

$$\begin{aligned}
& \overline{\sum_{k < \ell} n^{-k} P_n (\mathcal{L}_k (f \mathbf{X} g) p) (0) - \underbrace{\mathcal{T}_f^n \mathcal{T}_g^n p (0)}_{F_k = \mathcal{L}_k (f \mathbf{X} \underline{gp}) - \mathcal{L}_k (f \mathbf{X} g) p}} \leq C n^{-\ell} \\
& \quad \mathcal{T}_f^n \mathcal{T}_g^n 1 = \mathcal{T}_f^n \mathcal{T}_g^n p \\
& \overline{\sum_{k < \ell} n^{-k} P_n (F_k) (0)} = \overline{\sum_{k < \ell} n^{-k} P_n (\mathcal{L}_k (f \mathbf{X} \underline{gp}) 1) (0) - \sum_{k < \ell} n^{-k} P_n (\mathcal{L}_k (f \mathbf{X} g) p) (0)} \\
& \leq \overline{\sum_{k < \ell} n^{-k} P_n (\mathcal{L}_k (f \mathbf{X} \underline{gp}) 1) (0) - \mathcal{T}_f^n \mathcal{T}_g^n 1 (0)} + \overline{(\mathcal{T}_f^n \mathcal{T}_g^n) p (0) - \sum_{k < \ell} n^{-k} P_n (\mathcal{L}_k (f \mathbf{X} g) p) (0)} \leq 2C n^{-\ell} \\
& c_n = \frac{F_k (0)}{P_n (F_k) (0)} \rightsquigarrow 1 \Rightarrow \overline{c_n} \leq 3/2 \\
& \Rightarrow \overline{\sum_{k < \ell} n^{-k} P_n (F_k) (0)} = \overline{c_n \sum_{k < \ell} n^{-k} P_n (F_k) (0)} = \overline{c_n} \overline{\sum_{k < \ell} n^{-k} P_n (F_k) (0)} \leq 2C n^{-\ell}
\end{aligned}$$