

1 **Reviewer 1:** *"The implementation details should be presented along with the algorithm as they seem to be necessary*
2 *for claiming the stated per iteration complexity."* – The implementation details are in Section 6, if the reviewer believes
3 that readability of the paper would be improved, we can include a sketch of the main implementation details when we
4 introduce the algorithms.

5 *"Clarifications of the proof: The authors should explain how Ky Fan's inequality is used in the derivation of Eq. 8*
6 *in the supplementary material. What is eta in Eq. 8?"* – η is a typo and should be η_t . Ky Fan's inequality states
7 that $\sum_{l=1}^{k+1} \lambda_l(P_t + \eta_t C_t) \leq \sum_{l=1}^{k+1} \lambda_l(P_t) + \sum_{l=1}^{k+1} \eta_t \lambda_l(C_t)$. Since by assumption P_t is a rank- k projection matrix
8 $\sum_{l=1}^{k+1} \lambda_l(P_t) = k$ and this is how the inequality holds.

9 *"Some explanations about how Eq. 9 follows from 1) Eq. 8, 2) inequality of $\lambda_k(P_{t+1/2})$, and the relation between*
10 *$\lambda_k(P_{t+1/2})$ and $\lambda_{k+1}(P_{t+1/2})$."* – From the discussion up to line 354 we have that $1 + \lambda_{k+1}(P_{t+1/2}) \leq \lambda_k(P_{t+1/2})$ is
11 a sufficient condition. Now Eq. 8) implies that a sufficient condition is $1 + \eta_t \sum_{l=1}^{k+1} \lambda_l(C_t) - \eta_t \sum_{l=1}^{k+1} \lambda_l(U_t^\top C_t U_t) \leq$
12 $\lambda_k(P_{t+1/2})$. Finally since it always holds that $\lambda_k(P_{t+1/2}) \geq 1 + \eta_t \lambda_k(U_t^\top C_t U_t)$ we get that a sufficient condition is
13 $1 + \eta_t \sum_{l=1}^{k+1} \lambda_l(C_t) - \eta_t \sum_{l=1}^{k+1} \lambda_l(U_t^\top C_t U_t) \leq 1 + \eta_t \lambda_k(U_t^\top C_t U_t)$ or equivalently Eq. 9)

14 *"For the proof of Lemma A.2, the inequality in line 365-366 seems to be stricter than Lemma 5.1. How do we obtain*
15 *that using Lemma 5.1? Similar concerns hold for the proof of Lemma B.1. It is important to clarify this step."* – First
16 note that Eq. 9) and statement of Lemma 5.1 are equivalent. The inequality on lines 365-366 follows by replacing
17 $\sum_{l=1}^k (U_t^\top C_t U_t) + \lambda_k(U_t^\top C_t U_t)$ in Eq. 9) by $\sum_{l=1}^k (U_t^\top C U_t) + \lambda_k(U_t^\top C U_t) + \epsilon(k+1)$, which can be done because
18 of the derivation between lines 364 and 365. A similar derivation holds for Lemma B.1

19 We will add the above clarifications and other missing steps to the appendix.

20 **Reviewer 2:** We would like to thank the reviewer for the comments.

21 **Reviewer 3:** *"algorithmic contributions: Fair. Not very sure how computationally efficient of the developed algo-*
22 *rithm."* – Algorithm 2 is as computationally efficient as Oja's algorithm up to a factor of k (as Theorem 4.3 and the
23 discussion after it state – lines 168-171) which is considered state of the art. We have further discussed settings in
24 which Algorithm 2 can perform better than Oja.

25 *"For the Algorithm 1, it is not clear on how to choose T , the number of iterations."* – Theorem 4.1 suggests how T
26 should be set. Indeed if we return the last iterate of the algorithm P_T , then the suboptimality in objective is going to be
27 of order $\tilde{O}(1/\sqrt{T})$ (disregarding other terms). This implies that if we want to achieve ϵ -suboptimality, we need to set
28 $T \sim 1/\epsilon^2$.

29 *"For Theorem 4.1, it is a bit confusing that the upper bound will get large as the value of T increases. Note that T is the*
30 *number of iterations. One would expect that a larger T should lead to tight bound."* – The upper bound grows with T
31 only if t is fixed. Since practitioners usually use the last iterate of the algorithm (in this case $t = T$) the upper bound
32 clearly decreases in this case as $O(\log(T)/\sqrt{T})$ (disregarding other terms).

33 *"More explanation on the theoretical results are needed. More comprehensive numerical study can be helpful to*
34 *demonstrate the advantage of the proposed method."* – The main theorems are presented in standard form for the PCA
35 problem i.e. they give a bound on the suboptimality in objective after running the respective algorithm for T iterations.
36 We already compare with 3 other state of the art methods on real as well as synthetic data. We can add experiments on a
37 wider range of datasets in the final version of our work.