In (20), the linearized loss $\ell_t(\mathbf{x}_t^\eta)$ defined in (15) should be replaced by the actual one-round cost incurred by expert E^η, i.e.,

$$\ell_t(\mathbf{x}_t^\eta) = f_t(\mathbf{x}_t^\eta) + \|\mathbf{x}_t^\eta - \mathbf{x}_{t-1}^\eta\|.$$

This modification removes the circular dependence between the current expert weights and the current meta-decision. The proof can be modified accordingly, and the dynamic-regret bound in Theorem 5 remains unchanged.