

**Theorem 1** *Let the step size  $\beta_u^i$  be a fixed constant number  $\beta$  for all batches, and let  $U^*$  be the optimal solution to our problem. Given any  $\epsilon > 0$ ,  $\exists \beta_0$  s.t.  $\forall \beta < \beta_0$ , we have:*

$$\lim_{m \rightarrow \infty} \inf \sum_{t=1}^m \sum_i U_i(R_i(t)) > U^* - \epsilon$$