Supplementary Materials for "Integrating External Summary Information via James-Stein Shrinkage

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1. Useful Facts about the Two Constrained MLEs

Using the Lagrange multipliers method, it is easy to show that the constrained MLE $\hat{\boldsymbol{\beta}}_{cmle-sp}$ defined in (2.2) is the corresponding component of $(\hat{\boldsymbol{\beta}}_{cmle-sp}, \hat{\boldsymbol{\gamma}}_{cmle-sp}, \hat{\boldsymbol{\rho}})$ that satisfies

$$\sum_{i=1}^{n} \boldsymbol{S}_i(\hat{\boldsymbol{\beta}}_{cmle-sp}, \hat{\boldsymbol{\gamma}}_{cmle-sp}) + \sum_{i=1}^{n} \frac{\partial \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-sp}, \hat{\boldsymbol{\gamma}}_{cmle-sp}, \boldsymbol{\theta}_*)}{\partial(\boldsymbol{\beta}, \boldsymbol{\gamma})^{\mathrm{T}}} \hat{\boldsymbol{\rho}} = \mathbf{0}, \quad (1.1)$$

$$\sum_{i=1}^{n} \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-sp}, \hat{\boldsymbol{\gamma}}_{cmle-sp}, \boldsymbol{\theta}_*) = \mathbf{0}, \quad (1.2)$$

where $\hat{\boldsymbol{\rho}}$ is the Lagrange multiplier. Using the Z-estimator theory (e.g., van der Vaart 1998), we have $(\hat{\boldsymbol{\beta}}_{cmle-sp}, \hat{\boldsymbol{\gamma}}_{cmle-sp}, \hat{\boldsymbol{\rho}}) \xrightarrow{p} (\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0, \mathbf{0})$ as $n \to \infty$.

Using the Lagrange multipliers method again, below we show that the constrained MLE $\hat{\boldsymbol{\beta}}_{cmle-el}$ defined in (2.3) is the corresponding component

of $(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}, \hat{\boldsymbol{\rho}})$ that satisfies

$$\sum_{i=1}^{n} \boldsymbol{S}_i(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}) + \sum_{i=1}^{n} \frac{\partial \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}, \boldsymbol{\theta}_*)/\partial(\boldsymbol{\beta}, \boldsymbol{\gamma})^{\mathrm{T}}}{1 - \hat{\boldsymbol{\rho}}^{\mathrm{T}} \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}, \boldsymbol{\theta}_*)} \hat{\boldsymbol{\rho}} = \mathbf{0}, \quad (1.3)$$

$$\sum_{i=1}^{n} \frac{\boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}, \boldsymbol{\theta}_*)}{1 - \hat{\boldsymbol{\rho}}^{\mathrm{T}} \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}, \boldsymbol{\theta}_*)} = \mathbf{0}, \quad (1.4)$$

where we still use $\hat{\boldsymbol{\rho}}$ to denote the Lagrange multiplier. Using the Z-estimator theory again we have $(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}, \hat{\boldsymbol{\rho}}) \xrightarrow{p} (\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0, \mathbf{0})$ as $n \to \infty$.

2. Derivation of (1.3) and (1.4)

The Lagrangian corresponding to (2.3) is

$$\mathcal{L} = \sum_{i=1}^{n} \log f_i(\boldsymbol{\beta}, \boldsymbol{\gamma}) + \sum_{i=1}^{n} \log q_i + n\boldsymbol{\rho}^{\mathrm{T}} \sum_{i=1}^{n} q_i \boldsymbol{U}_i(\boldsymbol{\beta}, \boldsymbol{\gamma}, \boldsymbol{\theta}_*) - \mu(\sum_{i=1}^{n} q_i - 1),$$

where $\boldsymbol{\rho}$ and μ are the Lagrange multipliers. At the solution $(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el})$ and $\hat{q}_i$ we must have $\partial\mathcal{L}/\partial q_i = 0$ and $\partial\mathcal{L}/\partial(\boldsymbol{\beta}, \boldsymbol{\gamma}) = \mathbf{0}$ for some $\hat{\boldsymbol{\rho}}$ and $\hat{\mu}$. Multiplying both sides of $\partial\mathcal{L}/\partial q_i = 1/\hat{q}_i + n\hat{\boldsymbol{\rho}}^{\mathrm{T}} \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}, \boldsymbol{\theta}_*) - \hat{\mu} = 0$ by $\hat{q}_i$ and summing over i, the constraints in (2.3) lead to $\hat{\mu} = n$, which, combined with $\partial\mathcal{L}/\partial q_i = 0$ yields $\hat{q}_i = 1/[n\{1 - \hat{\boldsymbol{\rho}}^{\mathrm{T}} \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}, \boldsymbol{\theta}_*)\}]$. Then $\partial\mathcal{L}/\partial(\boldsymbol{\beta}, \boldsymbol{\gamma}) = \mathbf{0}$ gives (1.3) and the constraint $\sum_{i=1}^{n} \hat{q}_i \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el}, \hat{\boldsymbol{\gamma}}_{cmle-el}, \boldsymbol{\theta}_*) = \mathbf{0}$ gives (1.4).

3. Proof of Theorem 1

Let "$\xrightarrow{d_n}$" denote convergence in distribution as $n \to \infty$ along the sequence of distributions corresponding to the sequence of external study population distributions that are local to the internal study population distribution.

Lemma 1. For any estimator $\hat{\boldsymbol{\beta}}$ satisfying $\sqrt{n}(\hat{\boldsymbol{\beta}} - \boldsymbol{\beta}_0) \xrightarrow{d_n} \boldsymbol{\psi}$ for some random variable $\boldsymbol{\psi}$ as $n \to \infty$, and for the weighted quadratic loss $l(\hat{\boldsymbol{\beta}}, \boldsymbol{\beta}_0) = (\hat{\boldsymbol{\beta}} - \boldsymbol{\beta}_0)^{\mathrm{T}} \boldsymbol{V}^{-1} (\hat{\boldsymbol{\beta}} - \boldsymbol{\beta}_0)$ with the weight $\boldsymbol{V}^{-1}$, the asymptotic risk for $\hat{\boldsymbol{\beta}}$ is $R(\hat{\boldsymbol{\beta}}, \boldsymbol{\beta}_0) = E(\boldsymbol{\psi}^{\mathrm{T}} \boldsymbol{V}^{-1} \boldsymbol{\psi})$.

Lemma 1 is Lemma 1 in Hansen (2016) and the proof is omitted.

Proof of (i). For the MLE $(\hat{\boldsymbol{\beta}}_{mle}, \hat{\boldsymbol{\gamma}}_{mle})$ we have

$$\sqrt{n} \begin{pmatrix} \hat{\boldsymbol{\beta}}_{mle} - \boldsymbol{\beta}_0 \\ \hat{\boldsymbol{\gamma}}_{mle} - \boldsymbol{\gamma}_0 \end{pmatrix} = \boldsymbol{\Omega}^{-1} \frac{1}{\sqrt{n}} \sum_{i=1}^{n} \boldsymbol{S}_i(\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0) + o_p(1) \xrightarrow{d_n} \boldsymbol{\Omega}^{-1} \boldsymbol{\Delta}_{\boldsymbol{S}}, \quad (3.5)$$

and thus $\sqrt{n}(\hat{\boldsymbol{\beta}}_{mle} - \boldsymbol{\beta}_0) \xrightarrow{d_n} \boldsymbol{P} \boldsymbol{\Omega}^{-1} \boldsymbol{\Delta}_{\boldsymbol{S}}$. The result then follows from Lemma 1 with $\boldsymbol{V} = \boldsymbol{V}_{\boldsymbol{\beta}, mle}$.

Proof of (ii). We will first show the result for $\hat{\boldsymbol{\beta}}_{JS}$ based on $\hat{\boldsymbol{\beta}}_{cmle-el}$. Applying the mean-value theorem to (1.3) and (1.4) around $(\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0, \mathbf{0})$ leads

to

$$
\begin{aligned}
& \mathbf{0} \\
= \; & \frac{1}{n}\sum_{i=1}^{n}\begin{pmatrix} \boldsymbol{S}_i(\boldsymbol{\beta}_0,\boldsymbol{\gamma}_0) \\ \boldsymbol{U}_i(\boldsymbol{\beta}_0,\boldsymbol{\gamma}_0,\boldsymbol{\theta}_{n*}) \end{pmatrix} \\
& + \frac{1}{n}\sum_{i=1}^{n}\begin{pmatrix} \frac{\partial \boldsymbol{S}_i(\bar{\boldsymbol{\beta}},\bar{\boldsymbol{\gamma}})}{\partial(\boldsymbol{\beta},\boldsymbol{\gamma})}, & \frac{\partial \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el},\hat{\boldsymbol{\gamma}}_{cmle-el},\boldsymbol{\theta}_{n*})/\partial(\boldsymbol{\beta},\boldsymbol{\gamma})^{\mathrm{T}}}{1-\hat{\boldsymbol{\rho}}^{\mathrm{T}}\boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el},\hat{\boldsymbol{\gamma}}_{cmle-el},\boldsymbol{\theta}_{n*})} \\ \frac{\partial \boldsymbol{U}_i(\bar{\boldsymbol{\beta}},\bar{\boldsymbol{\gamma}},\boldsymbol{\theta}_{n*})/\partial(\boldsymbol{\beta},\boldsymbol{\gamma})}{1-\bar{\boldsymbol{\rho}}^{\mathrm{T}}\boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el},\hat{\boldsymbol{\gamma}}_{cmle-el},\boldsymbol{\theta}_{n*})}, & \frac{\boldsymbol{U}_i(\bar{\boldsymbol{\beta}},\bar{\boldsymbol{\gamma}},\boldsymbol{\theta}_{n*})\boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el},\hat{\boldsymbol{\gamma}}_{cmle-el},\boldsymbol{\theta}_{n*})^{\mathrm{T}}}{\{1-\bar{\boldsymbol{\rho}}^{\mathrm{T}}\boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-el},\hat{\boldsymbol{\gamma}}_{cmle-el},\boldsymbol{\theta}_{n*})\}^2} \end{pmatrix}\begin{pmatrix} \hat{\boldsymbol{\beta}}_{cmle-el}-\boldsymbol{\beta}_0 \\ \hat{\boldsymbol{\gamma}}_{cmle-el}-\boldsymbol{\gamma}_0 \\ \hat{\boldsymbol{\rho}} \end{pmatrix},
\end{aligned}
$$

where $\bar{\boldsymbol{\beta}}$ is some value between $\hat{\boldsymbol{\beta}}_{cmle-el}$ and $\boldsymbol{\beta}_0$, $\bar{\boldsymbol{\gamma}}$ is some value between $\hat{\boldsymbol{\gamma}}_{cmle-el}$ and $\boldsymbol{\gamma}_0$, and $\bar{\boldsymbol{\rho}}$ is some value between $\hat{\boldsymbol{\rho}}$ and $\mathbf{0}$. Then we have

$$
\begin{aligned}
& \sqrt{n}\begin{pmatrix} \hat{\boldsymbol{\beta}}_{cmle-el}-\boldsymbol{\beta}_0 \\ \hat{\boldsymbol{\gamma}}_{cmle-el}-\boldsymbol{\gamma}_0 \\ \hat{\boldsymbol{\rho}} \end{pmatrix} \\
= \; & -\begin{pmatrix} -\boldsymbol{\Omega}, & \boldsymbol{G}^{\mathrm{T}} \\ \boldsymbol{G}, & \boldsymbol{\Sigma} \end{pmatrix}^{-1}\frac{1}{\sqrt{n}}\sum_{i=1}^{n}\begin{pmatrix} \boldsymbol{S}_i(\boldsymbol{\beta}_0,\boldsymbol{\gamma}_0) \\ \boldsymbol{U}_i(\boldsymbol{\beta}_0,\boldsymbol{\gamma}_0,\boldsymbol{\theta}_{n*}) \end{pmatrix} + o_p(1) \\
= \; & -\begin{pmatrix} -\boldsymbol{\Omega}, & \boldsymbol{G}^{\mathrm{T}} \\ \boldsymbol{G}, & \boldsymbol{\Sigma} \end{pmatrix}^{-1}\left\{\frac{1}{\sqrt{n}}\sum_{i=1}^{n}\begin{pmatrix} \boldsymbol{S}_i(\boldsymbol{\beta}_0,\boldsymbol{\gamma}_0) \\ \boldsymbol{U}_i(\boldsymbol{\beta}_0,\boldsymbol{\gamma}_0,\boldsymbol{\theta}_{n*})-E\{\boldsymbol{U}(\boldsymbol{\beta}_0,\boldsymbol{\gamma}_0,\boldsymbol{\theta}_{n*})\} \end{pmatrix} + \begin{pmatrix} \mathbf{0} \\ \boldsymbol{\delta} \end{pmatrix}\right\} + o_p(1),
\end{aligned}
$$

which leads to

$$
\sqrt{n}\begin{pmatrix} \hat{\boldsymbol{\beta}}_{cmle-el}-\boldsymbol{\beta}_0 \\ \hat{\boldsymbol{\gamma}}_{cmle-el}-\boldsymbol{\gamma}_0 \end{pmatrix} \xrightarrow{d_n} (\boldsymbol{\Omega}^{-1}-\boldsymbol{L}\boldsymbol{G}\boldsymbol{\Omega}^{-1},-\boldsymbol{L})\boldsymbol{\Delta}-\boldsymbol{L}\boldsymbol{\delta} = \boldsymbol{\Omega}^{-1}\boldsymbol{\Delta}_{\boldsymbol{S}}-\boldsymbol{L}(\boldsymbol{\Delta}_*+\boldsymbol{\delta}).
$$

This, together with (3.5), implies that $\sqrt{n}(\hat{\boldsymbol{\beta}}_{mle}-\hat{\boldsymbol{\beta}}_{cmle-el}) \xrightarrow{d_n} \boldsymbol{P}\boldsymbol{L}(\boldsymbol{\Delta}_*+\boldsymbol{\delta})$,

which then leads to

$$n(\hat{\boldsymbol{\beta}}_{mle} - \hat{\boldsymbol{\beta}}_{cmle-el})^{\mathrm{T}} \hat{\boldsymbol{V}}_{\boldsymbol{\beta},mle}^{-1} (\hat{\boldsymbol{\beta}}_{mle} - \hat{\boldsymbol{\beta}}_{cmle-el}) \xrightarrow{d_n} \xi = (\boldsymbol{\Delta}_* + \boldsymbol{\delta})^{\mathrm{T}} \boldsymbol{B} (\boldsymbol{\Delta}_* + \boldsymbol{\delta}).$$

Therefore, we have $\hat{w} \xrightarrow{d_n} w = (1 - \tau/\xi)_+$, and thus

$$\sqrt{n}(\hat{\boldsymbol{\beta}}_{JS} - \boldsymbol{\beta}_0) \xrightarrow{d_n} \boldsymbol{\psi}_{JS} = w \boldsymbol{P} \boldsymbol{\Omega}^{-1} \boldsymbol{\Delta}_{\boldsymbol{S}} + (1 - w) \boldsymbol{P} \{ \boldsymbol{\Omega}^{-1} \boldsymbol{\Delta}_{\boldsymbol{S}} - \boldsymbol{L} (\boldsymbol{\Delta}_* + \boldsymbol{\delta}) \}.$$

From Lemma 1, the asymptotic risk for $\hat{\boldsymbol{\beta}}_{JS}$ based on $\hat{\boldsymbol{\beta}}_{cmle-el}$ is $R(\hat{\boldsymbol{\beta}}_{JS}, \boldsymbol{\beta}_0) = E(\boldsymbol{\psi}_{JS}^{\mathrm{T}} \boldsymbol{V}_{\boldsymbol{\beta},mle}^{-1} \boldsymbol{\psi}_{JS})$.

Define the random variable $\boldsymbol{\psi}_{JS}^*$ that is analogous to $\boldsymbol{\psi}_{JS}$ without the positive part trimming in the weight w:

$$\begin{aligned} \boldsymbol{\psi}_{JS}^* &= (1 - \tau/\xi) \boldsymbol{P} \boldsymbol{\Omega}^{-1} \boldsymbol{\Delta}_{\boldsymbol{S}} + \tau/\xi \boldsymbol{P} \{ \boldsymbol{\Omega}^{-1} \boldsymbol{\Delta}_{\boldsymbol{S}} - \boldsymbol{L} (\boldsymbol{\Delta}_* + \boldsymbol{\delta}) \} \\ &= \boldsymbol{P} \boldsymbol{\Omega}^{-1} \boldsymbol{\Delta}_{\boldsymbol{S}} - \tau/\xi \boldsymbol{P} \boldsymbol{L} (\boldsymbol{\Delta}_* + \boldsymbol{\delta}). \end{aligned}$$

Then from Lemma 2 of Hansen (2015), we have

$$R(\hat{\boldsymbol{\beta}}_{JS}, \boldsymbol{\beta}_0) = E(\boldsymbol{\psi}_{JS}^{\mathrm{T}} \boldsymbol{V}_{\boldsymbol{\beta},mle}^{-1} \boldsymbol{\psi}_{JS}) < E(\boldsymbol{\psi}_{JS}^{*\mathrm{T}} \boldsymbol{V}_{\boldsymbol{\beta},mle}^{-1} \boldsymbol{\psi}_{JS}^*). \tag{3.6}$$

It is easy to see that

$$\begin{aligned} E(\boldsymbol{\psi}_{JS}^{*\mathrm{T}} \boldsymbol{V}_{\boldsymbol{\beta},mle}^{-1} \boldsymbol{\psi}_{JS}^*) &= R(\hat{\boldsymbol{\beta}}_{mle}, \boldsymbol{\beta}_0) + \tau^2 E \left\{ \frac{(\boldsymbol{\Delta}_* + \boldsymbol{\delta})^{\mathrm{T}} \boldsymbol{L}^{\mathrm{T}} \boldsymbol{P}^{\mathrm{T}} \boldsymbol{V}_{\boldsymbol{\beta},mle}^{-1} \boldsymbol{P} \boldsymbol{L} (\boldsymbol{\Delta}_* + \boldsymbol{\delta})}{\xi^2} \right\} \\ &\quad - 2\tau E \left\{ \frac{(\boldsymbol{\Delta}_* + \boldsymbol{\delta})^{\mathrm{T}} \boldsymbol{L}^{\mathrm{T}} \boldsymbol{P}^{\mathrm{T}} \boldsymbol{V}_{\boldsymbol{\beta},mle}^{-1} \boldsymbol{P} \boldsymbol{\Omega}^{-1} \boldsymbol{\Delta}_{\boldsymbol{S}}}{\xi} \right\} \\ &= R(\hat{\boldsymbol{\beta}}_{mle}, \boldsymbol{\beta}_0) + \tau^2 E(1/\xi) - 2\tau E \{ \boldsymbol{g} (\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})^{\mathrm{T}} \boldsymbol{K} \boldsymbol{\Delta} \}, \end{aligned} \tag{3.7}$$

where $\boldsymbol{D} = (\boldsymbol{G}\boldsymbol{\Omega}^{-1}, \boldsymbol{I})$ and thus $\boldsymbol{\Delta}_* = \boldsymbol{D}\boldsymbol{\Delta}$, $\boldsymbol{K} = \boldsymbol{L}^{\mathrm{T}}\boldsymbol{P}^{\mathrm{T}}\boldsymbol{V}_{\boldsymbol{\beta},mle}^{-1}\boldsymbol{P}(\boldsymbol{\Omega}^{-1}, \boldsymbol{0})$, and

$$\boldsymbol{g}(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta}) = \frac{(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})}{(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{B}(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})}.$$

Let $\phi_{\boldsymbol{\Delta}}(\boldsymbol{x})$ denote the density for $\boldsymbol{\Delta}$, which is multivariate normal with mean $\boldsymbol{0}$ and variance $\boldsymbol{V}_{\boldsymbol{\Delta}}$. Then

$$\begin{aligned}
& E\{\boldsymbol{g}(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{K}\boldsymbol{\Delta}\} \\
= & \int_{-\infty}^{\infty} \boldsymbol{g}(\boldsymbol{D}\boldsymbol{x} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{K}\boldsymbol{x}\phi_{\boldsymbol{\Delta}}(\boldsymbol{x})d\boldsymbol{x} = -\int_{-\infty}^{\infty} \boldsymbol{g}(\boldsymbol{D}\boldsymbol{x} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{K}\boldsymbol{V}_{\boldsymbol{\Delta}}d\phi_{\boldsymbol{\Delta}}(\boldsymbol{x}) \\
= & \int_{-\infty}^{\infty} \mathrm{tr}\left\{\frac{d}{d\boldsymbol{x}}\boldsymbol{g}(\boldsymbol{D}\boldsymbol{x} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{K}\boldsymbol{V}_{\boldsymbol{\Delta}}\right\}\phi_{\boldsymbol{\Delta}}(\boldsymbol{x})d\boldsymbol{x} \\
= & \int_{-\infty}^{\infty} \mathrm{tr}\left\{\frac{\boldsymbol{D}^{\mathrm{T}}\boldsymbol{K}\boldsymbol{V}_{\boldsymbol{\Delta}}}{(\boldsymbol{D}\boldsymbol{x} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{B}(\boldsymbol{D}\boldsymbol{x} + \boldsymbol{\delta})} - \frac{2\boldsymbol{D}^{\mathrm{T}}\boldsymbol{B}(\boldsymbol{D}\boldsymbol{x} + \boldsymbol{\delta})(\boldsymbol{D}\boldsymbol{x} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{K}\boldsymbol{V}_{\boldsymbol{\Delta}}}{\{(\boldsymbol{D}\boldsymbol{x} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{B}(\boldsymbol{D}\boldsymbol{x} + \boldsymbol{\delta})\}^2}\right\}\phi_{\boldsymbol{\Delta}}(\boldsymbol{x})d\boldsymbol{x} \\
= & E\mathrm{tr}\left(\frac{\boldsymbol{D}^{\mathrm{T}}\boldsymbol{K}\boldsymbol{V}_{\boldsymbol{\Delta}}}{\xi}\right) - 2E\mathrm{tr}\left(\frac{\boldsymbol{D}^{\mathrm{T}}\boldsymbol{B}(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{K}\boldsymbol{V}_{\boldsymbol{\Delta}}}{\xi^2}\right) \\
= & E\left(\frac{\mathrm{tr}(\boldsymbol{J}_2)}{\xi}\right) - 2E\left(\frac{(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{K}\boldsymbol{V}_{\boldsymbol{\Delta}}\boldsymbol{D}^{\mathrm{T}}\boldsymbol{B}(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})}{\xi^2}\right) \\
= & E\left(\frac{\mathrm{tr}(\boldsymbol{J}_2)}{\xi}\right) - 2E\left(\frac{(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})^{\mathrm{T}}\boldsymbol{B}_1^{\mathrm{T}}\boldsymbol{J}_2\boldsymbol{B}_1(\boldsymbol{D}\boldsymbol{\Delta} + \boldsymbol{\delta})}{\xi^2}\right) \\
\geq & E\left(\frac{\mathrm{tr}(\boldsymbol{J}_2) - 2 \parallel \boldsymbol{J}_2 \parallel}{\xi}\right) \qquad (3.8)
\end{aligned}$$

where $\boldsymbol{B}_1 = \boldsymbol{V}_{\boldsymbol{\beta},mle}^{-1/2}\boldsymbol{P}\boldsymbol{L}$. In the above display the third equality follows from integration by parts, the sixth and seventh equalities follow some matrix algebra, and the last inequality follows the fact that $\boldsymbol{B}_1^{\mathrm{T}}\boldsymbol{B}_1 = \boldsymbol{B}$.

From (3.6), (3.7) and (3.8) we have

$$\begin{aligned} R(\hat{\boldsymbol{\beta}}_{JS}, \boldsymbol{\beta}_0) &< R(\hat{\boldsymbol{\beta}}_{mle}, \boldsymbol{\beta}_0) - \tau E\left(\frac{2\{\mathrm{tr}(\boldsymbol{J}_2) - 2 \parallel \boldsymbol{J}_2 \parallel\} - \tau}{\xi}\right) \\ &\leq R(\hat{\boldsymbol{\beta}}_{mle}, \boldsymbol{\beta}_0) - \tau \frac{2\{\mathrm{tr}(\boldsymbol{J}_2) - 2 \parallel \boldsymbol{J}_2 \parallel\} - \tau}{E\xi}, \end{aligned}$$

where the second inequality follows from $d > 2$ and Jensen's inequality. This is the desired result for $\hat{\boldsymbol{\beta}}_{JS}$ based on $\hat{\boldsymbol{\beta}}_{cmle-el}$.

Now we show the result for $\hat{\boldsymbol{\beta}}_{JS}$ based on $\hat{\boldsymbol{\beta}}_{cmle-sp}$. Applying the mean-value theorem to (1.1) and (1.2) around $(\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0, \mathbf{0})$ leads to

$$\begin{aligned} \mathbf{0} &= \frac{1}{n}\sum_{i=1}^{n}\begin{pmatrix} \boldsymbol{S}_i(\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0) \\ \boldsymbol{U}_i(\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0, \boldsymbol{\theta}_{n*}) \end{pmatrix} \\ &\quad + \frac{1}{n}\sum_{i=1}^{n}\begin{pmatrix} \frac{\partial \boldsymbol{S}_i(\bar{\boldsymbol{\beta}}, \bar{\boldsymbol{\gamma}})}{\partial(\boldsymbol{\beta}, \boldsymbol{\gamma})}, & \frac{\partial \boldsymbol{U}_i(\hat{\boldsymbol{\beta}}_{cmle-sp}, \hat{\boldsymbol{\gamma}}_{cmle-sp}, \boldsymbol{\theta}_{n*})}{\partial(\boldsymbol{\beta}, \boldsymbol{\gamma})^{\mathrm{T}}} \\ \frac{\partial \boldsymbol{U}_i(\bar{\boldsymbol{\beta}}, \bar{\boldsymbol{\gamma}}, \boldsymbol{\theta}_{n*})}{\partial(\boldsymbol{\beta}, \boldsymbol{\gamma})}, & \mathbf{0} \end{pmatrix} \begin{pmatrix} \hat{\boldsymbol{\beta}}_{cmle-sp} - \boldsymbol{\beta}_0 \\ \hat{\boldsymbol{\gamma}}_{cmle-sp} - \boldsymbol{\gamma}_0 \\ \hat{\boldsymbol{\rho}} \end{pmatrix}, \end{aligned}$$

where $\bar{\boldsymbol{\beta}}$ is some value between $\hat{\boldsymbol{\beta}}_{cmle-sp}$ and $\boldsymbol{\beta}_0$ and $\bar{\boldsymbol{\gamma}}$ is some value between $\hat{\boldsymbol{\gamma}}_{cmle-sp}$ and $\boldsymbol{\gamma}_0$. Then we have

$$\begin{aligned} &\sqrt{n}\begin{pmatrix} \hat{\boldsymbol{\beta}}_{cmle-sp} - \boldsymbol{\beta}_0 \\ \hat{\boldsymbol{\gamma}}_{cmle-sp} - \boldsymbol{\gamma}_0 \\ \hat{\boldsymbol{\rho}} \end{pmatrix} \\ = &-\begin{pmatrix} -\boldsymbol{\Omega}, & \boldsymbol{G}^{\mathrm{T}} \\ \boldsymbol{G}, & \mathbf{0} \end{pmatrix}^{-1}\left\{\frac{1}{\sqrt{n}}\sum_{i=1}^{n}\begin{pmatrix} \boldsymbol{S}_i(\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0) \\ \boldsymbol{U}_i(\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0, \boldsymbol{\theta}_{n*}) - E\{\boldsymbol{U}(\boldsymbol{\beta}_0, \boldsymbol{\gamma}_0, \boldsymbol{\theta}_{n*})\} \end{pmatrix} + \begin{pmatrix} \mathbf{0} \\ \boldsymbol{\delta} \end{pmatrix}\right\} + o_p(1). \end{aligned}$$

The desired result then follows the same arguments as those for $\hat{\boldsymbol{\beta}}_{JS}$ based on $\hat{\boldsymbol{\beta}}_{cmle-el}$.

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