

## A. Supplementary Information: relation between different relative error criteria

Our relative error criterion of  $|\sin(\hat{W}, w)|$  differs somewhat from the criterion used in (Negahban et al., 2016), which was

$$\frac{\|\hat{W} - w\|_2}{\|w\|_2},$$

where both  $w$  and  $\hat{W}$  need to be normalized to sum to 1. To represent this compactly, we introduce the notation  $D(x, y)$  for positive vectors  $x, y$ , defined as

$$D(x, y) = \frac{\left\| \frac{y}{\|y\|_1} - \frac{x}{\|x\|_1} \right\|_2}{\left\| \frac{y}{\|y\|_1} \right\|_2},$$

so that the criterion of (Negahban et al., 2016) can be written simply as  $D(\hat{W}, w)$ .

We will show that if  $\hat{W}$  and  $w$  satisfy  $\max_{i,j} w_i/w_j \leq b$  and  $\max_{i,j} \hat{W}_i/\hat{W}_j \leq b$ , then the two relative error criteria are within a multiplicative factor of  $\sqrt{b}$ . Thus, ignoring factors depending on the skewness  $b$ , we may pass from one to the other at will.

The proof will require a sequence of lemmas, which we present next. The first lemma provides some inequalities satisfied by the sine error measure.

**Lemma A.1.** *Let  $x, y \in \mathfrak{R}^n$  and denote by  $\sin(x, y)$  the sine of the angle made by these vectors. Then we have that*

$$|\sin(x, y)| = \min_{\beta} \frac{\|\beta x - y\|_2}{\|y\|_2} = \inf_{\alpha \neq 0} \frac{\|x - \alpha y\|_2}{\|\alpha y\|_2}$$

Moreover, if the angle between  $x$  and  $y$  is less than  $\pi/2$  (which always holds when  $x$  and  $y$  are nonnegative), we have that

$$\frac{1}{\sqrt{2}} \left\| \frac{x}{\|x\|_2} - \frac{y}{\|y\|_2} \right\|_2 \leq |\sin(x, y)| \leq \left\| \frac{x}{\|x\|_2} - \frac{y}{\|y\|_2} \right\|_2. \quad (25)$$

Moreover, since  $\sin(x, y) = \sin(y, x)$  the expressions remain valid if we permute  $x$  and  $y$ .

*Proof.* We begin with the first equality. Observe that  $\min_{\beta} \|\beta x - y\|_2$  is the distance between  $y$  and its orthogonal projection on the 1-dimensional subspace spanned by  $x$ ; by definition of sine, this is also  $\|y\|_2 |\sin(x, y)|$ , which implies the equality sought.

The second equality directly follows from the change of variable  $\alpha = 1/\beta$ . Passing from min to inf is necessary in case the optimal  $\beta$  is 0, which happens when  $x$  and  $y$  are orthogonal.

Let now  $\theta$  be the angle made by  $x$  and  $y$ . An analysis of the triangle defined by  $0$ ,  $x/\|x\|_2$  and  $y/\|y\|_2$  shows

that  $\sin(x, y) = \sin(\frac{\pi-\theta}{2}) \left\| \frac{x}{\|x\|_2} - \frac{y}{\|y\|_2} \right\|_2$ , which implies (25) since  $\theta \in [0, \frac{\pi}{2}]$ . ■

We will also need the following lemma on the ratio between the 1- and 2- norms of vectors.

**Lemma A.2.** *Let  $x \in \mathfrak{R}_+^n$  be such that  $\max_{i,j} \frac{x_i}{x_j} \leq b$ . Then*

$$\frac{\|x\|_2}{\|x\|_1} \leq \min \left( 1, \sqrt{\frac{b}{n}} \right).$$

*Proof.* That  $\|x\|_2 \leq \|x\|_1 \cdot 1$  is well-known. To prove the same with 1 replaced by  $\sqrt{\frac{b}{n}}$ , we argue as follows. First, without loss of generality, we may assume  $x_i \in [1, b]$  for all  $i$ . Let  $Z$  be any random variable supported on the interval  $[1, b]$ . Observe that

$$E[Z^2] \leq bE[Z] \leq bE[Z]^2,$$

where the first inequality follows because  $Z \leq b$  and the second inequality follows because  $E[Z] \geq 1$ . We can rearrange this as

$$\frac{E[Z]^2}{E[Z^2]} \geq \frac{1}{b}.$$

Now let  $Z$  be uniform over  $x_1, \dots, x_n$ . In this case, this last inequality specializes to

$$\frac{((1/n) \sum_{i=1}^n x_i)^2}{(1/n) \sum_{i=1}^n x_i^2} \geq \frac{1}{b},$$

or

$$\frac{\|x\|_1^2}{\|x\|_2^2} \geq \frac{n}{b},$$

and now, inverting both sides and taking square roots, we obtain what we need to show. ■

**Lemma A.3.**  *$|\sin(x, y)| \leq D(x, y)$  holds for nonnegative  $x, y \in \mathfrak{R}^n$ .*

*Proof.*

$$\begin{aligned} D(x, y) &= \frac{\left\| \frac{x}{\|x\|_1} - \frac{y}{\|y\|_1} \right\|_2}{\left\| \frac{y}{\|y\|_1} \right\|_2} \\ &= \frac{\left\| x \frac{\|y\|_1}{\|x\|_1} - y \right\|_2}{\|y\|_2} \\ &\geq \inf_{\beta} \frac{\|\beta x - y\|_2}{\|y\|_2} \\ &= |\sin(x, y)|, \end{aligned}$$

where the last step used Lemma A.1. ■

**Lemma A.4.** Suppose  $x \in \mathfrak{R}_+^n$  and  $\max_{i,j} \frac{x_i}{x_j} \leq b$ . Then there holds

$$D(x, y) \leq \min\left(1 + \sqrt{n}, 1 + \sqrt{b}\right) \sqrt{2} \sin(x, y)$$

*Proof.* Without loss of generality, we assume  $\|x\| = \|y\| = 1$ , which means we can simplify  $\left\|\frac{x}{\|x\|_2} - \frac{y}{\|y\|_2}\right\|_2$  as  $\|x - y\|_2$ . Since  $\|y\|_3 = 1$ , we have

$$\begin{aligned} D(x, y) &= \frac{\left\|\frac{x}{1^T x} - \frac{y}{1^T y}\right\|_2}{\left\|\frac{y}{1^T y}\right\|_2} \\ &\leq \left\|\frac{1^T y}{1^T x} x - y\right\|_2 \\ &\leq \|x - y\|_2 + \|x\|_2 \left|\frac{1^T y}{1^T x} - 1\right| \\ &= \|x - y\|_2 + \frac{\|x\|_2}{1^T x} |1^T(y - x)| \\ &\leq \|x - y\|_2 \left(1 + \sqrt{n} \frac{\|x\|_2}{\|x\|_1}\right), \end{aligned}$$

where in the last inequality we have used

$$|1^T(y - x)| \leq \|y - x\|_1 \leq \sqrt{n} \|y - x\|_2,$$

and  $\|y - x\|_2 \leq 1$  due to the positivity of  $x$  and  $y$ . Now using Lemma A.1 to bound  $\|x - y\|_2 \leq \sqrt{2} \sin(x, y)$ , we have that the first part of the bound follows then from  $\|x\|_2 \leq \|x\|_1$ , and the second one from Lemma A.2. ■

## B. Supplementary Information: proof of Theorem 2

Our starting point is a lemma from (Hajek & Raginsky), which we will use throughout the lower bound proofs, and which we introduce next.

Let  $d(w, w')$  be a metric on  $\mathcal{W} \times \mathcal{W}$ . Let  $P_w(y)$  be an indexed family of probability distributions on the observation space  $\mathcal{Y}$ . Let  $\hat{w}(y)$  be an estimator based on observations  $y \in \mathcal{Y}$  and let  $\mathbf{Y}$  represent the random vector associated with the observations conditioned on  $w$ . We use  $E_{\mathbf{Y}}[\cdot]$  to denote expectation with respect to the randomness in  $\mathbf{Y}$ .

We first lower bound the worst-case error by means of a Bayesian prior. Namely, we observe that if we generate  $w$  according to some distribution  $\pi$ , then using  $E_{\pi}[\cdot]$  to denote expectation when  $w$  is generated this way, we have

$$\sup_{w \in \mathcal{W}} \mathbb{E}_{\mathbf{Y}}[d(w, \hat{w}(\mathbf{Y}))] \geq \mathbb{E}_{\pi, \mathbf{Y}}[d(w, \hat{w}(\mathbf{Y}))] \quad (26)$$

We will use [(Hajek & Raginsky) Chap. 13, Corollary 13.2] to obtain a lower bound on (components of) the latter quantity.

**Lemma B.1.** Let  $\pi$  be any prior distribution on  $\mathcal{W}$ , and let  $\mu$  be any joint probability distribution of a random pair  $(w, w') \in \mathcal{W} \times \mathcal{W}$ , such that the marginal distributions of both  $w$  and  $w'$  are equal to  $\pi$ . Then

$$\mathbb{E}_{\pi, \mathbf{Y}}[d(w, \hat{w}(\mathbf{Y}))] \geq \mathbb{E}_{\mu}[d(w, w')(1 - \|P_w - P_{w'}\|_{\text{TV}})]$$

where  $\|\cdot\|_{\text{TV}}$  represents the total-variation distance between distributions.

We will need a slight generalization of the Lemma for our purposes. In particular, we note that it is sufficient that the measure  $d(w, w')$  satisfies a weak version of triangle inequality, i.e.,  $\gamma d(w_1, w_2) \leq d(w_1, \hat{w}) + d(w_2, \hat{w})$  for some pre-specified constant  $\gamma$ . Following along the same lines as the proof of Le-Cam's two-point method in [(Hajek & Raginsky)] we get:

$$\sup_{w \in \mathcal{W}} \mathbb{E}_w[d(w, \hat{w})] \geq \gamma \mathbb{E}_{\mu}[d(w, w')(1 - \|P_w - P_{w'}\|_{\text{TV}})] \quad (27)$$

Next, to apply this lemma we need to associate the random variables of interest in our problem with the the measure  $P_w$ . The random variable  $Y_e$  and the corresponding observations  $y_e$  are associated with the edge  $e \in E$  of our graph. In particular, let  $B_e$  be the  $e^{\text{th}}$  row of  $B$ . Recall that  $BB^T$  is the graph Laplacian. For an edge  $e = (ij)$ , let  $y_e = 1$  if  $i$  wins over  $j$  and  $-1$  otherwise.

We now define our distribution  $\pi$ : Let  $B = \sum_{i=1}^n \sigma_i u_i v_i^T$  be a singular decomposition of  $B$ . We augment the collection of singular vectors  $\sigma_i, v_i, i = 1, 2, \dots, d$  with the constant vector  $v_0 = \frac{1}{\sqrt{n}} \mathbf{1}$ . We observe that this collection  $V = [v_0, v_1, \dots, v_n]$  forms an orthonormal basis. We overload notation and collect the observations,  $y_e, e \in E$  into a vector  $\mathbf{y}$  and the corresponding random-variable  $\mathbf{Y}$ . We specify define  $\pi(w)$  by placing a uniform distribution on the hypercube  $\{-1, 1\}^n$ . We then let  $z = (z_1, \dots, z_n) \sim \text{Unif}\{-1, 1\}^n$  and write:

$$w_z = V \Lambda z = \sqrt{n} v_0 + \delta \sum_{i=1}^n \frac{z_i}{\sigma_i} v_i \quad (28)$$

where,  $\delta$  is a suitably small number to be specified later. So, in particular,  $\lambda_0 = \sqrt{n}$  and  $\lambda_i = \delta/\sigma_i$  for  $i = 1, 2, \dots, n$ . We note that the norm of  $w_z$ 's defined this way are all equal, i.e.,

$$\begin{aligned} \|w_z\| &= \|V \Lambda z\| = \|\Lambda z\| \\ &= \sqrt{n + \delta^2 \sum_{i=1}^n \frac{1}{\sigma_i^2}} \end{aligned} \quad (29)$$

Our (square) error criterion  $\sin^2(\hat{W}, w)$ , is lower bounded by

$$\frac{1}{2} \rho(w, \hat{w}) := \frac{1}{2} \left\| \frac{w}{\|w\|} - \frac{\hat{w}}{\|\hat{w}\|} \right\|^2 = \rho(w, \hat{w}),$$

see Lemma A.1.

Next, we closely follow the argument in the proof of Assouad's lemma [(Hajek & Raginsky)]. To do this we need to express  $\rho(w, \hat{w})$  as a decomposable metric. To this end, let  $\hat{\alpha}(y) = V^T \hat{w}(y)$ . We will suppress dependence on  $y$  when it is clear from the context. We write:

$$\begin{aligned} \min_{\hat{w}(\mathbf{Y})} \mathbb{E}_{\pi, \mathbf{Y}} [\rho(w, \hat{w}(\mathbf{Y}))] &= \min_{\hat{w}} \mathbb{E}_{\pi, \mathbf{Y}} \left\| \frac{w}{\|w\|} - \frac{\hat{w}}{\|\hat{w}\|} \right\|^2 \\ &= \min_{\hat{\alpha}(\mathbf{Y})} \mathbb{E}_{\pi, \mathbf{Y}} \left\| V^T \left( \frac{w}{\|w\|} - \frac{\hat{w}}{\|\hat{w}\|} \right) \right\|^2 \\ &= \min_{\hat{\alpha}(\mathbf{Y})} \mathbb{E}_{\pi, \mathbf{Y}} \sum_{i=0}^n \left( \frac{\lambda_i z_i}{\|\Lambda z\|} - \frac{\hat{\alpha}_i}{\|\hat{\alpha}\|} \right)^2 \\ &\geq \sum_{i=1}^n \min_{\beta_i(\mathbf{Y})} \mathbb{E}_{\pi, \mathbf{Y}} \left( \frac{\lambda_i z_i}{\|\Lambda z\|} - \beta_i(\mathbf{Y}) \right)^2 \\ &= \sum_{i=1}^n \min_{\eta_i(\mathbf{Y})} \frac{\lambda_i^2}{\|\Lambda z\|^2} \mathbb{E}_{\pi, \mathbf{Y}} (z_i - \eta_i(\mathbf{Y}))^2, \quad (30) \end{aligned}$$

where  $\beta_i(\mathbf{Y}), \eta_i(\mathbf{Y})$  are estimators using the whole vector  $\mathbf{Y}$  for each  $i$ , and the last equality follows from  $\|\Lambda z\|$  being constant over the support of  $z$ . We are now going to apply the variation (27) of Lemma B.1 to each  $\mathbb{E}_{\pi, \mathbf{Y}} d_i(z, \eta_i(\mathbf{Y})) := \mathbb{E}_{\pi, \mathbf{Y}} (z_i - \eta_i(\mathbf{Y}))^2$  individually. For this purpose, we define the distribution  $\mu_i(z, z')$  by keeping  $z$  uniformly distributed in  $\{-1, 1\}^n$ , and flipping the  $i^{\text{th}}$  bit to obtain  $z'$  (formally,  $z'_i = -z_i$  and  $z'_j = z_j$  for every  $j \neq i$ ). Clearly,  $\mathbb{E}_{\pi, \mathbf{Y}} d_i(z, z') = 4$ . We next work on simplifying the total variation (TV) term in the expression of Lemma B.1. First, note that since we have  $k$  independent observations per-edge, we tensorize the probability distributions and denote it as  $P_w^{\otimes k}$ . By the Pinsker's lemma it follows that the total variation distance can be upper-bounded by the the Kullback-Leibler Divergence [(Hajek & Raginsky)], and furthermore, it follows from standard algebraic manipulations (see [(Duchi) Example 3.4]) that,

$$\begin{aligned} \|P_w^{\otimes k} - P_{w'}^{\otimes k}\|_{\text{TV}}^2 &\leq \frac{1}{2} D_{KL}(P_w^{\otimes k} \| P_{w'}^{\otimes k}) \quad (31) \\ &\leq \frac{k}{4} \|B(\log(w) - \log(w'))\|^2. \end{aligned}$$

Indeed, recall that the probability of  $i$  winning over  $j$  is  $\frac{w_i}{w_i + w_j} = \frac{1}{1 + w_j/w_i}$ , and observe that  $B_e \log(w) = \log(w_i/w_j)$ . Hence we can write

$$P_w(y_e) \triangleq \text{Prob}[Y_e = y_e \mid B_e, w] = \frac{1}{1 + \exp(-y_e B_e \log(w))}.$$

Thus  $P_w$  and  $P_{w'}$  satisfy the ‘‘logistic regression’’ distribution, and [(Duchi) Example 3.4] derives Eq. (31) for total variation distance between such distributions.

Now we prove in Section B.1 below that for  $\delta \sigma_{\max} n \Omega_{\text{avg}} \leq 1$  and  $\delta^2 n \Omega_{\text{avg}}/2 \leq 1/4$ , we have,

$$\|B(\log(w) - \log(w'))\|^2 \leq 16\delta^2. \quad (32)$$

Hence it follows from (27) that for every estimator  $\eta_i(\mathbf{Y})$  and for such  $\delta$ ,

$$\mathbb{E}_{\pi, \mathbf{Y}} (z_i - \eta_i(\mathbf{Y}))^2 \geq \gamma 4(1 - \sqrt{4k\delta^2}),$$

and then from (30) that

$$\begin{aligned} \min_{\hat{w}(\mathbf{Y})} \mathbb{E}_{\pi, \mathbf{Y}} [\rho(w, \hat{w}(\mathbf{Y}))] &\geq \gamma \sum_{i=1}^n \frac{\lambda_i^2}{\|\Lambda z\|^2} 4(1 - \sqrt{4k\delta^2}) \\ &\geq \gamma \sum_{i=1}^n \frac{4\delta^2(1 - \sqrt{4k\delta^2})}{\sigma_i^2 n} \\ &= 2\gamma\delta^2(1 - \sqrt{4k\delta^2}) \frac{n-1}{n} \Omega_{\text{avg}}, \end{aligned}$$

where we have used  $\sum_i \frac{1}{\sigma_i^2} = \text{tr}(L^\dagger) = \frac{n-1}{2} \Omega_{\text{avg}}$ . The result of Theorem 2 follows then from taking  $\delta^2 = \frac{1}{16k}$ . We need to make sure that the conditions  $\delta \sigma_{\max} n \Omega_{\text{avg}} \leq 1$  and  $\delta^2 n \Omega_{\text{avg}}/2 \leq 1/4$  are satisfied, and for that it suffices to take  $k \geq c \sigma_{\max} n \Omega_{\text{avg}}$  for some absolute constant  $c$ . Finally, recall that  $\sigma_{\max}$  is the largest singularvalue of  $B$ , and  $L = BB^T$ , so that  $\sigma_{\max} = \sqrt{\lambda_{\max}(L)}$ , so the condition we need can be written as  $k \geq c \sqrt{\lambda_{\max}(L)} n \Omega_{\text{avg}}$ .

### B.1. Proof of Equation (32)

In this subsection, we complete the proof by providing a proof of Eq. (32). Our starting point is the observation that,  $\log([w_z]_\ell) = \log(1 + \delta \sum_{j=1}^n v_{\ell j} \frac{z_j}{\sigma_j})$ . Noting that by Cauchy-Schwartz inequality

$$\begin{aligned} \left| \delta \sum_{j=1}^n v_{\ell j} \frac{z_j}{\sigma_j} \right| &\leq \sqrt{\delta^2 \left( \sum_{j=1}^n \frac{1}{\sigma_j^2} \right)} \\ &= \sqrt{\delta^2 \frac{n-1}{2} \Omega_{\text{avg}}} \\ &\leq \sqrt{\delta^2 n \Omega_{\text{avg}}/2} \quad (33) \end{aligned}$$

we enforce the constraint that  $\delta$  should be sufficiently small so

$$\delta^2 n \Omega_{\text{avg}}/2 \leq 1/4. \quad (34)$$

This constraint enables us to use a Taylor approximation for  $\log([w_z]_\ell) - \log([w_{z'}]_\ell)$ .

We use the Taylor's expansion

$$f(x) = f(1) + f'(1)(x-1) + \frac{1}{2} f''(\xi)(x-1)^2,$$

for the function  $f(x) = \log(x)$ . This gives us

$$\log x = x - 1 + \frac{1}{2}f''(\xi)(x - 1)^2,$$

where  $\xi$  belongs to the interval between 1 and  $x$ . In particular,

$$\begin{aligned} \log([w_z]_l) &= \log\left(1 + \delta \sum_j \frac{z_j}{\sigma_j} [v_j]_l\right) \\ &= \delta \sum_j \frac{z_j}{\sigma_j} [v_j]_l + C_l \delta^2 \left(\sum_j \frac{z_j}{\sigma_j} [v_j]_l\right)^2, \end{aligned}$$

where because of Eq. (33) and our bound on  $\delta$ , we have that  $C_l$  is upper bounded by  $(1/2)f''(1/2) = 2$ .

Similarly,

$$\log([w_{z'}]_l) = \delta \sum_j \frac{z'_j}{\sigma_j} [v_j]_l + C_l \delta^2 \left(\sum_j \frac{z'_j}{\sigma_j} [v_j]_l\right)^2,$$

where  $C_{l'}$  is lower bounded by  $(1/2)f''(3/2) = 2/9$ .

Observe that, according to our joint distribution over the pair  $(w, w')$ , we have the bit  $i$  flipped, while all others remain the same, namely,  $z_j = z'_j$  for  $j \neq i$  and  $z_i = -z'_i$ . Thus

$$\log([w_z]_l) - \log([w_{z'}]_l) = 2\delta \frac{z_i}{\sigma_i} [v_i]_l + (C_l - C_{l'}) \delta^2 \left(\sum_j \frac{z'_j}{\sigma_j} [v_j]_l\right)^2$$

We can write this as

$$\log w_z - \log w_{z'} = 2\delta \frac{z_i}{\sigma_i} v_i + \delta^2 h_z.$$

Recalling that  $V$  is the vector that stacks up the vectors  $v_i$  as columns, we then have

$$\begin{aligned} \|h_z\|_2 &\leq \|h_z\|_1 \\ &= \sum_l (2 - 2/9) \left(\sum_{j \neq i, 0} \frac{z_j}{\sigma_j} [v_j]_l\right)^2 \\ &\leq \sum_l 2 \left(\sum_{j \neq i, 0} \frac{z_j}{\sigma_j} V_{lj}\right)^2 \\ &= 2 \left(\sum_{j \neq i, 0} [V(\text{diag}(\sigma)^{-1}z)]_j\right)^2 \\ &\leq 2 \|\text{diag}(\sigma)^{-1}z\|_2^2 \\ &= 2 \sum_{j=1}^n \frac{1}{\sigma_j^2} \\ &= 2 \text{tr}(L^\dagger) \\ &\leq 2n\Omega_{\text{avg}}. \end{aligned}$$

This leads us to:

$$\begin{aligned} \|B(\log(w_z) - \log(w_{z'}))\| &\leq \frac{2\delta}{\sigma_i} \|Bv_i\| + \delta^2 \|B(h_z - h_{z'})\| \\ &\leq 2\delta + 4\delta^2 \sigma_{\max} n \Omega_{\text{avg}}. \end{aligned}$$

Under the assumption that  $\delta$  is small enough so that

$$\delta \sigma_{\max} n \Omega_{\text{avg}} \leq 1$$

we obtain that

$$\|B(\log(w_z) - \log(w_{z'}))\| \leq 4\delta,$$

which is what we needed to show.

### C. Supplementary Information: proof of Lemma 1

We use the following version of Chernoff's inequality: if  $Y_l$  are independent random variables with zero expectation, variances  $\sigma_l^2$ , and further satisfying  $|Y_l| \leq 1$  almost surely, then

$$P\left(\left|\sum_{l=1}^K Y_l\right| \geq \lambda\sigma\right) \leq C \max\left(e^{-c\lambda^2}, e^{-c\lambda\sigma}\right), \quad (35)$$

for some absolute constants  $C, c > 0$ , where  $\sigma^2 = \sum_{i=1}^k \sigma_i^2$  (see Theorem 2.1.3 of (Tao, 2012)). Note that when  $\lambda \leq \sigma$ , this reduces to

$$P\left(\left|\sum_{l=1}^K Y_l\right| \geq \lambda\sigma\right) \leq C e^{-c\lambda^2}. \quad (36)$$

Let  $X_{ij}^l$  be the outcome of the  $l$ 'th coin toss comparing nodes  $i$  and  $j$ ; that is,  $X_{ij}^l$  is an indicator variable equal to one if  $i$  wins the toss. We let  $Y_l = X_{ij}^l - p_{ij}$ . Then  $Y_l$  are independent random variables,  $|Y_l| \leq 1$ , and thus we can apply Eq. (35). Note that  $\sigma_l^2 = 1/v_{ij}$  as shown in (6).

We apply Eq. (35) with the choice of  $\lambda = \sqrt{C_{n,\delta}}$ . Choosing  $k \geq 4bC_{n,\delta}$ , i.e.  $c_2 \geq 4$  in view of Assumption 1, and using that  $v_{ij} \leq 4b$ , it follows that

$$\lambda^2 = C_{n,\delta} \leq \frac{k}{v_{ij}} = \sigma^2,$$

so that  $\lambda \leq \sigma$ . Thus Eq. (35) reduced to Eq. (36), which yields

$$P\left(|kF_{ij} - kp_{ij}| \geq \sqrt{C_{n,\delta}} \sqrt{k/v_{ij}}\right) \leq C e^{-cC_{n,\delta}} \leq \frac{\delta}{n^2},$$

where this last inequality requires a suitable choice of the constant  $c_1$ , and we remind that  $kF_{ij}$  is the number of successes of  $i$  over  $j$ , and. Applying the union bound over the  $|E| \leq n^2$  pairs  $i, j$  yields the result.

### D. Supplementary Information on the experiments in Section 3

We first note that we implemented a minor modification of our algorithm: Our estimators (4) use  $\log R_{ij}$ , and are thus

not defined when the ratio  $R_{ij}$  of wins is zero or infinite, i.e. when one agent wins no comparison with one of its neighbors. To avoid this problem, we artificially assign half a win to such agents. Note that these events are typically rare, and their joint probability tends to zero when  $k$  grows. Our error analysis can actually be shown to remain valid for our modified algorithm.

Each data point in the curves presented in Section 3 corresponds to the average error  $|\sin(\hat{W}, w)|$  on a number  $N_{\text{test}}$  of independent trials, chosen sufficiently large so that the curves are stables. The weights  $w_i$  were independently randomly generated for each node  $i$ , with  $\log w_i$  following a uniform distribution between 0 and  $\log b$ . For experiments on Erdos-Renyi graphs, a new graph was created at each trial. Disconnected graphs were discarded, so the results should be understood as conditional to the graph being connected.