

1 Dear reviewers, we are deeply grateful for all your helpful feedback. Your reviews will be invaluable in revising
2 the manuscript, regardless of its acceptance. We first address common concerns, and then particular reviewers.
3 **Organization & Accessibility:** All reviewers expressed concerns about the accessibility of the paper to non-experts,
4 and pointed out that the structure contributed to the obfuscation. The intent of the “our techniques” section was to
5 explain, at an intuitive level, the main technical challenges we overcome. However, to the reader unfamiliar with the
6 control-to-policy-regret reduction [3,12,24], we now recognize this may be confusing. Moreover, the paper requires
7 background from both the control theory community *and* the online learning community; and whereas our main results
8 pertain to the former, our techniques and technical novelty relate to the latter. To better modularize the paper, we plan to
9 restructure Section 2 to describe *only* the problem of attaining low policy regret for online convex optimization with
10 memory. This requires limited notational overhead compared to the control setting. The section will both state and
11 analyze our online algorithm optimization algorithm Semi-ONS. The “our techniques” section can then be woven
12 into a complete proof, as the proof of logarithmic regret of Semi-ONS is quite direct. The full proof of \sqrt{T} regret
13 for approximate system knowledge will remain deferred to the appendix, but the sketch will be lengthened. Notably,
14 this section will be accessible to online learning theorists without control knowledge, and will highlight the novelty of
15 our techniques. Section 3 will apply Section 2 to the control problem. Having seen the OCO-with-memory formalism,
16 the control-oriented reader will now understand the motivation for expressing the problem in the way we do. With
17 the additional page of space, we will state formal black-box reductions from control-to-OCO-with-memory from the
18 Appendix. This will allow readers unfamiliar with past work to understand how our innovations in online learning
19 translate to control, even if they wish to skip the details of those regret bounds. The reader familiar with relevant prior
20 work can skip the reduction. **Clarity, Typos, Experiments:** We apologize for the numerous grammatical errors, and
21 mis-spliced sentences. The manuscript went through many rounds of restructuring, and we may not have caught all
22 errors that arose as a consequence. We will be sure to address all typos in the final version. Regarding experiments: past
23 work on non-stochastic control does not include experiments, and we followed this convention. Nevertheless, we will
24 attempt to include a simple demonstration in the final manuscript comparing Newton to Gradient-Based methods. Note
25 that we propose Newton as a *learning procedure*, not simply an optimization subroutine. **Reviewer 1:** (a) See above.
26 (b) We agree that, from a perspective of optimal control, online non-stochastic control is much harder than stochastic,
27 as the tracking problem and known lower bounds elucidate. We initially had a sentence to that effect, which must have
28 been mistakenly removed. We will be sure to clarify this point in further revision. However, for the narrow definition of
29 non-stochastic control introduced by [3], where regret to a fixed benchmark of LTI controllers is defined as the objective,
30 our paper does indeed demonstrate that the regret rates for this problem coincide with stochastic. Secondly, at
31 multiple points throughout the paper, we stress that while our algorithm uses a static K for the parametrization, our
32 benchmark are linear *dynamic* controls with internal state, which may fare well in many tracking tasks (e.g. targets
33 generated by an LDS). The arXiv of [24] describes numerous other classes of control policies compatible with the
34 DRC formalism, which may be better suited to various tasks. (c) This is addressed briefly in lines 110-114, but can be
35 expanded upon in the appendix. (d) the algorithm admits an efficient implementation of maintaining the matrix inverse
36 via the Woodbury identity, we can discuss this in the revision. **Reviewer 2:** *Typos:* This manuscript underwent several
37 revisions, and we apologize for the numerous typos which remain. We will address all in the subsequent revision.
38 *Motivation:* This paper is best categorized as at the intersection of reinforcement learning theory, control, and online
39 learning, and in the absence of clear RL theory categories, we decided to list control as our subject area. We agree
40 that the setting could be better motivated to a broader control; while connections to robustness are described in prior
41 work, we shall be sure to reiterate them in the introduction to motivate our setting. *Contribution:* We dispute the claim
42 that the contribution is an incremental improvement over [24]. Our main techniques resolve a standing question in
43 online learning with memory, open since 2015: whether “fast” policy regret is obtainable for non-strongly convex
44 unary losses, as is possible in standard online learning (see discussion at 139). Moreover, our bounds demonstrate
45 that the same results attained by a long list of online LQR papers [1,9,10,20,22] are attainable with adversarial noise.
46 *Modeling Assumptions:* The modeling assumptions were stated formally in Section 3. We will include signposts to
47 these conditions in the revision, and in the restructuring, these assumptions will be placed at the beginning of the newly
48 proposed control section. *Crucial Identity* We will be sure to expound upon the “crucial identity in future revisions”.
49 *Conclusion:* Appendix B.3 contains detailed concluding remarks. We will signpost to this more carefully from the
50 main text. **Reviewer 3:** (1) See discussion at 139 for why GD fails (2) yes, good catch, (3) replace i with n , (4) see Alg 3
51 for definition of how set \mathcal{C} is set (the reference in the Alg 2 should be to Alg 3). This is shown to be efficient in [24],
52 and can be made more practical with a slight relaxation. We shall discuss/clarify this further. **Reviewer 4:** Should be
53 $R_{\mathcal{M}} > 0$; For optimal parameter dependences, problem parameters must be known a-priori. However, the performance
54 will degrade gracefully when parameters are misspecified; Unknown horizon can be addressed by the doubling trick (we
55 can discuss this and resilience to parameter inaccuracies further in the appendix); adaptive exploration is challenging
56 due to biases from closed loop control, but can be addressed by alternating rounds of explore and commit; yes, for certain
57 partially observed systems, further assumptions may be required. However, one can show that if the assumptions of
58 [24] hold (as in standard LQG), our algorithm naturally adapts of the induced strong convexity from semi-stochastic
59 noise. Thus, we obtain the best of both worlds. We can sketch this as well.