(\boldsymbol{x}^{t-1}), r\right)$. We have for any $0 < \theta \leq 1/\rho^+$,*

$$\left\|\bar{\boldsymbol{x}}_{\overline{J^t}}\right\| \leq \nu(1-\theta\rho^-)\left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\| + \frac{\nu}{\rho^-}\left\|\nabla_{s+r}F(\bar{\boldsymbol{x}})\right\|,$$

where $\nu = \sqrt{s-r+2}$. In particular, picking $\theta = 1/\rho^+$ gives

$$\left\|\bar{\boldsymbol{x}}_{\overline{J^t}}\right\| \leq \nu\left(1 - \frac{1}{\kappa}\right)\left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\| + \frac{\nu}{\rho^-}\left\|\nabla_{s+r}F(\bar{\boldsymbol{x}})\right\|.$$

Proof. Let $T = \operatorname{supp}\left(\nabla F(\boldsymbol{x}^{t-1}), r\right)$. Then $J^t = S^{t-1} \cup T$ and $S^{t-1} \cap T = \emptyset$. Since T contains the top r elements of $\nabla F(\boldsymbol{x}^{t-1})$, we have that each element in $T \setminus S$ is larger (in magnitude) than that in $S \setminus T$. In particular, we observe for $T \neq S$ that

$$\frac{1}{\left|T \setminus S\right|}\left\|\left(\nabla F(\boldsymbol{x}^{t-1})\right)_{T\setminus S}\right\|^2 \geq \frac{1}{\left|S \setminus T\right|}\left\|\left(\nabla F(\boldsymbol{x}^{t-1})\right)_{S\setminus T}\right\|^2,$$

which implies

$$\left\|\left(\nabla F(\boldsymbol{x}^{t-1})\right)_{T\backslash S}\right\| \geq \sqrt{\frac{r-|T\cap S|}{s-|T\cap S|}}\left\|\left(\nabla F(\boldsymbol{x}^{t-1})\right)_{S\backslash T}\right\| \geq \sqrt{\frac{1}{s-r+1}}\left\|\left(\nabla F(\boldsymbol{x}^{t-1})\right)_{S\backslash T}\right\|.$$

Since $\nabla F(\boldsymbol{x}^{t-1})$ is supported on $\overline{S^{t-1}}$, the LHS reads as

$$\left\|\left(\nabla F(\boldsymbol{x}^{t-1})\right)_{T\backslash S}\right\| = \left\|\left(\nabla F(\boldsymbol{x}^{t-1})\right)_{T\backslash (S\cup S^{t-1})}\right\| = \frac{1}{\theta}\left\|\left(\boldsymbol{x}^{t-1}-\theta\nabla F(\boldsymbol{x}^{t-1})-\bar{\boldsymbol{x}}\right)_{T\backslash (S\cup S^{t-1})}\right\|.$$

Now we look at the RHS. It follows that

$$\begin{aligned}\left\|\left(\nabla F(\boldsymbol{x}^{t-1})\right)_{S\backslash T}\right\| &= \left\|\left(\nabla F(\boldsymbol{x}^{t-1})\right)_{S\backslash (T\cup S^{t-1})}\right\| \\ &= \frac{1}{\theta}\left\|\left(\boldsymbol{x}^{t-1}-\theta\nabla F(\boldsymbol{x}^{t-1})-\bar{\boldsymbol{x}}\right)_{S\backslash (T\cup S^{t-1})}+\bar{\boldsymbol{x}}_{S\backslash (T\cup S^{t-1})}\right\| \\ &\geq \frac{1}{\theta}\left\|\bar{\boldsymbol{x}}_{S\backslash (T\cup S^{t-1})}\right\| - \frac{1}{\theta}\left\|\left(\boldsymbol{x}^{t}-\theta\nabla F(\boldsymbol{x}^{t})-\bar{\boldsymbol{x}}\right)_{S\backslash (T\cup S^{t-1})}\right\|.\end{aligned}$$

Hence,

$$\begin{aligned}&\left\|\bar{\boldsymbol{x}}_{\overline{J^t}}\right\| \\ &= \left\|\bar{\boldsymbol{x}}_{S\backslash (T\cup S^{t-1})}\right\| \\ &\leq \sqrt{s-r+1}\left\|\left(\boldsymbol{x}^{t-1}-\theta\nabla F(\boldsymbol{x}^{t-1})-\bar{\boldsymbol{x}}\right)_{T\backslash (S\cup S^{t-1})}\right\| + \left\|\left(\boldsymbol{x}^{t-1}-\theta\nabla F(\boldsymbol{x}^{t-1})-\bar{\boldsymbol{x}}\right)_{S\backslash (T\cup S^{t-1})}\right\| \\ &\leq \sqrt{s-r+1}\left\|\left(\boldsymbol{x}^{t-1}-\theta\nabla F(\boldsymbol{x}^{t-1})-\bar{\boldsymbol{x}}\right)_{T\backslash S}\right\| + \left\|\left(\boldsymbol{x}^{t-1}-\theta\nabla F(\boldsymbol{x}^{t-1})-\bar{\boldsymbol{x}}\right)_{S\backslash T}\right\| \\ &\leq \nu\left\|\left(\boldsymbol{x}^{t-1}-\theta\nabla F(\boldsymbol{x}^{t-1})-\bar{\boldsymbol{x}}\right)_{T\Delta S}\right\| \\ &\leq \nu\left\|\left(\boldsymbol{x}^{t-1}-\theta\nabla F(\boldsymbol{x}^{t-1})-\bar{\boldsymbol{x}}+\theta\nabla F(\bar{\boldsymbol{x}})\right)_{T\Delta S}\right\| + \nu\theta\left\|(\nabla F(\bar{\boldsymbol{x}}))_{T\Delta S}\right\| \\ &\leq \nu\phi_{k+s+r}\left\|\boldsymbol{x}^{t-1}-\bar{\boldsymbol{x}}\right\| + \nu\theta\left\|(\nabla F(\bar{\boldsymbol{x}}))_{T\Delta S}\right\|,\end{aligned}$$

where $\nu=\sqrt{s-r+2}$ and the last inequality uses Lemma 18. For any $0<\theta\leq 1/\rho^{+}$, we have

$$\left\|\bar{\boldsymbol{x}}_{\overline{J^t}}\right\| \leq \nu(1-\theta m)\left\|\boldsymbol{x}^{t-1}-\bar{\boldsymbol{x}}\right\| + \frac{\nu}{\rho^{-}}\left\|\nabla_{s+r}F(\bar{\boldsymbol{x}})\right\|.$$

□

A.1 Proof of Prop. 2

Proof. Recall that we set $k=s$. Using Lemma 11, we have

$$F(\boldsymbol{x}^t)-F(\bar{\boldsymbol{x}}) \leq \mu_t\left(F(\boldsymbol{x}^{t-1})-F(\bar{\boldsymbol{x}})\right),$$

where $\mu_t = 1-2\rho_{2s}^{-}\eta(1-\eta\rho_{2s}^{+})\cdot\frac{\left|S^t\backslash S^{t-1}\right|}{\left|S^t\backslash S^{t-1}\right|+\left|S\backslash S^{t-1}\right|}$. Now combining this with Prop. 21, we have

$$\left\|\boldsymbol{x}^t-\bar{\boldsymbol{x}}\right\| \leq \sqrt{2\kappa}\sqrt{\mu_1\mu_2\dots\mu_t}\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\| + \frac{3}{\rho_{2s}^{-}}\left\|\nabla_{2s}F(\bar{\boldsymbol{x}})\right\|.$$

Note that before the algorithm terminates, $1\leq\left|S^t\setminus S^{t-1}\right|\leq r$. Hence,

$$\mu_t \leq 1-\frac{2\eta\rho_{2s}^{-}(1-\eta\rho_{2s}^{+})}{1+s} =: \mu.$$

It then follows that

$$\left\|\boldsymbol{x}^t-\bar{\boldsymbol{x}}\right\| \leq \sqrt{2\kappa}(\sqrt{\mu})^t\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\| + \frac{3}{\eta}\left\|\nabla_{2s}F(\bar{\boldsymbol{x}})\right\|. \tag{11}$$

Lemma 19 tells us

$$\left\|\boldsymbol{x}^t-\bar{\boldsymbol{x}}\right\| \leq \kappa\left\|\bar{\boldsymbol{x}}_{\overline{S^t}}\right\| + \frac{1}{\eta}\left\|\nabla_{s}F(\bar{\boldsymbol{x}})\right\|. \tag{12}$$

Hence, in light of Lemma 5 and Theorem 6, we obtain that PHT(r) recovers the support using at most

$$t_{\max} = \left(\frac{\log 2}{\log(1/\mu)} + \frac{\log(2\kappa)}{\log(1/\mu)} + \frac{2\log(\kappa/(1-\lambda))}{\log(1/\mu)} + 2 \right) \|\bar{\boldsymbol{x}}\|_0$$

iterations. Note that picking $\eta = O(1/\rho_{2s}^+)$, we have $\mu = O(1 - \frac{1}{\kappa})$ and $\log(1/\mu) = O(1/\kappa)$. This gives the $O(s\kappa \log \kappa)$ bound. □

Lemma 11. *Consider the PHT(r) algorithm. Suppose that $F(\boldsymbol{x})$ is ρ_{k+s}^--RSC and ρ_{2k}^+-RSS. Using the parameter $k = s$ and $\eta < 1/\rho_{2s}^+$, we have*

$$F(\boldsymbol{x}^t) - F(\bar{\boldsymbol{x}}) \leq \mu_t \left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}}) \right),$$

where $\mu_t = 1 - 2\eta\rho_{2s}^-(1-\eta\rho_{2s}^+) \cdot \frac{|S^t \setminus S^{t-1}|}{|S^t \setminus S^{t-1}| + |S \setminus S^{t-1}|}$.

Proof. Using the RSS property, we have

$$\begin{aligned} F(\boldsymbol{z}_{S^t}^t) - F(\boldsymbol{x}^{t-1}) &\leq \left\langle \nabla F(\boldsymbol{x}^{t-1}), \boldsymbol{z}_{S^t}^t - \boldsymbol{x}^{t-1} \right\rangle + \frac{\rho_{2s}^+}{2} \left\| \boldsymbol{z}_{S^t}^t - \boldsymbol{x}^{t-1} \right\|^2 \\ &\overset{\zeta_1}{=} \left\langle \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}), \boldsymbol{z}_{S^t \setminus S^{t-1}}^t \right\rangle + \frac{\rho_{2s}^+}{2} \Big(\left\| \boldsymbol{z}_{S^t \setminus S^{t-1}}^t \right\|^2 \\ &\quad + \left\| \boldsymbol{z}_{S^t \cap S^{t-1}}^t - \boldsymbol{x}_{S^t \cap S^{t-1}}^{t-1} \right\|^2 + \left\| \boldsymbol{x}_{S^{t-1} \setminus S^t}^{t-1} \right\|^2 \Big) \\ &\overset{\zeta_2}{\leq} \left\langle \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}), \boldsymbol{z}_{S^t \setminus S^{t-1}}^t \right\rangle + \rho_{2s}^+ \left\| \boldsymbol{z}_{S^t \setminus S^{t-1}}^t \right\|^2 \\ &\overset{\zeta_3}{=} -\eta(1-\eta\rho_{2s}^+) \left\| \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\|^2. \end{aligned}$$

Above, we observe that $\nabla F(\boldsymbol{x}^{t-1})$ is supported on $\overline{S^{t-1}}$ and we simply docompose the support set $S^t \cup S^{t-1}$ into three mutually disjoint sets, and hence ζ_1 holds. To see why ζ_2 holds, we note that for any set $\Omega \subset S^{t-1}$, $\boldsymbol{z}_\Omega^t = \boldsymbol{x}_\Omega^{t-1}$. Hence, $\boldsymbol{z}_{S^t \cap S^{t-1}}^t = \boldsymbol{x}_{S^t \cap S^{t-1}}^{t-1}$. Moreover, since $\boldsymbol{x}_{S^{t-1} \setminus S^t}^{t-1} = \boldsymbol{z}_{S^{t-1} \setminus S^t}^t$ and any element in $\boldsymbol{z}_{S^{t-1} \setminus S^t}^t$ is not larger than that in $\boldsymbol{z}_{S^t \setminus S^{t-1}}^t$ (recall that S^t is obtained by hard thresholding), we have $\left\| \boldsymbol{x}_{S^{t-1} \setminus S^t}^{t-1} \right\| \leq \left\| \boldsymbol{z}_{S^t \setminus S^{t-1}}^t \right\|$ where we use the fact that $|S^t \setminus S^t| = \left| S^t \setminus S^{t-1} \right|$. Therefore, ζ_2 holds. Finally, we write $\boldsymbol{z}_{S^t \setminus S^{t-1}}^t = -\eta \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1})$ and obtain ζ_3.

Since $\boldsymbol{x}^t$ is a minimizer of $F(\boldsymbol{x})$ over the support set S^t, it immediately follows that

$$F(\boldsymbol{x}^t) - F(\boldsymbol{x}^{t-1}) \leq F(\boldsymbol{z}_{S^t}^t) - F(\boldsymbol{x}^{t-1}) \leq -\eta(1-\eta\rho_{2s}^+) \left\| \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\|^2.$$

Now we invoke Lemma 12 and pick $\eta \leq 1/\rho_{2s}^+$,

$$F(\boldsymbol{x}^t) - F(\boldsymbol{x}^{t-1}) \leq -2m\eta(1-\eta\rho_{2s}^+) \cdot \frac{\left| S^t \setminus S^{t-1} \right|}{|S^t \setminus S^{t-1}| + |S \setminus S^{t-1}|} \left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}}) \right),$$

which gives

$$F(\boldsymbol{x}^t) - F(\bar{\boldsymbol{x}}) \leq \mu_t \left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}}) \right),$$

where $\mu_t = 1 - 2\eta\rho_{2s}^-(1-\eta\rho_{2s}^+) \cdot \frac{|S^t \setminus S^{t-1}|}{|S^t \setminus S^{t-1}| + |S \setminus S^{t-1}|}$. □

Lemma 12. *Consider the PHT(r) algorithm and assume $F(\boldsymbol{x})$ is ρ_{k+s}^--RSC. Then for all $t \geq 1$,*

$$\left\| \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\|^2 \geq 2\rho_{k+s}^- \delta_t \left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}}) \right),$$

where

$$\delta_t = \frac{\left| S^t \setminus S^{t-1} \right|}{|S^t \setminus S^{t-1}| + |S \setminus S^{t-1}|}.$$

Proof. The lemma holds clearly for either $S^t = S^{t-1}$ or $F(\boldsymbol{x}^t) \leq F(\bar{\boldsymbol{x}})$. Hence, in the following we only prove the result by assuming $S^t \neq S^{t-1}$ and $F(\boldsymbol{x}^t) > F(\bar{\boldsymbol{x}})$. Due to the RSC property, we have

$$F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) - \left\langle \nabla F(\boldsymbol{x}^{t-1}), \bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1} \right\rangle \geq \frac{\rho_{k+s}^-}{2} \left\| \bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1} \right\|^2,$$

which implies

$$\begin{aligned} \left\langle \nabla F(\boldsymbol{x}^{t-1}), -\bar{\boldsymbol{x}} \right\rangle &\geq \frac{\rho_{k+s}^-}{2} \left\| \bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1} \right\|^2 + F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}}) \\ &\geq \sqrt{2\rho_{k+s}^-} \left\| \bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1} \right\| \sqrt{F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}})}. \end{aligned}$$

By invoking Lemma 13 with $\boldsymbol{u} = \nabla F(\boldsymbol{x}^{t-1})$ and $\boldsymbol{z} = -\bar{\boldsymbol{x}}$ therein, we have

$$\begin{aligned} \left\langle \nabla F(\boldsymbol{x}^{t-1}), -\bar{\boldsymbol{x}} \right\rangle &\leq \sqrt{\frac{|S \setminus S^{t-1}|}{|S^t \setminus S^{t-1}|} + 1} \left\| \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\| \cdot \left\| \bar{\boldsymbol{x}}_{S \setminus S^{t-1}} \right\| \\ &= \sqrt{\frac{|S \setminus S^{t-1}|}{|S^t \setminus S^{t-1}|} + 1} \left\| \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\| \cdot \left\| (\bar{\boldsymbol{x}} - \boldsymbol{x}^t)_{S \setminus S^{t-1}} \right\| \\ &\leq \sqrt{\frac{|S \setminus S^{t-1}|}{|S^t \setminus S^{t-1}|} + 1} \left\| \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\| \cdot \left\| \bar{\boldsymbol{x}} - \boldsymbol{x}^t \right\|. \end{aligned}$$

It is worth mentioning that the first inequality above holds because $\nabla F(\boldsymbol{x}^{t-1})$ is supported on $\overline{S^{t-1}}$ and $S^t \setminus S^{t-1}$ contains the $\left|S^t \setminus S^{t-1}\right|$ number of largest (in magnitude) elements of $\nabla F(\boldsymbol{x}^{t-1})$. Therefore, we obtain the result. $\square$

Lemma 13 (Lemma 1 in [28]). *Let $\boldsymbol{u}$ and $\boldsymbol{z}$ be two distinct vectors and let $W = \mathrm{supp}\,(\boldsymbol{u}) \cap \mathrm{supp}\,(\boldsymbol{z})$. Also, let U be the support set of the top r (in magnitude) elements in $\boldsymbol{u}$. Then, the following holds for all $r \geq 1$:*

$$\langle \boldsymbol{u}, \boldsymbol{z} \rangle \leq \sqrt{\left\lceil \frac{|W|}{r} \right\rceil} \left\| \boldsymbol{u}_U \right\| \cdot \left\| \boldsymbol{z}_W \right\|.$$

A.2 Proof of Theorem 3

Proof. Let $\rho^- := \rho_{2s+r}^-$ and $\rho^+ := \rho_{2s+r}^+$. Let $\phi := \phi_{2s+r} = 1 - \eta\rho^-$ be the quantity given in Lemma 17. Using Lemma 14, we obtain

$$\left\| \boldsymbol{x}^t - \bar{\boldsymbol{x}} \right\| \leq \left(\sqrt{2}\phi\kappa + \nu(\kappa - 1) \right) \left\| \boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}} \right\| + \frac{2\nu + 4}{\rho^-} \left\| \nabla_{s+r} F(\bar{\boldsymbol{x}}) \right\|,$$

where $\nu = \sqrt{s - r + 2}$. We need to ensure that the convergence coefficient is smaller than 1. Consider $\eta = \eta'/\rho^+$ with $\eta' \in (0, 1]$ for which $\phi = 1 - \eta'/\kappa$. It follows that

$$\sqrt{2}\phi\kappa + \nu(\kappa - 1) = \sqrt{2}(\kappa - \eta') + \nu(\kappa - 1) \leq (\sqrt{2} + \nu)(\kappa - \eta').$$

Hence, when we pick $1 - \frac{1}{\sqrt{2}+\nu} < \eta' \leq 1$, and the condition number satisfies

$$\kappa < \eta' + \frac{1}{\sqrt{2} + \nu},$$

the sequence of $\boldsymbol{x}^t - \bar{\boldsymbol{x}}$ contracts. On the other hand, using Lemma 19 we get

$$\left\| \boldsymbol{x}^t - \bar{\boldsymbol{x}} \right\| \leq \kappa \left\| \bar{\boldsymbol{x}}_{\overline{S^t}} \right\| + \frac{1}{\rho^-} \left\| \nabla_s F(\bar{\boldsymbol{x}}) \right\|.$$

Hence, applying Lemma 5 and Theorem 6 we obtain the result. $\square$

Lemma 14. *Consider the PHT(r) algorithm with $k = s$. Suppose that $F(\boldsymbol{x})$ is ρ^-_{2s+r}-RSC and ρ^+_{2s+r}-RSS. Further suppose that $\kappa < 2$. Let the step size $\eta \leq 1/\rho^+_{2s+r}$. Then it holds that*

$$\left\|\boldsymbol{x}^t - \bar{\boldsymbol{x}}\right\| \leq \left(\sqrt{2}\phi\kappa + \nu(\kappa - 1)\right)\left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\| + \frac{2\nu + 4}{\rho^-_{2s+r}}\left\|\nabla_{s+r}F(\bar{\boldsymbol{x}})\right\|,$$

where $\phi = 1 - \eta\rho^-_{2s+r}$ and $\nu = \sqrt{s - r + 2}$.

Proof. Consider the vector $\boldsymbol{z}^t_{J^t}$. It is easy to see that $J^t \setminus S^t$ contains the r smallest elements of $\boldsymbol{z}^t_{J^t}$. Hence, for any subset $T \subset J^t$ such that $|T| \geq r$, we have

$$\left\|\boldsymbol{z}^t_{J^t \setminus S^t}\right\| \leq \left\|\boldsymbol{z}^t_T\right\|.$$

In particular, we choose $T = J^t \setminus S$ and obtain

$$\left\|\boldsymbol{z}^t_{J^t \setminus S^t}\right\| \leq \left\|\boldsymbol{z}^t_{J^t \setminus S}\right\|.$$

Eliminating the common contribution from $J^t \setminus (S^t \cup S)$ gives

$$\left\|\boldsymbol{z}^t_{J^t \cap S \setminus S^t}\right\| \leq \left\|\boldsymbol{z}^t_{J^t \cap S^t \setminus S}\right\|. \tag{13}$$

The LHS of (13) reads as

$$\begin{aligned}\left\|\boldsymbol{z}^t_{J^t \cap S \setminus S^t}\right\| &= \left\|(\boldsymbol{x}^{t-1} - \eta\nabla F(\boldsymbol{x}^{t-1}) - \bar{\boldsymbol{x}})_{J^t \cap S \setminus S^t} + \bar{\boldsymbol{x}}_{J^t \setminus S^t}\right\| \\ &\geq \left\|\bar{\boldsymbol{x}}_{J^t \setminus S^t}\right\| - \left\|(\boldsymbol{x}^{t-1} - \eta\nabla F(\boldsymbol{x}^{t-1}) - \bar{\boldsymbol{x}})_{J^t \cap S \setminus S^t}\right\|,\end{aligned}$$

while the RHS (13) is given by

$$\left\|\boldsymbol{z}^t_{J^t \cap S^t \setminus S}\right\| = \left\|(\boldsymbol{x}^{t-1} - \eta\nabla F(\boldsymbol{x}^{t-1}) - \bar{\boldsymbol{x}})_{J^t \cap S^t \setminus S}\right\|.$$

Hence, we have

$$\begin{aligned}\left\|\bar{\boldsymbol{x}}_{J^t \setminus S^t}\right\| &\leq \left\|(\boldsymbol{x}^{t-1} - \eta\nabla F(\boldsymbol{x}^{t-1}) - \bar{\boldsymbol{x}})_{J^t \cap S \setminus S^t}\right\| + \left\|(\boldsymbol{x}^{t-1} - \eta\nabla F(\boldsymbol{x}^{t-1}) - \bar{\boldsymbol{x}})_{J^t \cap S^t \setminus S}\right\| \\ &\leq \sqrt{2}\left\|(\boldsymbol{x}^{t-1} - \eta\nabla F(\boldsymbol{x}^{t-1}) - \bar{\boldsymbol{x}})_{J^t}\right\| \\ &\leq \sqrt{2}\phi_{2s+r}\left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\| + \sqrt{2}\eta\left\|\nabla_{k+r}F(\bar{\boldsymbol{x}})\right\|,\end{aligned}$$

where we use Lemma 18 for the last inequality and $\phi_{2s+r} = 1 - \eta\rho^-_{2s+r}$ for $\eta \leq 1/\rho^+_{2s+r}$. On the other hand, Lemma 7 shows that

$$\left\|\bar{\boldsymbol{x}}_{\overline{J^t}}\right\| \leq \nu\left(1 - \frac{1}{\kappa}\right)\left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\| + \frac{\nu}{\rho^-_{2s+r}}\left\|\nabla_{s+r}F(\bar{\boldsymbol{x}})\right\|,$$

where $\nu = \sqrt{s - r + 2}$. The fact $\overline{S^t} = (J^t \setminus S^t) \cup \overline{J^t}$ implies

$$\begin{aligned}\left\|\bar{\boldsymbol{x}}_{\overline{S^t}}\right\| &\leq \left\|\bar{\boldsymbol{x}}_{J^t \setminus S^t}\right\| + \left\|\bar{\boldsymbol{x}}_{\overline{J^t}}\right\| \\ &\leq \left(\sqrt{2}\phi_{2s+r} + \nu\left(1 - \frac{1}{\kappa}\right)\right)\left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\| + \left(\sqrt{2}\eta + \frac{\nu}{\rho^-_{2s+r}}\right)\left\|\nabla_{k+r}F(\bar{\boldsymbol{x}})\right\|.\end{aligned}$$

Next, we invoke Lemma 19 to get

$$\left\|\boldsymbol{x}^t - \bar{\boldsymbol{x}}\right\| \leq \kappa\left\|\bar{\boldsymbol{x}}_{\overline{S^t}}\right\| + \frac{1}{\rho^-_{2s+r}}\left\|\nabla_k F(\bar{\boldsymbol{x}})\right\|.$$

Therefore,

$$\begin{aligned}\left\|\boldsymbol{x}^t - \bar{\boldsymbol{x}}\right\| &\leq \left(\sqrt{2}\phi_{2s+r}\kappa + \nu(\kappa - 1)\right)\left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\| + \left(\sqrt{2}\eta\kappa + \frac{\nu\kappa}{\rho^-_{2s+r}} + \frac{1}{\rho^-_{2s+r}}\right)\left\|\nabla_{s+r}F(\bar{\boldsymbol{x}})\right\| \\ &\leq \left(\sqrt{2}\phi_{2s+r}\kappa + \nu(\kappa - 1)\right)\left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\| + \frac{2\nu + 4}{\rho^-_{2s+r}}\left\|\nabla_{s+r}F(\bar{\boldsymbol{x}})\right\|,\end{aligned}$$

where we use the assumption that $\kappa < 2$ and $\eta \leq 1/\rho^+_{2s+r} < 1/\rho^-_{2s+r}$ for the last inequality. □

A.3 Proof of Theorem 4

Proof. Using Lemma 15, we have

$$F(\boldsymbol{x}^t) - F(\bar{\boldsymbol{x}}) \leq \mu \left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}}) \right),$$

where

$$\mu = 1 - \frac{\eta \rho_{2k}^{-} (1 - \eta \rho_{2k}^{+})}{2}.$$

Now Prop. 21 suggests that

$$\left\| \boldsymbol{x}^t - \bar{\boldsymbol{x}} \right\| \leq \sqrt{2\kappa} \left(\sqrt{\mu} \right)^t \left\| \boldsymbol{x}^0 - \bar{\boldsymbol{x}} \right\| + \frac{3}{\rho_{2k}^{-}} \left\| \nabla_{k+s} F(\bar{\boldsymbol{x}}) \right\|,$$

and Lemma 19 implies

$$\left\| \boldsymbol{x}^t - \bar{\boldsymbol{x}} \right\| \leq \kappa \left\| \bar{\boldsymbol{x}}_{\overline{S^t}} \right\| + \frac{1}{\rho_{2k}^{-}} \left\| \nabla_k F(\bar{\boldsymbol{x}}) \right\|.$$

Combining these with Lemma 5 and Theorem 6 we complete the proof. □

Lemma 15. *Consider the PHT(r) algorithm. Suppose that $F(\boldsymbol{x})$ is ρ_{2k}^{-}-RSC and ρ_{2k}^{+}-RSS, and let $\kappa = \rho_{2k}^{+}/\rho_{2k}^{-}$ be the condition number. Picking the step size $0 < \eta < 1/\rho_{2k}^{+}$ and the sparsity parameter $k \geq s + \left(1 + \frac{4}{\eta^2 (\rho_{2k}^{-})^2}\right) \min\{r, s\}$, then we have*

$$F(\boldsymbol{x}^t) - F(\boldsymbol{x}^{t-1}) \leq -\frac{\eta \rho_{2k}^{-} (1 - \eta \rho_{2k}^{+})}{2} \left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}}) \right).$$

Proof. Using Lemma 16 we obtain

$$F(\boldsymbol{x}^t) - F(\boldsymbol{x}^{t-1}) \leq -\frac{1 - \eta \rho_{2k}^{+}}{2\eta} \left\| \boldsymbol{z}_{S^t}^t - \boldsymbol{x}^{t-1} \right\|^2.$$

Note that for the right-hand side, we may expand it as follows:

$$\begin{aligned}
\left\| \boldsymbol{z}_{S^t}^t - \boldsymbol{x}^{t-1} \right\|^2 &= \left\| \boldsymbol{x}_{S^t}^{t-1} - \boldsymbol{x}^{t-1} - \eta \nabla_{S^t} F(\boldsymbol{x}^{t-1}) \right\|^2 \\
&= \left\| -\boldsymbol{x}_{S^{t-1} \setminus S^t}^{t-1} - \eta \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\|^2 \\
&= \left\| \boldsymbol{x}_{S^{t-1} \setminus S^t}^{t-1} \right\|^2 + \eta^2 \left\| \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\|^2,
\end{aligned}$$

where we use the fact that $\boldsymbol{x}^{t-1}$ is supported on S^{t-1} and $\nabla F(\boldsymbol{x}^{t-1})$ is support on $\overline{S^{t-1}}$ for the second equality, and the third one follows in that the support sets are disjoint. It then follows quickly that

$$F(\boldsymbol{x}^t) - F(\boldsymbol{x}^{t-1}) \leq -\frac{(1 - \eta \rho_{2k}^{+})\eta}{2} \left\| \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\|^2.$$

It remains to lower bound the right-hand side in terms of $F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}})$. In fact, in the following, we show that

$$\left\| \nabla_{S^t \setminus S^{t-1}} F(\boldsymbol{x}^{t-1}) \right\|^2 \geq \rho_{2k}^{-} \left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}}) \right). \tag{14}$$

This suggests

$$F(\boldsymbol{x}^t) - F(\boldsymbol{x}^{t-1}) \leq -\frac{\eta \rho_{2k}^{-} (1 - \eta \rho_{2k}^{+})}{2} \left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}}) \right)$$

which completes the proof. In the sequel, we prove the inequality (14) by discussing the size of the support set $S^t \setminus S^{t-1}$.

First, we consider $r \geq s$. Then it is possible that $\left| S^t \setminus S^{t-1} \right| \geq s$.

Case 1. $\left|S^t \setminus S^{t-1}\right| \geq s$. Using the RSC property, we have

$$\begin{aligned}
&\frac{\rho_{2k}^-}{2}\left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 \\
&\leq F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) - \left\langle \nabla F(\boldsymbol{x}^{t-1}), \bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\rangle \\
&\leq F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) + \frac{\rho_{2k}^-}{2}\left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 + \frac{1}{2\rho_{2k}^-}\left\|\nabla_{S\cup S^{t-1}} F(\boldsymbol{x}^{t-1})\right\|^2 \\
&= F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) + \frac{\rho_{2k}^-}{2}\left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 + \frac{1}{2\rho_{2k}^-}\left\|\nabla_{S\setminus S^{t-1}} F(\boldsymbol{x}^{t-1})\right\|^2.
\end{aligned}$$

Therefore, we get

$$\left\|\nabla_{S\setminus S^{t-1}} F(\boldsymbol{x}^{t-1})\right\|^2 \geq 2\rho_{2k}^-\left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}})\right).$$

Recall that $S^t \setminus S^{t-1}$ contains the largest elements of $\boldsymbol{z}^t_{\overline{S^{t-1}}}$. Hence, for any support set $T \subset \overline{S^{t-1}}$ with $|T| \leq \left|S^t \setminus S^{t-1}\right|$, we have

$$\left\|\boldsymbol{z}^t_T\right\| \leq \left\|\boldsymbol{z}^t_{S^t\setminus S^{t-1}}\right\|.$$

In particular, we can choose $T = S \setminus S^{t-1}$ as we assumed that $\left|S^t \setminus S^{t-1}\right| \geq s \geq |T|$. Then it holds that

$$\left\|\boldsymbol{z}^t_{S^t\setminus S^{t-1}}\right\|^2 \geq \left\|\boldsymbol{z}^t_{S\setminus S^{t-1}}\right\|^2.$$

Note that for the left-hand side, $\boldsymbol{z}^t_{S^t\setminus S^{t-1}} = -\eta\nabla_{S^t\setminus S^{t-1}} F(\boldsymbol{x}^{t-1})$ while for the right-hand side, it is exactly equal to $-\eta\nabla_{S\setminus S^{t-1}} F(\boldsymbol{x}^{t-1})$. This completes the proof of the first case.

Case 2. $\left|S^t \setminus S^{t-1}\right| < s \leq r$. The proof of this part is more involved. We still begin with the RSC property, which gives

$$\begin{aligned}
\frac{\rho_{2k}^-}{2}\left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 &\leq F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) - \left\langle \nabla F(\boldsymbol{x}^{t-1}), \bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\rangle \\
&\leq F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) + \frac{\rho_{2k}^-}{4}\left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 + \frac{1}{\rho_{2k}^-}\left\|\nabla_{S\cup S^{t-1}} F(\boldsymbol{x}^{t-1})\right\|^2 \\
&= F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) + \frac{\rho_{2k}^-}{4}\left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 + \frac{1}{\rho_{2k}^-}\left\|\nabla_{S\setminus S^{t-1}} F(\boldsymbol{x}^{t-1})\right\|^2 \\
&= F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) + \frac{\rho_{2k}^-}{4}\left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 + \frac{1}{\rho_{2k}^-}\left\|\nabla_{S\setminus (S^t\cup S^{t-1})} F(\boldsymbol{x}^{t-1})\right\|^2 \\
&\quad + \frac{1}{\rho_{2k}^-}\left\|\nabla_{(S^t\setminus S^{t-1})\cap S} F(\boldsymbol{x}^{t-1})\right\|^2 \\
&\leq F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) + \frac{\rho_{2k}^-}{4}\left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 + \frac{1}{\rho_{2k}^-}\left\|\nabla_{S\setminus (S^t\cup S^{t-1})} F(\boldsymbol{x}^{t-1})\right\|^2 \\
&\quad + \frac{1}{\rho_{2k}^-}\left\|\nabla_{S^t\setminus S^{t-1}} F(\boldsymbol{x}^{t-1})\right\|^2. \qquad (15)
\end{aligned}$$

Note that the last term is retained for deduction. What we need to show is a proper bound of the term $\left\|\nabla_{S\setminus (S^t\cup S^{t-1})} F(\boldsymbol{x}^{t-1})\right\|^2$ above. First, we observe that

$$\boldsymbol{z}^t_{S\setminus (S^t\cup S^{t-1})} = -\eta\nabla_{S\setminus (S^t\cup S^{t-1})} F(\boldsymbol{x}^{t-1}).$$

Next, we compare the elements of $S \setminus (S^t \cup S^{t-1})$ to those in $(S^t \cap S^{t-1}) \setminus S$. For convenience, we denote $T = J^t \setminus (S^{t-1} \cup S^t)$. Since S^t contains the k largest elements of $\boldsymbol{z}^t_{J^t}$, those of $(S^t \cap S^{t-1}) \setminus S$ are larger than those in T. On the other hand, recall that elements in $J^t \setminus S^{t-1}$ are larger than those in $\overline{J^t}$ due to the partial hard thresholding. Since T is a subset of $J^t \setminus S^{t-1}$, we have that T is larger than $\overline{J^t}$. Consequently, elements in $(S^t \cap S^{t-1}) \setminus S$ are larger than those in $T \cup \overline{J^t} = \overline{S^{t-1} \cup S^t}$. This suggests that

$$\frac{\left\|\boldsymbol{z}^t_{S\setminus(S^t\cup S^{t-1})}\right\|^2}{|S \setminus (S^t \cup S^{t-1})|} \le \frac{\left\|\boldsymbol{z}^t_{(S^t\cap S^{t-1})\setminus S}\right\|^2}{|(S^t \cap S^{t-1}) \setminus S|}.$$

Note that $\left|S^t \setminus S^{t-1}\right| < s$ implies $\left|(S^t \cap S^{t-1}) \setminus S\right| \ge k - 2s$. Therefore,

$$\begin{aligned}
\eta^2 \left\|\nabla_{S\setminus(S^t\cup S^{t-1})} F(\boldsymbol{x}^{t-1})\right\|^2 &\le \frac{s}{k-2s} \left\|\boldsymbol{x}^{t-1}_{(S^t\cap S^{t-1})\setminus S} - \eta \nabla_{(S^t\cap S^{t-1})\setminus S} F(\boldsymbol{x}^{t-1})\right\|^2 \\
&= \frac{s}{k-2s} \left\|\boldsymbol{x}^{t-1}_{(S^t\cap S^{t-1})\setminus S}\right\|^2 \\
&= \frac{s}{k-2s} \left\|(\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}})_{(S^t\cap S^{t-1})\setminus S}\right\|^2 \\
&\le \frac{s}{k-2s} \left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\|^2.
\end{aligned}$$

Plugging the above into (15), we obtain

$$\begin{aligned}
\frac{\rho^-_{2k}}{2} \left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 \le F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) &+ \frac{\rho^-_{2k}}{4} \left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 + \frac{s}{(k-2s)\eta^2 \rho^-_{2k}} \left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 \\
&+ \frac{1}{\rho^-_{2k}} \left\|\nabla_{S^t\setminus S^{t-1}} F(\boldsymbol{x}^{t-1})\right\|^2.
\end{aligned}$$

Picking $k \ge 2s + \frac{4s}{\eta^2 (\rho^-_{2k})^2}$ gives

$$\frac{\rho^-_{2k}}{2} \left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 \le F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) + \frac{\rho^-_{2k}}{2} \left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 + \frac{1}{\rho^-_{2k}} \left\|\nabla_{S^t\setminus S^{t-1}} F(\boldsymbol{x}^{t-1})\right\|^2,$$

which is exactly the claim (14).

Now we consider the parameter setting $r < s$. In this case, $\left|S^t \setminus S^{t-1}\right|$ cannot be greater than s. In fact, like we have done for Case 2, we can show that

$$\eta^2 \left\|\nabla_{S\setminus(S^t\cup S^{t-1})} F(\boldsymbol{x}^{t-1})\right\|^2 \le \frac{r}{k-r-s} \left\|\boldsymbol{x}^{t-1} - \bar{\boldsymbol{x}}\right\|^2.$$

Plugging the above into (15), we obtain

$$\begin{aligned}
\frac{\rho^-_{2k}}{2} \left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 \le F(\bar{\boldsymbol{x}}) - F(\boldsymbol{x}^{t-1}) &+ \frac{\rho^-_{2k}}{4} \left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 + \frac{r}{(k-r-s)\eta^2 \rho^-_{2k}} \left\|\bar{\boldsymbol{x}} - \boldsymbol{x}^{t-1}\right\|^2 \\
&+ \frac{1}{\rho^-_{2k}} \left\|\nabla_{S^t\setminus S^{t-1}} F(\boldsymbol{x}^{t-1})\right\|^2.
\end{aligned}$$

Using $k \ge s + r + \frac{4r}{\eta^2 (\rho^-_{2k})^2}$ we prove (14).

Overall, we find that picking $k \ge s + \left(1 + \frac{4}{\eta^2 (\rho^-_{2k})^2}\right) \min\{r, s\}$ always guarantees the result. $\square$

Lemma 16. *Consider the PHT(r) algorithm. Suppose that $F(\boldsymbol{x})$ is ρ^+_{2k}-RSS. We have*

$$F(\boldsymbol{x}^t) - F(\boldsymbol{x}^{t-1}) \le -\frac{1 - \eta\rho^+_{2k}}{2\eta} \left\|\boldsymbol{z}^t_{S^t} - \boldsymbol{x}^{t-1}\right\|^2.$$

Proof. We partition $\boldsymbol{z}^t$ into four disjoint parts: $S^{t-1} \setminus S^t$, $S^{t-1} \cap S^t$, $S^t \setminus S^{t-1}$ and $\overline{J^t}$. It then follows that

$$\begin{aligned}
\left\|\boldsymbol{z}^t_{S^t} - \boldsymbol{z}^t\right\|^2 &= \left\|\boldsymbol{z}^t_{S^{t-1}\setminus S^t}\right\|^2 + \left\|\boldsymbol{z}^t_{\overline{J^t}}\right\|^2 \\
&\le \left\|\boldsymbol{z}^t_{S^t\setminus S^{t-1}}\right\|^2 + \left\|\boldsymbol{z}^t_{\overline{J^t}}\right\|^2 \\
&= \left\|\boldsymbol{z}^t_{\overline{S^{t-1}}}\right\|^2 \\
&= \eta^2 \left\|\nabla F(\boldsymbol{x}^{t-1})\right\|^2.
\end{aligned}$$

On the other hand, the LHS reads as

$$\begin{aligned}\left\|\boldsymbol{z}_{S^t}^t-\boldsymbol{z}^t\right\|^2 &= \left\|\boldsymbol{z}_{S^t}^t-\boldsymbol{x}^{t-1}+\eta\nabla F(\boldsymbol{x}^{t-1})\right\|^2\\ &= \left\|\boldsymbol{z}_{S^t}^t-\boldsymbol{x}^{t-1}\right\|^2+\eta^2\left\|\nabla F(\boldsymbol{x}^{t-1})\right\|^2+2\eta\left\langle\nabla F(\boldsymbol{x}^{t-1}),\boldsymbol{z}_{S^t}^t-\boldsymbol{x}^{t-1}\right\rangle.\end{aligned}$$

Hence,

$$\left\langle\nabla F(\boldsymbol{x}^{t-1}),\boldsymbol{z}_{S^t}^t-\boldsymbol{x}^{t-1}\right\rangle\leq-\frac{1}{2\eta}\left\|\boldsymbol{z}_{S^t}^t-\boldsymbol{x}^{t-1}\right\|^2.$$

Using the RSS property, we have

$$\begin{aligned}F(\boldsymbol{x}^t)-F(\boldsymbol{x}^{t-1}) &\leq F(\boldsymbol{y}^t)-F(\boldsymbol{x}^{t-1})\\ &= F(\boldsymbol{z}_{S^t}^t)-F(\boldsymbol{x}^{t-1})\\ &\leq \left\langle\nabla F(\boldsymbol{x}^{t-1}),\boldsymbol{z}_{S^t}^t-\boldsymbol{x}^{t-1}\right\rangle+\frac{\rho_{2k}^+}{2}\left\|\boldsymbol{z}_{S^t}^t-\boldsymbol{x}^{t-1}\right\|^2\\ &\leq -\frac{1-\eta\rho_{2k}^+}{2\eta}\left\|\boldsymbol{z}_{S^t}^t-\boldsymbol{x}^{t-1}\right\|^2.\end{aligned}$$

□

B Technical Lemmas

Lemma 17. *Suppose that $F(\boldsymbol{x})$ is ρ_K^--RSC and ρ_K^+-RSS for some sparsity level $K>0$. Then for all $\theta\in\mathbb{R}$, all vectors $\boldsymbol{x}$, $\boldsymbol{x}'\in\mathbb{R}^d$ and for any Hessian matrix $\boldsymbol{H}$ of $F(\boldsymbol{x})$, we have*

$$\left|\langle\boldsymbol{x},(\boldsymbol{I}-\theta\boldsymbol{H})\boldsymbol{x}'\rangle\right|\leq\phi_K\left\|\boldsymbol{x}\right\|\cdot\left\|\boldsymbol{x}'\right\|,$$

provided that $|\mathrm{supp}\,(\boldsymbol{x})\cup\mathrm{supp}\,(\boldsymbol{x}')|\leq K$*, and*

$$\left\|((\boldsymbol{I}-\theta\boldsymbol{H})\boldsymbol{x})_S\right\|\leq\phi_K\left\|\boldsymbol{x}\right\|,\quad \textit{if } |S\cup\mathrm{supp}\,(\boldsymbol{x})|\leq K,$$

where

$$\phi_K=\max\left\{\left|\theta\rho_K^--1\right|,\ \left|\theta\rho_K^+-1\right|\right\}.$$

Proof. Since $\boldsymbol{H}$ is a Hessian matrix, we always have a decomposition $\boldsymbol{H}=\boldsymbol{A}^\top\boldsymbol{A}$ for some matrix $\boldsymbol{A}$. Denote $T=\mathrm{supp}\,(\boldsymbol{x})\cup\mathrm{supp}\,(\boldsymbol{x}')$. By simple algebra, we have

$$\begin{aligned}\left|\langle\boldsymbol{x},(\boldsymbol{I}-\theta\boldsymbol{H})\boldsymbol{x}'\rangle\right| &= \left|\langle\boldsymbol{x},\boldsymbol{x}'\rangle-\theta\langle\boldsymbol{A}\boldsymbol{x},\boldsymbol{A}\boldsymbol{x}'\rangle\right|\\ &\overset{\zeta_1}{=} \left|\langle\boldsymbol{x},\boldsymbol{x}'\rangle-\theta\langle\boldsymbol{A}_T\boldsymbol{x},\boldsymbol{A}_T\boldsymbol{x}'\rangle\right|\\ &= \left|\left\langle\boldsymbol{x},(\boldsymbol{I}-\theta\boldsymbol{A}_T^\top\boldsymbol{A}_T)\boldsymbol{x}'\right\rangle\right|\\ &\leq \left\|\boldsymbol{I}-\theta\boldsymbol{A}_T^\top\boldsymbol{A}_T\right\|\cdot\left\|\boldsymbol{x}\right\|\cdot\left\|\boldsymbol{x}'\right\|\\ &\overset{\zeta_2}{\leq} \max\left\{\left|\theta\rho_K^--1\right|,\left|\theta\rho_K^+-1\right|\right\}\cdot\left\|\boldsymbol{x}\right\|\cdot\left\|\boldsymbol{x}'\right\|.\end{aligned}$$

Here, ζ_1 follows from the fact that $\mathrm{supp}\,(\boldsymbol{x})\cup\mathrm{supp}\,(\boldsymbol{y})=T$ and ζ_2 holds because the RSC and RSS properties imply that the singular values of any Hessian matrix restricted on an K-sparse support set are lower and upper bounded by ρ_K^- and ρ_K^+, respectively.

For some index set S subject to $|S\cup\mathrm{supp}\,(\boldsymbol{x})|\leq K$, let $\boldsymbol{x}'=((\boldsymbol{I}-\theta\boldsymbol{H})\boldsymbol{x})_S$. We immediately obtain

$$\left\|\boldsymbol{x}'\right\|^2=\langle\boldsymbol{x}',(\boldsymbol{I}-\theta\boldsymbol{H})\boldsymbol{x}\rangle\leq\phi_K\left\|\boldsymbol{x}'\right\|\cdot\left\|\boldsymbol{x}\right\|,$$

indicating

$$\left\|((\boldsymbol{I}-\theta\boldsymbol{H})\boldsymbol{x})_S\right\|\leq\phi_K\left\|\boldsymbol{x}\right\|.$$

□

Lemma 18. *Suppose that $F(\boldsymbol{x})$ is ρ_K^--RSC and ρ_K^+-RSS for some sparsity level $K > 0$. For all vectors $\boldsymbol{x}$, $\boldsymbol{x}' \in \mathbb{R}^d$ and support set T such that $|\mathrm{supp}\,(\boldsymbol{x} - \boldsymbol{x}') \cup T| \leq K$, the following holds for all $\theta \in \mathbb{R}$:*

$$\left\|(\boldsymbol{x} - \boldsymbol{x}' - \theta\nabla F(\boldsymbol{x}) + \theta\nabla F(\boldsymbol{x}'))_T\right\| \leq \phi_K \left\|\boldsymbol{x} - \boldsymbol{x}'\right\|,$$

where ϕ_K is given in Lemma 17.

Proof. In fact, for any two vectors $\boldsymbol{x}$ and $\boldsymbol{x}'$, there always exists a quantity $t \in [0, 1]$, such that

$$\nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}') = \nabla^2 F\left(t\boldsymbol{x} + (1-t)\boldsymbol{x}'\right)(\boldsymbol{x} - \boldsymbol{x}').$$

Let $\boldsymbol{H} = \nabla^2 F(t\boldsymbol{x} + (1-t)\boldsymbol{x}')$. We write

$$\begin{aligned}
&\left\|(\boldsymbol{x} - \boldsymbol{x}' - \theta\nabla F(\boldsymbol{x}) + \theta\nabla F(\boldsymbol{x}'))_T\right\| \\
&= \left\|(\boldsymbol{x} - \boldsymbol{x}' - \theta\boldsymbol{H}(\boldsymbol{x} - \boldsymbol{x}'))_T\right\| \\
&= \left\|((\boldsymbol{I} - \theta\boldsymbol{H})(\boldsymbol{x} - \boldsymbol{x}'))_T\right\| \\
&\leq \phi_K \left\|\boldsymbol{x} - \boldsymbol{x}'\right\|,
\end{aligned}$$

where the last inequality applies Lemma 17. ☐

Lemma 19. *Suppose that $F(\boldsymbol{x})$ is ρ_K^--RSC and ρ_K^+-RSS for some sparsity level $K > 0$. Let $\kappa := \rho_K^+/\rho_K^-$. For all vectors $\boldsymbol{x}$, $\boldsymbol{x}' \in \mathbb{R}^d$ with $|\mathrm{supp}\,(\boldsymbol{x}) \cup \mathrm{supp}\,(\boldsymbol{x}')| \leq K$, we have*

$$\begin{aligned}
\left\|\boldsymbol{x} - \boldsymbol{x}'\right\| &\leq \kappa \left\|\boldsymbol{x}'_{\overline{T}}\right\| + \frac{1}{\rho_K^-}\left\|(\nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}'))_T\right\|, \\
\left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\| &\leq \left(1 - \frac{1}{\kappa}\right)\left\|\boldsymbol{x} - \boldsymbol{x}'\right\| + \frac{1}{\rho_K^-}\left\|(\nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}'))_T\right\|.
\end{aligned}$$

where T is the support set of $\boldsymbol{x}$.

Proof. We begin with bounding the ℓ_2-norm of the difference of $\boldsymbol{x}$ and $\boldsymbol{x}'$. Let $\Omega = \mathrm{supp}\,(\boldsymbol{x}')$. For any positive scalar $\theta \in \mathbb{R}$ we have

$$\begin{aligned}
\left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\|^2 =&\ \langle \boldsymbol{x} - \boldsymbol{x}' - \theta\nabla F(\boldsymbol{x}) + \theta\nabla F(\boldsymbol{x}'), (\boldsymbol{x} - \boldsymbol{x}')_T\rangle \\
&+ \theta\langle \nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}'), (\boldsymbol{x} - \boldsymbol{x}')_T\rangle \\
\leq&\ \left\|(\boldsymbol{x} - \boldsymbol{x}' - \theta\nabla F(\boldsymbol{x}) + \theta\nabla F(\boldsymbol{x}'))_T\right\| \cdot \left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\| \\
&+ \theta\left\|(\nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}'))_T\right\| \cdot \left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\| \\
\leq&\ \left\|\boldsymbol{x} - \boldsymbol{x}' - \theta(\nabla F(\boldsymbol{x}))_{T\cup\Omega} + \theta(\nabla F(\boldsymbol{x}'))_{T\cup\Omega}\right\| \cdot \left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\| \\
&+ \theta\left\|(\nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}'))_T\right\| \cdot \left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\| \\
\leq&\ \phi_K\left\|\boldsymbol{x} - \boldsymbol{x}'\right\| \cdot \left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\| + \theta\left\|(\nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}'))_T\right\| \cdot \left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\|,
\end{aligned}$$

where we recall that ϕ_K is given in Lemma 17. Dividing both sides by $\left\|(\boldsymbol{x} - \bar{\boldsymbol{x}})_T\right\|$ gives

$$\left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\| \leq \phi_K\left\|\boldsymbol{x} - \boldsymbol{x}'\right\| + \theta\left\|(\nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}'))_T\right\|.$$

On the other hand,

$$\begin{aligned}
\left\|\boldsymbol{x} - \boldsymbol{x}'\right\| \leq&\ \left\|(\boldsymbol{x} - \boldsymbol{x}')_T\right\| + \left\|(\boldsymbol{x} - \boldsymbol{x}')_{\overline{T}}\right\| \\
&\leq \phi_K\left\|\boldsymbol{x} - \boldsymbol{x}'\right\| + \theta\left\|(\nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}'))_T\right\| + \left\|\boldsymbol{x}'_{\overline{T}}\right\|.
\end{aligned}$$

Hence, we have

$$\left\|\boldsymbol{x} - \boldsymbol{x}'\right\| \leq \frac{1}{1 - \phi_K}\left\|\boldsymbol{x}'_{\overline{T}}\right\| + \frac{\theta}{1 - \phi_K}\left\|(\nabla F(\boldsymbol{x}) - \nabla F(\boldsymbol{x}'))_T\right\|.$$

Picking $\theta = 1/\rho_K^+$, we have $\phi_K = 1 - \frac{1}{\kappa}$. Plugging these into the above and noting that $\rho_K^+ \geq \rho_K^-$ complete the proof. ☐

Lemma 20. *Suppose that $F(\boldsymbol{x})$ is ρ_K^--RSC. Then for any vectors $\boldsymbol{x}$ and $\boldsymbol{x}'$ with $\|\boldsymbol{x}-\boldsymbol{x}'\|_0 \leq K$, the following holds:*

$$\|\boldsymbol{x}-\boldsymbol{x}'\| \leq \sqrt{\frac{2\max\{F(\boldsymbol{x})-F(\boldsymbol{x}'),0\}}{\rho_K^-}} + \frac{2\,\|(\nabla F(\boldsymbol{x}'))_T\|}{\rho_K^-},$$

where $T = \mathrm{supp}\,(\boldsymbol{x}-\boldsymbol{x}')$.

Proof. The RSC property immediately implies

$$\begin{aligned} F(\boldsymbol{x}) - F(\boldsymbol{x}') &\geq \langle \nabla F(\boldsymbol{x}'), \boldsymbol{x}-\boldsymbol{x}'\rangle + \frac{\rho_K^-}{2}\|\boldsymbol{x}-\boldsymbol{x}'\|^2 \\ &\geq -\|\nabla_T F(\boldsymbol{x}')\|\cdot\|\boldsymbol{x}-\boldsymbol{x}'\| + \frac{\rho_K^-}{2}\|\boldsymbol{x}-\boldsymbol{x}'\|^2. \end{aligned}$$

Discussing the sign of $F(\boldsymbol{x}) - F(\boldsymbol{x}')$ and solving the above quadratic inequality completes the proof. □

Proposition 21. *Suppose that $F(\boldsymbol{x})$ is ρ_{k+s}^--RSC and ρ_{2k}^+-RSS. Let $\kappa := \rho_{2k}^+/\rho_{k+s}^-$. Suppose that for all $t \geq 1$, $\boldsymbol{x}^t$ is k-sparse and the following holds:*

$$F(\boldsymbol{x}^t) - F(\bar{\boldsymbol{x}}) \leq \mu_t\left(F(\boldsymbol{x}^{t-1}) - F(\bar{\boldsymbol{x}})\right) + \tau,$$

where $0 < \mu_t < \mu < 1$ for some μ, $\tau \geq 0$ and $\bar{\boldsymbol{x}}$ is an arbitrary s-sparse signal. Then,

$$\left\|\boldsymbol{x}^t - \bar{\boldsymbol{x}}\right\| \leq \sqrt{2\kappa}(\sqrt{\mu_1\mu_2\ldots\mu_t})\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\| + \frac{3}{\rho_{k+s}^-}\|\nabla_{k+s}F(\bar{\boldsymbol{x}})\| + \sqrt{\frac{2\tau}{\rho_{k+s}^-(1-\mu)}}.$$

Proof. The RSS property implies that

$$\begin{aligned} F(\boldsymbol{x}^0) - F(\bar{\boldsymbol{x}}) &\leq \left\langle \nabla F(\bar{\boldsymbol{x}}), \boldsymbol{x}^0 - \bar{\boldsymbol{x}}\right\rangle + \frac{\rho_{2k}^+}{2}\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\|^2 \\ &\leq \frac{\rho_{2k}^+}{2}\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\|^2 + \frac{1}{2\rho_{2k}^+}\|\nabla_{k+s}F(\bar{\boldsymbol{x}})\|^2 + \frac{\rho_{2k}^+}{2}\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\|^2 \\ &\leq \rho_{2k}^+\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\|^2 + \frac{1}{2\rho_{2k}^+}\|\nabla_{k+s}F(\bar{\boldsymbol{x}})\|^2. \end{aligned}$$

Denote $\mu_{1:t} = \mu_1\mu_2\ldots\mu_t$. We obtain

$$F(\boldsymbol{x}^t) - F(\bar{\boldsymbol{x}}) \leq \mu_{1:t}\rho^+\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\|^2 + \frac{1}{2\rho_{2k}^+}\|\nabla_{k+s}F(\bar{\boldsymbol{x}})\|^2 + \frac{\tau}{1-\mu}.$$

By Lemma 20, we have

$$\begin{aligned} &\left\|\boldsymbol{x}^t-\bar{\boldsymbol{x}}\right\| \\ \leq\ &\sqrt{\frac{2}{\rho_{k+s}^-}}\sqrt{\mu_{1:t}\rho_{2k}^+\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\|^2 + \frac{1}{2\rho_{2k}^+}\|\nabla_{k+s}F(\bar{\boldsymbol{x}})\|^2 + \frac{\tau}{1-\mu}} + \frac{2}{\rho_{k+s}^-}\|\nabla_{k+s}F(\bar{\boldsymbol{x}})\| \\ \leq\ &\sqrt{2\kappa}(\sqrt{\mu_{1:t}})\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\| + \sqrt{\frac{1}{\rho_{k+s}^-\rho_{2k}^+}}\|\nabla_{k+s}F(\bar{\boldsymbol{x}})\| + \frac{2}{\rho_{k+s}^-}\|\nabla_{k+s}F(\bar{\boldsymbol{x}})\| + \sqrt{\frac{2\tau}{\rho_{k+s}^-(1-\mu)}} \\ \leq\ &\sqrt{2\kappa}(\sqrt{\mu_{1:t}})\left\|\boldsymbol{x}^0-\bar{\boldsymbol{x}}\right\| + \frac{3}{\rho_{k+s}^-}\|\nabla_{k+s}F(\bar{\boldsymbol{x}})\| + \sqrt{\frac{2\tau}{\rho_{k+s}^-(1-\mu)}}. \end{aligned}$$

□