

A corrected statement of Corollary 3.14(a) from the published paper is below.

LEMMA 3.14. *Under the conditions of Theorem 3.13, the following hold true.*

(a) *If $\beta_k = \beta \in (0, 2\bar{A}/(\bar{A} + \theta))$ for all $k \geq \bar{k}_{\tau, \xi}$, then*

$$\begin{aligned} & \mathbb{E}_{\tau, low} \left[\frac{1}{k+1} \sum_{j=\bar{k}_{\tau, \xi}}^{\bar{k}_{\tau, \xi}+k} \left(\frac{\|g_j + J_j^T y_j\|_2^2}{\kappa_H^2} + \|c_j\|_2 \right) \right] \\ & \leq \frac{\kappa_\Psi + 1}{\kappa_q \bar{\tau}_{\min}} \left(\frac{\beta \bar{M}}{\bar{A} - \frac{1}{2}(\bar{A} + \theta)\beta} + \frac{\mathbb{E}_{\tau, low}[\phi(x_{\bar{k}_{\tau, \xi}}, \bar{\tau}_{\min})] - \phi_{\min}}{(k+1)\beta(\bar{A} - \frac{1}{2}(\bar{A} + \theta)\beta)} \right) \xrightarrow{k \rightarrow \infty} \frac{(\kappa_\Psi + 1)\beta \bar{M}}{\kappa_q \bar{\tau}_{\min}(\bar{A} - \frac{1}{2}(\bar{A} + \theta)\beta)}. \end{aligned}$$