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Title
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Permalink
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Journal
Siam Journal of Matrix Analysis, 22(4)

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Publication Date
1999-08-01
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August 1999
Submitted to Siam Journal of Matrix Analysis
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Structure and Perturbation
Analysis of Truncated SVD for Column-Partitioned Matrices

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August 1999

This work was supported in part by the Director, Office of Laboratory Policy and Infrastructure Management, of the U.S. Department of Energy under Contract No. DE-AC03-76SF00098, the Natural Science Foundation of China under Project No. 19771073, and the National Science Foundation under Grant No. CCR-9619452.
Abstract. We present a detailed study of truncated SVD for column-partitioned matrices. In particular, we analyze the relation between the truncated SVD of a matrix and the truncated SVDs of its submatrices. We give necessary and sufficient conditions under which truncated SVD of a matrix can be constructed from those of its submatrices. We also present perturbation analysis to show that an approximate truncated SVD can still be computed even if the given necessary and sufficient conditions are only approximately satisfied.

1. Introduction. In many applications, it is desirable to compute a low-rank approximation of a given matrix $A \in \mathbb{R}^{m \times n}$, and the matrix $A$ can be large and/or sparse, see [5], for example, for a list of application areas. The theory of singular value decomposition (SVD) provides the following characterization of the best low-rank approximation of $A$ in terms of Frobenius norm $\| \cdot \|_F$ [3]. (Similar results hold for general unitarily-invariant norms.)

**Theorem 1.1.** Let the SVD of $A \in \mathbb{R}^{m \times n}$ be $A = U \Sigma V^T$ with

$$\Sigma = \text{diag}(\sigma_1, \ldots, \sigma_{\min(m,n)}), \quad \sigma_1 \geq \ldots \geq \sigma_{\min(m,n)},$$

and $U$ and $V$ orthogonal. Then for $1 \leq k \leq \min(m,n)$,

$$\sum_{i=k+1}^{\min(m,n)} \sigma_i^2 = \min \{ \| A - B \|_F^2 \mid \text{rank}(B) \leq k \}.$$ 

And the minimum is achieved with $\text{best}_k(A) = U_k \text{diag}(\sigma_1, \ldots, \sigma_k)V_k^T$, where $U_k$ and $V_k$ are the matrices formed by the first $k$ columns of $U$ and $V$, respectively. Furthermore, $\text{best}_k(A)$ is unique if and only if $\sigma_k > \sigma_{k+1}$.

In this paper, we call $\text{best}_k(A)$ a truncated SVD of $A$, which is obtained by truncating the expansion

$$A = \sum_{i=1}^{\min(m,n)} \sigma_i u_i v_i^T$$

up to the $k$th term. Here $U = [u_1, \ldots, u_m]$ and $V = [v_1, \ldots, v_n]$. Algorithms for computing (truncated) SVD, even in the case when $A$ is large and sparse are well established [1, 2, 3]. In this paper we are concerned with an interesting issue which is motivated by some of the results developed in [12] where we dealt with the relation of truncated SVD and a special indexing method latent semantic indexing used...
in information retrieval. We will build on the results obtained in [12] and study truncated SVD of column-partitioned matrices in greater generality. We observed that in some applications, the $A$ is naturally partitioned into several block columns: $A = [A_1, \ldots, A_s]$. In text categorization applications, for example, each column of $A$ represents a document in a given text corpus, and $A_i$ consists of all the documents in the text corpus that are about a particular topic $i$. In dynamic information retrieval applications, $A_1$ can be the documents from an old text corpus, and $A_2, \ldots, A_s$ are document collections added dynamically as new documents become available [9].

An important problem from those applications is the following: we have computed the truncated SVD of some of the $A_i$’s, say, $\text{best}_k\{A_1, \ldots, A_t\}, t < s$, and the matrix $[A_1, \ldots, A_t]$ has been discarded and is therefore no longer available. How can we construct a truncated SVD of $A$ from $\text{best}_k\{A_1, \ldots, A_t\}$ and the remaining $[A_{t+1}, \ldots, A_s]$?

To answer this question we need to study the relation between the truncated SVD of a matrix and the truncated SVDs of its submatrices. It turns out that a general theory can be developed and the questions we are interested in can be answered by certain special cases of the general theory.

The rest of the paper is organized as follows: In Section 2, we give necessary and sufficient conditions that guarantee a truncated SVD of a column-partitioned matrix $A$ can be perfectly constructed from truncated SVD’s of its submatrices. The orthogonality of certain submatrices of $A$ plays an important role in specifying those conditions. We also relate the sufficient conditions to a class of matrices with the so-called low-rank-plus-shift structure [6, 7, 10]. In Section 3, we expand the results in Section 2 to the case where the necessary and sufficient conditions are only approximately satisfied by the given matrix $A$. We show that a truncated SVD of $A$ can be approximately constructed from truncated SVD’s of its submatrices. Along the way, we prove some novel perturbation bounds for truncated SVD of a matrix that are of their own interests. The case for matrices with low-rank-plus-shift structure is analyzed in some detail, and an improved perturbation bound is also derived.

2. Necessary and Sufficient Conditions. As mentioned in Section 1, we are interested in finding conditions on a column-partitioned matrix $A = [A_1, \ldots, A_s]$ such that a truncated SVD of $A$ can be constructed from those of the $A_i$’s. At first glance, using only truncated SVD’s of the $A_i$’s certainly loses some information about the original matrix $A$. Therefore, in general, we can not expect to reconstruct a truncated SVD of $A$ perfectly from those of the $A_i$’s. The goal of this section is to find conditions under which this can be done. We first present a general result which gives the necessary and sufficient condition for a matrix and its perturbation to have the same truncated SVD’s.

NOTE. Throughout the rest of the paper, we will use the following convention: whenever $\text{best}_k(B)$ is mentioned for a matrix $B$, it is implicitly assumed that $\sigma_k(B) > \sigma_{k+1}(B)$ so that $\text{best}_k(B)$ is uniquely defined.

THEOREM 2.1. Let $A = B + C$. Then $\text{best}_k(A) = \text{best}_k(B)$ if and only if

$$CT\text{best}_k(B) = 0, \quad \text{best}_k(B)C^T = 0, \quad \sigma_k(B) > \sigma_{k+1}(A).$$

Proof. We first deal with the "only if" part of the proof which is rather straightforward. Since

$$(A - \text{best}_k(A))^T\text{best}_k(A) = 0,$$
it follows from \( \text{best}_k(A) = \text{best}_k(B) \) that
\[
(A - \text{best}_k(B))^T \text{best}_k(B) = 0.
\]
Substituting \( A \) with \( B + C \) and using the equality \( (B - \text{best}_k(B))^T \text{best}_k(B) = 0 \), we obtain
\[
C^T \text{best}_k(B) = 0.
\]
We can similar show \( \text{best}_k(B) C^T = 0 \). Also \( \sigma_k(B) > \sigma_{k+1}(A) \) follows from \( \sigma_k(A) = \sigma_k(B) \) and \( \sigma_k(A) > \sigma_{k+1}(A) \).

Now we prove the "if" part. Let the SVD of \( B \) and \( C \) be
\[
B = [U_1, U_2] \begin{bmatrix} \Sigma_1 & \Sigma_2 \end{bmatrix} [V_1, V_2]^T, \quad C = QDG^T,
\]
respectively, where \( \Sigma_1 \in \mathcal{R}^{k \times k} \) and the matrices are partitioned conformally. Then \( \text{best}_k(B) = U_1 \Sigma_1 V_1 \). Now the conditions \( C^T \text{best}_k(B) = 0 \) and \( \text{best}_k(B) C^T = 0 \) implies
\[
U_1^T C = 0, \quad CV_1 = 0.
\]
Let the SVD of \( U_2 \Sigma_2 V_2^T + C \) be
\[
U_2 \Sigma_2 V_2^T + C = \tilde{U}_2 \tilde{\Sigma}_2 \tilde{V}_2^T.
\]
It is readily verified that \( \tilde{U}_2^T U_1 = 0 \), and \( \tilde{V}_2^T V_1 = 0 \). Therefore,
\[
A = B + C = [U_1, \tilde{U}_2] \begin{bmatrix} \Sigma_1 & \Sigma_2 \end{bmatrix} [V_1, \tilde{V}_2]^T
\]
gives the SVD of \( A \). Since \( \sigma_{\min}(\Sigma_1) = \sigma_k(B) > \sigma_{k+1}(A) \), it follows that \( \sigma_{\min}(\Sigma_1) > \sigma_{\max}(\tilde{\Sigma}_2) \), and therefore
\[
\text{best}_k(A) = U_1 \Sigma_1 V_1 = \text{best}_k(B),
\]
completing the proof. \( \square \)

**Remark.** We notice that the condition \( \sigma_k(B) > \sigma_{k+1}(A) \) does not impose an upper bound on the norm of the perturbation matrix \( C \). Even when \( k = 1 \), for certain \( C \) with norm as large as possible the condition can still be satisfied.

With the above general result, let us now consider \( A \) partitioned in various forms. First we partition \( A \) as \( A = [A_1, A_2] \), where \( A_i \in \mathcal{R}^{m \times n}, i = 1, 2 \). To apply the result of Theorem 2.1, we will write \( A \) as the sum of two matrices. For example,
\[
A = [A_1, 0] + [0, A_2], \quad A = [\text{best}_k(A_1), 0] + [A_1 - \text{best}_k(A_1), A_2],
\]
and so on. With these kinds of partitions, the proof of the following corollaries follows straightforwardly from Theorem 2.1, and therefore is omitted here.

**Corollary 2.2.** Let \( A = [A_1, A_2] \). Then
\[
\text{best}_k(A) = \text{best}_k([A_1, 0])
\]
if and only if
\[
A_2^T \text{best}_k(A_1) = 0, \quad \sigma_k(A_1) > \sigma_k(A).
\]
COROLLARY 2.3. Let $A = [A_1, A_2]$ and $k_1 \leq n_1$. Then

$$\text{best}_k(A) = \text{best}_k([\text{best}_{k_1}(A_1), A_2])$$

if and only if

$$(A_1 - \text{best}_{k_1}(A_1))^T\text{best}_k([\text{best}_{k_1}(A_1), A_2]) = 0, \quad \sigma_k([\text{best}_{k_1}(A_1), A_2]) > \sigma_{k+1}(A).$$

COROLLARY 2.4. Let $A = [A_1, A_2]$ and $k_1 \leq n_1$ and $k_2 \leq n_2$. Then

$$\text{best}_k(A) = \text{best}_k([\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_2)])$$

if and only if

$$[A_1 - \text{best}_{k_1}(A_1), A_2 - \text{best}_{k_2}(A_2)]^T\text{best}_k([\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_2)]) = 0,$$

$$\sigma_k([\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_2)]) > \sigma_{k+1}(A).$$

REMARK. The conditions listed in Corollary 2.4 seem to be rather complicated, however, in some situations, we may be able to verify some stronger but simpler conditions. For example, the following two equalities

$$(A_1 - \text{best}_{k_1}(A_1))^TA_2 = 0, \quad (A_2 - \text{best}_{k_2}(A_2))^TA_1 = 0$$

imply the condition

$$[A_1 - \text{best}_{k_1}(A_1), A_2 - \text{best}_{k_1}(A_2)]^T\text{best}_k([\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_2)]) = 0.$$ 

An example of this is given in Theorem 2.7.

Now we show another interesting application of Corollary 2.4.

COROLLARY 2.5. The equality $\text{best}_k(A) = \text{best}_k([\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_2)])$ holds if and only if for any $t_i \geq k_i, i = 1, 2$,

$$\text{best}_k(A) = \text{best}_k([\text{best}_{t_1}(A_1), \text{best}_{t_2}(A_2)]).$$

Proof. We just need to prove the "only if" part. Let $\tilde{A}_i = \text{best}_{t_i}(A_i), i = 1, 2$. It is easy to verify that $\text{best}_{k_1}(\tilde{A}_i) = \text{best}_{k_1}(A_i)$. Now we only need to prove that

$$\text{best}_k([\tilde{A}_1, \tilde{A}_2]) = \text{best}_k([\text{best}_{k_1}(\tilde{A}_1), \text{best}_{k_2}(\tilde{A}_2)])$$

Using Corollary 2.4, we need to first verify that

$$[\tilde{A}_1 - \text{best}_{k_1}(\tilde{A}_1), \tilde{A}_2 - \text{best}_{k_1}(\tilde{A}_2)]^T\text{best}_k([\text{best}_{k_1}(\tilde{A}_1), \text{best}_{k_2}(\tilde{A}_2)]) = 0.$$ 

Since $\text{span}\{\tilde{A}_i - \text{best}_{k_i}(\tilde{A}_i)\} \subseteq \text{span}\{A_i - \text{best}_{k_i}(A_i)\}$, the above equality follows from the given condition. Next the inequality

$$\sigma_k([\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_2)]) \leq \sigma_k([\text{best}_{t_1}(A_1), \text{best}_{t_2}(A_2)])$$

follows from a general inequality about the monotonicity of singular values established in [8].
The results in Corollaries 2.4 and 2.5 can be generalized to the cases where $A = [A_1, \ldots, A_s]$. We just state the case for Corollary 2.4.

**Corollary 2.6.** Let $A = [A_1, \ldots, A_s]$ with $A_i \in \mathbb{R}^{m \times n_i}$ and $k_i \leq n_i$, $i = 1, \ldots, s$. Then

$$
\text{best}_k(A) = \text{best}_k([\text{best}_{k_1}(A_1), \ldots, \text{best}_{k_s}(A_s)])
$$

if and only if for $i = 1, \ldots, s$

$$
(A_i - \text{best}_{k_i}(A_i))^T \text{best}_k([\text{best}_{k_1}(A_1), \ldots, \text{best}_{k_s}(A_s)]) = 0,
$$
and

$$
\sigma_k([\text{best}_{k_1}(A_1), \ldots, \text{best}_{k_s}(A_s)]) > \sigma_{k+1}(A).
$$

**Matrices with Low-Rank-Plus-Shift Structure.** As an application of the results established in the above corollaries, we consider a special class of matrices that possess the so-called low-rank-plus-shift structure. This kind of matrices arises naturally in applications such as array signal processing and Latent Semantic Indexing in information retrieval [6, 7, 10]. Specifically, a matrix has the low-rank-plus-shift structure if its cross-product is a low-rank perturbation of a positive multiple of the identity matrix (cf. Equation (2.1)). We now show that matrices with low-rank-plus-shift structure satisfies the sufficient conditions of Corollary 2.4.

**Theorem 2.7.** Let $A = [A_1, A_2] \in \mathbb{R}^{m \times n}$ with $A_1 \in \mathbb{R}^{m \times n_1}$ and $A_2 \in \mathbb{R}^{m \times n_2}$. Assume that

$$
A^T A = X + \sigma^2 I,
$$

where $X$ is positive semi-definite with $\text{rank}(A) = k$. Partition $X$ as $X = (X_{ij})_{i,j=1}^2$ with $X_{ii} \in \mathbb{R}^{n_i \times n_i}$ and let $\text{rank}(X_{ii}) = k_i$, $i = 1, 2$. Then

$$
(A_1 - \text{best}_{k_1}(A_1))^T A_2 = 0, \quad (A_2 - \text{best}_{k_2}(A_2))^T A_1 = 0,
$$
and furthermore,

$$
\text{best}_k(A) = \text{best}_k([\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_2)]).
$$

**Proof.** For $i = 1, 2$, we have $A_i^T A_i = X_{ii} + \sigma^2 I$ with $X_{ii}$ positive semi-definite, and $\text{rank}(X_{ii}) = k_i$. We can write the SVD of $A_i$ in the following form

$$
A_i = U_i \text{diag}(\Sigma_i, \sigma^2 I) V_i^T = [U_{i1}, U_{i2}] \text{diag}(\Sigma_i, \sigma^2 I) [V_{i1}, V_{i2}]^T,
$$

where $V_i$ is orthogonal, and

$$
\Sigma_i = (D_i + \sigma^2 I)^{1/2}, \quad D_i = \text{diag}(\mu_1^{(i)}, \ldots, \mu_{k_i}^{(i)})
$$

with $\mu_1^{(i)} \geq \ldots \geq \mu_{k_i}^{(i)} > 0$. Hence

$$
\text{best}_{k_i}(A_i) = U_{i1} \Sigma_i V_{i1}^T, \quad A_i - \text{best}_{k_i}(A_i) = \sigma U_{i2} V_{i2}^T,
$$

$\text{A similar result was also proved in [12].}$
and we only need to show $U_{12}^T A_2 = 0$, and $U_{22}^T A_1 = 0$. To this end, consider the symmetric positive semi-definite matrix

$$
\begin{bmatrix}
V_1 \\
V_2
\end{bmatrix}^T (A^TA - \sigma^2 I) \begin{bmatrix}
V_1 \\
V_2
\end{bmatrix} = \begin{bmatrix}
D_1 & 0 & \Sigma_1 U_{12}^T U_{21} \Sigma_2 & \Sigma_1 U_{12}^T U_{22} \Sigma_2 \\
0 & \Sigma_1 U_{12}^T U_{21} \Sigma_2 & D_2 & \Sigma_1 U_{12}^T U_{22} \Sigma_2 \\
0 & 0 & 0 & 0
\end{bmatrix},
$$

where for the last matrix in the above equation, blank denotes element by symmetry. Since a principal submatrix of positive semi-definite is still positive semi-definite, we obtain

$$U_{12}^T U_{21} = 0, \quad U_{11}^T U_{22} = 0, \quad U_{12}^T U_{22} = 0,$$

and the rank of the matrix

$$\hat{A} = \begin{bmatrix}
D_1 \\
(S_1 U_{12}^T U_{21} \Sigma_2)^T \\
D_2
\end{bmatrix}$$

equals $k$. Hence by

$$B^T B = \text{diag}(V_{11}, V_{21})(\hat{A} + \sigma^2 I) \text{diag}(V_{11}^T, V_{21}^T),$$

where $B = [\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_2)]$, we obtain

$$\sigma_k([\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_2)]) > \sigma = \sigma_{k+1}(A).$$

The result of the theorem now follows from Corollary 2.4. □

**Remark.** The above results can also be generalized to the cases where $A = [A_1, \ldots, A_s]$.

**Remark.** By definition $k_1 \leq k$, $k_2 \leq k$ and $k \leq k_1 + k_2 \leq 2k$, and it is easy to find examples for which $k_1 + k_2 = k$ or $k_1 + k_2 = 2k$. In some cases, it is possible to find a permutation $P$ such that $AP = [A_1, A_2]$ will have $A_i$ with $k_i, i = 1, 2$, that are smaller than those of $A$. For example,

$$A = \begin{bmatrix}
1 & 0 & 0 & 1 \\
0 & 1 & 1 & 0 \\
0 & 1 & 1 & 0 \\
1 & 0 & 0 & 1
\end{bmatrix}.$$  

It is easy to verify that $k = 2$. If we take the first two columns as $A_1$ and the last two columns as $A_2$, we have $k_1 = k_2 = 2$. However, if we take the middle two columns as $A_1$ and the first and last two columns as $A_2$, we have $k_1 = k_2 = 1$. This example motivates the following questions: is it possible to find a permutation $P$ such that a partition of $AP = [A_1, A_2]$ with $A_1$ and $A_2$ having about the same column dimensions will give $k_1 + k_2 < 2k$? The answer turns out to be no. In the following we show that we can find a class of matrices $A$ satisfying

$$A^T A - \sigma^2 I = X$$

with $X$ positive semi-definite such that for any permutation $AP = [A_1, A_2]$ we will have $k_1 = k_2 = k$, provided the column dimensions of $A_i$ and $A_2$ are no smaller than $k$. Let $Y \in \mathcal{R}^{k \times n}$ be a matrix any $k$ columns of which are linearly independent. Let

$$C^T C = Y^T Y + \sigma^2 I$$

be the Cholesky decomposition of $Y^T Y + \sigma^2 I$. Set $A = Q C$, where $Q$ is arbitrary orthogonal matrix. Then it is easy to see that for any permutation $P$, a partition of $AP = [A_1, A_2]$ with column dimensions of $A_1$ and $A_2$ at least $k$ will have $k_1 = k_2 = k$. 


3. Perturbation Analysis. In the previous section we give necessary and sufficient conditions to perfectly reconstruct a truncated SVD of a matrix from those of its submatrices. In this section, we consider the case when these conditions are no longer satisfied. We first give a general result concerning perturbation bounds of truncated SVD. The perturbation bound is so derived such that we get back the result of Theorem 2.1 when the necessary and sufficient conditions of Theorem 2.1 are satisfied.

**Theorem 3.1.** Let $A = B + C$ with $\sigma_{k+1}(A) < \sigma_k(B)$. Then

$$||\text{best}_k(A) - \text{best}_k(B)|| \leq \frac{||A||2(||\text{best}_k(B)C^T|| + ||C^T\text{best}_k(B)||)}{\sigma_k^2(B) - \sigma_{k+1}^2(A)} + ||P_{\text{best}_k(B)}C^T||,$$

where $P_{\text{best}_k(B)}$ is the orthogonal projector onto the subspace span{best$_k(B)$}.

**Proof.** Let the SVD of $B$ be

$$B = U \Sigma V^T = [U_1, U_2] \text{diag}(\Sigma_1, \Sigma_2)[V_1, V_2]^T$$

with $\Sigma_1 \in \mathbb{R}^{k \times k}$ and best$_k(B) = U_1 \Sigma_1 V_1^T$. Write

$$\tilde{C} \equiv U^T GV = \begin{bmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{bmatrix}$$

with $C_{11} \in \mathbb{R}^{k \times k}$, and let

$$(3.3) \quad U^T AV = \Sigma + \tilde{C} = QDG^T = \begin{bmatrix} Q_{11} & Q_{12} \\ Q_{21} & Q_{22} \end{bmatrix} \begin{bmatrix} D_1 \\ D_2 \end{bmatrix} \begin{bmatrix} G_{11} & G_{12} \\ G_{21} & G_{22} \end{bmatrix}^T$$

be the SVD of $U^T AV$ with $Q_{11}, D_1$ and $G_{11}$ all $k$-by-$k$ matrices. Then we have

$$||\Delta|| = ||\text{best}_k(A) - \text{best}_k(B)|| = ||[Q_{11}, Q_{21}]D_1 \begin{bmatrix} G_{11} \\ G_{21} \end{bmatrix}^T - [\Sigma_1, 0]||$$

$$= ||[Q_{11}, Q_{21}][D_1, 0] - [\Sigma_1, 0][G_{11}, G_{12}]||$$

$$= \left\| \begin{bmatrix} Q_{11}D_1 - \Sigma_1 G_{11} \\ Q_{21}D_1 \end{bmatrix} - \Sigma_1 G_{12} \right\|_2.$$

From (3.3) we have

$$\Sigma_1 G_{11} + [C_{11}, C_{12}] \begin{bmatrix} G_{11} \\ G_{21} \end{bmatrix} = Q_{11}D_1,$$

$$\Sigma_2 G_{21} + [C_{21}, C_{22}] \begin{bmatrix} G_{11} \\ G_{21} \end{bmatrix} = Q_{21}D_1.$$ 

It follows that

$$(3.4) \quad ||\Delta|| = \left\| \begin{bmatrix} C_{11}G_{11} + C_{12}G_{21} - \Sigma_1 G_{12} \\ C_{21}G_{11} + (\Sigma_2 + C_{22})G_{21} \end{bmatrix} \right\|_F$$

$$= \left\| A \begin{bmatrix} 0 & -G_{12} \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} C_{11} \\ C_{21} \end{bmatrix}[G_{11}, G_{12}] \right\|$$

$$\leq ||A||||G_{12}|| + \left\| \begin{bmatrix} C_{11} \\ C_{21} \end{bmatrix} \right\|_F.$$
Perturbation Analysis of Truncated SVD

where we have used \( \|G_{12}\| = \|G_{21}\| \). On the other hand from the equations

\[
(\Sigma + \tilde{\Sigma})G = QD, \quad (\Sigma + \tilde{\Sigma})Q = GD,
\]

we obtain

\[
\Sigma_1 G_{12} + [C_{11}, C_{12}] \begin{bmatrix} G_{12} \\ G_{22} \end{bmatrix} = Q_{12} D_2,
\]

\[
\Sigma_1 Q_{12} + [C_{11}^T, C_{12}^T] \begin{bmatrix} Q_{11} \\ Q_{21} \end{bmatrix} = G_{12} D_2.
\]

Therefore,

\[
\Sigma_1^2 G_{12} + \Sigma_1 [C_{11}, C_{12}] \begin{bmatrix} G_{11} \\ G_{21} \end{bmatrix} = \Sigma_1 Q_{12} D_2 = G_{12} D_2^2 - [C_{11}^T, C_{12}^T] \begin{bmatrix} Q_{11} \\ Q_{21} \end{bmatrix} D_2,
\]

and we have

\[
(\sigma_1^2(B) - \sigma_{k+1}^2(A))\|G_{12}\| \leq \|\Sigma_1^2 G_{12} - G_{12} D_2^2\|
\leq \|([C_{11}^T, C_{12}^T])\|\|D_2\| + \|\Sigma_1 [C_{11}, C_{12}]\|.
\]

Recall that \( \|D_2\| = \sigma_{k+1}(A) < \sigma_k(B) \). Furthermore,

\[
\|\Sigma_1 [C_{11}, C_{12}]\| = \|\Sigma_1 U_1^T C V\| = \|V_1^T (\text{best}_k(B))^T C\| \leq \|C^T \text{best}_k(B)\|
\]

and

\[
\|([C_{11}^T, C_{12}^T])\| = \|V_1^T C^T U^T\| = \|V_1^T C^T\| = \|P_{\text{best}_k(B^T)} C^T\| \leq \|\text{best}_k(B) C^T\|/\|\sigma_k(B)\|.
\]

We obtain

\[
\|G_{12}\| \leq \left(\|\text{best}_k(B) C^T\| + \|C^T \text{best}_k(B)\|\right)/(\sigma_k^2(B) - \sigma_{k+1}^2(A)).
\]

Substituting the above into Equation (3.4) completing the proof. □

**Remark.** As mentioned before the condition \( \sigma_{k+1}(A) < \sigma_k(B) \) does not imply an upper bound on the norm of \( C \), i.e., certain \( C \) with large norm can still produce a small perturbation of \( \text{best}_k(B) \).

If we ignore the structural relationship between \( B \) and \( C \), we can derive the following less sharp result.

**Corollary 3.2.** Under the same condition of Theorem 3.1, we have

\[
\|\text{best}_k(A) - \text{best}_k(B)\| \leq \left(1 + \left(\frac{\|B\| + \|A\|\|B\|}{\sigma_k^2(B) - \sigma_{k+1}^2(A)}\right)\|C\|\right).
\]

**Remark.** If we write the SVD of \( A \) as

\[
A = \tilde{U} \tilde{\Sigma} \tilde{V}^T = [\tilde{U}_1, \tilde{U}_2] \text{diag}(\tilde{\Sigma}_1, \tilde{\Sigma}_2)[\tilde{V}_1, \tilde{V}_2]^T.
\]

It is easy to verify that

\[
\text{best}_k(B) = U_1 \Sigma_1 V_1^T = BP_{V_1},
\]

\[
\text{best}_k(A) = U_1 \Sigma_1 V_1^T = AP_{V_1}.
\]
where \( P_{V_1} = V_1 V_1^T \) and \( P_{\hat{V}_1} = \hat{V}_1 \hat{V}_1^T \) are the orthogonal projectors onto the subspaces \( \text{span} V_1 \) and \( \text{span} \hat{V}_1 \), respectively. Then we can use sin \( \Theta \) Theorem to obtain the bound in Corollary 3.2 [4, Theorem 11.7.2].

**Corollary 3.3.** Under the condition of Theorem 3.1, if furthermore, we have \( BC^T = 0 \), then

\[
\|\text{best}_k(A) - \text{best}_k(B)\| \leq \frac{\|A\|}{\sigma_k^2(B) - \sigma_{k+1}^2(A)} \|CT\text{best}_k(B)\|.
\]

**Proof.** It is easy to see that \( BC^T = 0 \) implies  \( \text{best}_k(B)C^T = 0 \) and \( P_{\text{best}_k(B)}C^T = 0 \). Then the result directly follows from Theorem 3.1. \( \square \)

Now as we did in Section 2, we now consider \( A \) arranged in various forms. We partition \( A \) as \( A = [A_1, A_2] \), and split \( A \) as the sum of two matrices \( A = B + C \), for example,

\[
A = [A_1, 0] + [0, A_2], \quad A = [\text{best}_k(A_1), 0] + [A_1 - \text{best}_k(A_1), A_2],
\]

and so on. It is easily verified that for all the splittings used in the following three corollaries, we always have \( BC^T = 0 \). Then the following perturbation results follow directly from Corollary 3.3.

**Corollary 3.4.** Let \( A = [A_1, A_2] \) and \( \sigma_k(A_1) > \sigma_{k+1}(A) \). Then

\[
\|\text{best}_k(A) - \text{best}_k([A_1, 0])\| \leq \frac{\|A\|}{\sigma_k^2(A_1) - \sigma_{k+1}^2(A)} \|A^T\text{best}_k(A_1)\|
\]

**Corollary 3.5.** Let \( A = [A_1, A_2] \) with \( \sigma_k([\text{best}_k(A_1), A_2]) > \sigma_{k+1}(A) \). Then

\[
\|\text{best}_k(A) - \text{best}_k([\text{best}_k(A_1), A_2])\| \leq \frac{\|A\|}{\sigma_k^2([\text{best}_k(A_1), A_2]) - \sigma_{k+1}^2(A)}
\]

where

\[
\eta = \|(A_1 - \text{best}_k(A_1))^T\text{best}_k([\text{best}_k(A_1), A_2])\| \leq \|(A_1 - \text{best}_k(A_1))^T A_2\|.
\]

**Corollary 3.6.** Let \( A = [A_1, A_2] \). If \( \sigma_k([\text{best}_k(A_1), \text{best}_k(A_2)]) > \sigma_k(A) \), then

\[
\|\text{best}_k(A) - \text{best}_k([\text{best}_k(A_1), \text{best}_k(A_2)])\| \leq \frac{\|A\|}{\sigma_k^2([\text{best}_k(A_1), \text{best}_k(A_2)]) - \sigma_{k+1}^2(A)}
\]

where

\[
\eta = \|(A_1 - \text{best}_k(A_1), A_2 - \text{best}_k(A_2))^T\text{best}_k([\text{best}_k(A_1), \text{best}_k(A_2)])\|
\leq \max\{\|(A_1 - \text{best}_k(A_1))^T\text{best}_k(A_2)\|, \|(A_2 - \text{best}_k(A_2))^T\text{best}_k(A_1)\|\}.
\]

**Remark.** It is easy to see that each of the corollaries following Theorem 2.1 are direct consequences of the corresponding corollaries established above.

**Perturbation Results for Matrices with Low-Rank-Plus-Shift Structure.** Now we return to matrices with low-rank-plus-shift structure, and we consider the case the structure is only approximately satisfied. It turns out that the way this
approximation is quantified has direct impact on the perturbation bounds we can derive. In the following we provide two theorems one with $O(\sqrt{\epsilon})$ and the other with $O(\epsilon)$. The difference in the assumptions for the derivation of these two results is very subtle, but it gives rise to qualitatively different results.

To derive the perturbation bounds, we first need two technical lemmas which were proved in [12].

**Lemma 3.7.** Assume the following equality

$$\begin{bmatrix} A & B^T \\ B & C \end{bmatrix} = X + E$$

holds for some symmetric positive semi-definite matrix $X$. Then we have

$$\|B\| \leq \sqrt{(\|A\| + \|E\|)(\|C\| + \|E\|)}.$$

**Lemma 3.8.** Let the symmetric matrix $Z$ be partitioned as

$$Z = \begin{bmatrix} A & B^T \\ B & C \end{bmatrix}.$$

Then $\|Z\| \leq \max\{\|A\|, \|C\|\} + \|B\|.$

**Theorem 3.9.** Let $A = [A_1, A_2] \in \mathbb{R}^{m \times n}$. Assume that for some integer $k < \min\{m, n\}$ there exists $\epsilon \geq 0$ for which the eigenvalues of $X = A^T A - \sigma^2 I$ satisfy

$$\lambda_j(X) > 3\epsilon + \eta, \quad j \leq k,$$

$$|\lambda_j(X)| \leq \epsilon, \quad j > k,$$

where $\eta = 2\sqrt{\|X\|\epsilon + \epsilon^2} = O(\sqrt{\epsilon})$. Partition $X = (X_{ij})_{i,j=1}^2$ conformally with that of $A$. Define $k_i$ such that

$$\lambda_j(X_{ii}) > \epsilon, \quad j \leq k_i,$$

$$|\lambda_j(X_{ii})| \leq \epsilon, \quad j > k_i,$$

for $i = 1, 2$. Then

$$\|\text{best}_k(A) - \text{best}_k([\text{best}_{k_1}(A_1), \text{best}_{k_2}(A_1)])\| \leq \frac{\|A\|\eta}{\sigma_k^2(A) - \sigma_{k+1}^2(A) - \eta}.$$ 

**Proof.** By the eigendecomposition of $A$ and the assumptions of its eigenvalues, we can write $X = Y + E$, where $Y^T E = 0$, and $Y$ is positive semi-definite with $\text{rank}(Y) = k$, $\|E\| \leq \epsilon$, and

$$\lambda_k(Y) = \lambda_k(X) > 3\epsilon + \eta.$$

On the other hand, using the partition of $A$, we can write

$$X = \begin{bmatrix} A_1^T A_1 - \sigma^2 I & A_1^T A_2 \\ A_2^T A_1 & A_2^T A_2 - \sigma^2 I \end{bmatrix}.$$
Now for $i = 1, 2$, write the SVD for $A_i$ as follows

$$A_i = [U_{i1}, U_{i2}] \text{diag}(\Sigma_{i1}, \Sigma_{i1}) [V_{i1}, V_{i2}]^T,$$

where $\Sigma_{i1} = \text{diag}(\sigma_{i1}, \ldots, \sigma_{i,k_i})$ and $\Sigma_{i2} = \text{diag}(\sigma_{i,k_i+1}, \ldots, \sigma_{i,m_i})$. By definition the integers $k_i$ are chosen such that

$$\sigma_{ij}^2 - \sigma^2 > \epsilon \quad j \leq k_i,$$

$$|\sigma_{ij}^2 - \sigma^2| \leq \epsilon \quad j > k_i,$$

for $i = 1, 2$. Or equivalently, $\lambda_j(A_i^T A_i - \sigma^2 I) > \epsilon$ for $j \leq k_i$, and $|\lambda_j(A_i^T A_i - \sigma^2 I)| \leq \epsilon$ for $j > k_i$. It is easy to see that $k_i \leq k$ since $\sigma_{ij} \leq \sigma_j(A)$.

Next we write $A = BW^T \equiv [B_1, B_2]W^T$, where

$$B_1 = [U_{11} \Sigma_{11}, U_{21} \Sigma_{21}], \quad B_2 = [U_{12} \Sigma_{12}, U_{22} \Sigma_{22}],$$

and

$$W = \begin{bmatrix} V_{11} & 0 & V_{12} & 0 \\ 0 & V_{21} & 0 & V_{22} \end{bmatrix}.$$

Without loss of generality, we assume that $W$ is orthogonal. (Otherwise replace $W$ and $B_2$ by $[W, W^+]$ and $[B_2, 0]$, respectively.) Define

$$\Delta = \text{best}_k(A) - \text{best}_k([\text{best}_k(A_1), \text{best}_k(A_2)]).$$

It can be verified that

$$\text{best}_k([\text{best}_k(A_1), \text{best}_k(A_2)] = \text{best}_k(B_1, 0)W^T, \quad \text{best}_k(A) = \text{best}_k(B)W^T,$$

$$||\Delta|| = ||\text{best}_k(B) - \text{best}_k([B_1, 0])||.$$

Now in order to apply Corollary 3.4, we need to verify the condition $\sigma_k(B_1) > \sigma_{k+1}(B)$, and derive a lower bound on $\sigma_k(B_1)^2 - \sigma_{k+1}^2(B)$ and an upper bound on $||B_2^T B_1||$. (Notice that $||B_2^T \text{best}_k(B_1)|| \leq ||B_2^T B_1||$.) To this end,

1) we apply Lemma 3.7 twice to obtain an upper bound on $||B_2^T B_1||$. It is easy to see that both $B_1^T B - \sigma^2 I$ and $B_2^T B_2 - \sigma^2 I$ can be written as the sum of a symmetric positive semi-definite matrix and a matrix with norm no greater than $\epsilon$. Applying Lemma 3.7 to

$$B_1^T B - \sigma^2 I = \begin{bmatrix} B_1^T B_1 - \sigma^2 I & B_1^T B_2 \\ B_2^T B_1 & B_2^T B_2 - \sigma^2 I \end{bmatrix}$$

gives

$$||B_2^T B_1|| \leq \sqrt{(||B_1^T B_1 - \sigma^2 I|| + \epsilon)(||B_2^T B_2 - \sigma^2 I||\epsilon)}$$

$$\leq \sqrt{(||X|| + \epsilon)(||B_2^T B_2 - \sigma^2 I||\epsilon)}.$$

Apply Lemma 3.7 to

$$B_2^T B_2 - \sigma^2 I = \begin{bmatrix} \Sigma_{12}^2 - \sigma^2 I & \Sigma_{12} U_{12}^T U_{22} \Sigma_{22} \\ U_{22}^T U_{12} \Sigma_{12} & \Sigma_{22}^2 - \sigma^2 I \end{bmatrix}$$

yields

$$||\Sigma_{12} U_{12}^T U_{22} \Sigma_{22}|| \leq (||\Sigma_{12}^2 - \sigma^2 I|| + \epsilon)(||\Sigma_{22}^2 - \sigma^2 I|| + \epsilon) \leq 4\epsilon^2,$$
where we have used \( \| \Sigma_{k+2}^2 - \sigma^2 I \| \leq \epsilon \). By Lemma 3.8, we obtain \( \| B_T B_2 - \sigma^2 I \| \leq 3\epsilon \) and hence

\[
\| B_T B_1 \| \leq 2\sqrt{\| X \| \epsilon + \epsilon^2} \equiv \eta.
\]

2) we now give an lower bound on \( \sigma_k(B_1)^2 - \sigma_{k+1}(B) \). Write

\[
B^T B - \sigma^2 I = \begin{bmatrix}
B_T^T B_1 - \sigma^2 I \\
B_T^T B_2 - \sigma^2 I
\end{bmatrix} + \begin{bmatrix}
B_T^T B_1 \\
B_T^T B_2
\end{bmatrix}
\]

Use perturbation bounds for eigenvalues, we have

\[
\lambda_k(X) = \lambda_k(B^T B - \sigma^2 I) \leq \lambda_k\left( \text{diag}(B_T^T B_1 - \sigma^2 I, B_T^T B_2 - \sigma^2 I) \right) + \eta.
\]

The condition \( \lambda_k(X) > 3\epsilon + \eta \) implies

\[
\lambda_k(B_T^T B_1 - \sigma^2 I) > \| B_T^T B_2 - \sigma^2 I \|,
\]

because \( \| B_T^T B_2 - \sigma^2 I \| \leq 3\epsilon \). Thus

\[
|\sigma_k^2(B_1) - \sigma_k^2(A)| = |\lambda_k(B_T^T B_1 - \sigma^2 I) - \lambda_k(X)| \leq \| B_T^T B_2 \| \leq \eta.
\]

It follows that

\[
\sigma_k^2(B_1) - \sigma_{k+1}^2(B) \geq \sigma_k^2(A) - \eta - \sigma_{k+1}^2(A) \geq \epsilon + \eta > 0.
\]

Finally, by Corollary 3.4, we have

\[
\| \Delta \| \leq \frac{\| B \| \| B_T^T B_2 \|}{\sigma_k^2(B_1) - \sigma_{k+1}^2(B)} \leq \frac{\| A \| \eta}{\sigma_k^2(A) - \sigma_{k+1}^2(A) - \eta},
\]

completing the proof. \( \square \)

**EXAMPLE 1.** Let \( s \) be small, and for any \( \sigma > s \), define

\[
c_1 = \sqrt{1 + \sigma^2 + s^2}, \quad c_1 = \sqrt{\sigma^2 + s^2}, \quad c_3 = \sqrt{\sigma^2 + s^2}, \quad \epsilon = c_1^2 s^2.
\]

Let \( A = [A_1, A_2] \) with

\[
A_1 = \frac{1}{\sqrt{1 + s^2}} \begin{bmatrix}
D \\
sDJ
\end{bmatrix}, \quad A_2 = \frac{1}{\sqrt{1 + s^2}} \begin{bmatrix}
-sDJ \\
D
\end{bmatrix}, \quad \text{with } J = \begin{bmatrix}
1 & 1 \\
1 & 1
\end{bmatrix},
\]

and \( D = \text{diag}(c_1, c_2, c_3) \). It follows that

\[
A = \frac{1}{\sqrt{1 + s^2}} \begin{bmatrix}
D & I \\
-2J & -sJ
\end{bmatrix}.
\]

It can be verified that

\[
\lambda_{1,2}(A^T A - \sigma^2 I) = 1 + s^2 > \epsilon > |\lambda_{1,2}(A^T A - \sigma^2 I)|, \quad j \geq 3
\]

\[
\lambda_1(A^T A_i - \sigma^2 I) = 1 + s^2(1 + \sigma^2 - s^2) > \epsilon \geq |\lambda_{1,2}(A^T A - \sigma^2 I)|, \quad j \geq 2,
\]

for \( i = 1, 2 \). Hence \( k = 2 \), and \( k_1 = k_2 = 1 \). It can be verified that

\[
\text{best}_k(A) = \frac{c_1}{\sqrt{1 + s^2}} \begin{bmatrix} e_1, e_3 \end{bmatrix} [e_1 - se_6, se_3 + e_4]^T,
\]
Perturbation Analysis of Truncated SVD

So we have

$$\text{best}_k([\text{best}_k_1(A_1), \text{best}_k_2(A_2)]) = [\text{best}_k_1(A_1), \text{best}_k_2(A_2)].$$

and

$$\|\text{best}_k(A) - [\text{best}_k_1(A_1), \text{best}_k_2(A_2)]\| = \frac{sc_1}{\sqrt{1 + s^2}} = \sqrt{\frac{\epsilon}{1 + s^2}}.$$

**Theorem 3.10.** Let $A = [A_1, A_2]$. If there exists $\epsilon < \sigma^2$ and integer $k$ such that

$$\lambda_k(A^T A - \sigma^2 I) > \epsilon \geq |\lambda_j(A^T A - \sigma^2 I)|,$$

for $j \geq k + 1$, and $\lambda_k(A_i^T A_i - \sigma^2 I) > \epsilon$, $i = 1, 2$. Then

$$\|(A_1 - \text{best}_k(A_1))^T A_2\| \leq \eta_1, \quad \|(A_2 - \text{best}_k(A_2))^T A_1\| \leq \eta_2$$

and

$$(3.5) \quad \|\text{best}_k(A) - \text{best}_k([\text{best}_k_1(A_1), \text{best}_k_2(A_2)])\| \leq \frac{\|A\|\eta}{\lambda_{\text{max}} - \epsilon},$$

where

$$\eta_i = \left(\sigma + 2\|A\| + \frac{2\|A\|^3}{\lambda_k(A_i^T A_i - \sigma^2 I)}\right) \frac{\epsilon}{\sigma + \sqrt{\sigma^2 - \epsilon}}, \quad i = 1, 2,$$

$$\eta = \max\{\eta_1, \eta_2\} = \left(\sigma + 2\|A\| + \frac{2\|A\|^3}{\lambda_{\text{min}}}\right) \frac{\epsilon}{\sigma + \sqrt{\sigma^2 - \epsilon}},$$

$$\lambda_{\text{max}} = \max_{i=1,2} \lambda_k(A_i^T A_i - \sigma^2 I), \quad \lambda_{\text{min}} = \min_{i=1,2} \lambda_k(A_i^T A_i - \sigma^2 I).$$

**Proof.** Denote $\lambda_j = \lambda_j(A^T A - \sigma^2 I)$, and

$$\Lambda_1 = \text{diag}(\lambda_1, \ldots, \lambda_k), \quad \Lambda_2 = \text{diag}(\lambda_{k+1}, \ldots, \lambda_n).$$

The the eigendecomposition of $A^T A - \sigma^2 I$ and the SVD of $A$ can be written as

$$A^T A - \sigma^2 I = V \text{diag}(\Lambda_1, \Lambda_2)V^T, \quad A = U \text{diag}(\sqrt{\Lambda_1^2 + \sigma^2 I}, \sqrt{\Lambda_2^2 + \sigma^2 I})V^T$$

for some orthogonal matrices $U$ and $V$. Let $E = U \text{diag}(0, \sigma I - \sqrt{\Lambda_2^2 + \sigma^2 I})$. It can be verified that $\|E\| \leq \epsilon/\sqrt{\sigma^2 - \epsilon}$, and

$$\tilde{A} = A + E = U \text{diag}(\sqrt{\Lambda_1^2 + \sigma^2 I}, \sigma I)V^T$$

has the low-rank-plus-shift structure. Now partition

$$E = [E_1, E_2], \quad \tilde{A} = [\tilde{A}_1, \tilde{A}_2]$$
conformally as that of $A$. Then $\|E_i\| \leq \tau$. Since

$$A^T A - \sigma^2 I = \tilde{A}^T \tilde{A} - \sigma^2 I + \tilde{E}, \quad \tilde{E} = V \text{diag}(0, A_2) V^T = (\tilde{E}_{i,j})_{i,j=1}^2.$$  

It can be verified that $A^T_i \tilde{A}_i - \sigma^2 I = \tilde{A}^T_i \tilde{A}_i - \sigma^2 I + \tilde{E}_{ii}$, and we have

$$\lambda_k(\tilde{A}^T_i \tilde{A}_i - \sigma^2 I) \geq \lambda_k(A^T_i \tilde{A}_i - \sigma^2 I) - \|\tilde{E}_{ii}\|$$

$$\geq \lambda_k(\tilde{A}^T_i \tilde{A}_i - \sigma^2 I) - \epsilon > 0$$

It follows that $\text{rank}(\tilde{A}^T_i \tilde{A}_i - \sigma^2 I) = k$. By Theorem 2.7, we have

$$(\tilde{A}_1 - \text{best}_k(\tilde{A}_1))^T \tilde{A}_2 = 0, \quad (\tilde{A}_2 - \text{best}_k(\tilde{A}_2))^T \tilde{A}_1 = 0.$$  

Denote $\Delta_i = \text{best}_k(\tilde{A}_i) - \text{best}_k(A_i) - E_i$. Then

$$\|\Delta_i\| \leq \|\text{best}_k(\tilde{A}_i) - \text{best}_k(A_i)\| + \|E_i\|$$

It follows from Corollary 3.4 that

$$\|\text{best}_k(\tilde{A}_i) - \text{best}_k(A_i)\| \leq \left(1 + \frac{\|A_i\|^2}{\sigma_k^2(A_i) - \sigma_{k+1}(A_i)}\right) \|E_i\| = \left(1 + \frac{\|A_i\|^2}{\sigma_k^2(A_i) - \sigma^2}\right) \|E_i\|$$

and therefore

$$\|\Delta_i\| \leq \left(2 + \frac{2\|A_i\|^2}{\lambda_k(A_i)}\right) \tau,$$

here we have used $\|A_i\| \leq \|A_1\|, \|\tilde{A}_1\| \leq \|\tilde{A}_i\|$, and $\sigma_{k+1}(\tilde{A}_i) = \sigma$. Since

$$A_i - \text{best}_k(A_i) = \tilde{A}_i - \text{best}_k(\tilde{A}_i) + \Delta_i,$$

we have

$$\|((A_1 - \text{best}_k(A_1))^T A_2\| = \|\Delta_i^T A_2 - (\tilde{A}_1 - \text{best}_k(\tilde{A}_1))\|$$

$$\leq \|A_2\| \|\Delta_i\| + \sigma_{k+1}(\tilde{A}_1) \|E_2\|$$

$$\leq (\|A_2\| \|\Delta_i\| + \sigma_{k+1}(\tilde{A}_1) \|E_2\|) \tau = \eta_1.$$  

We can similarly prove $\|((A_2 - \text{best}_k(A_2))^T A_1\| \leq \eta_2$. Now it follows from

$$\sigma_k([\text{best}_k(A_1), \text{best}_k(A_2)]) \geq \max_{i=1,2} \sigma_k(A_i),$$

that

$$\sigma_k^2([\text{best}_k(A_1), \text{best}_k(A_2)]) - \sigma_{k+1}(A) \geq \max_{i=1,2} \lambda_k(A_i^T A_i - \sigma^2 I) - \epsilon = \lambda_{\text{max}} - \epsilon.$$  

Finally Corollary 2.4 and the above give (3.5). □

**Remark.** We notice that in order for the perturbation bound to be of order $O(\epsilon)$, $\lambda_{\text{min}}$ needs to be of order $O(1)$.

**Example 2.** Now we construct a class of matrices that satisfy the conditions of Theorem 3.10. For any orthonormal matrices $U_1$ and $V_2$ with $k$ columns, let $\Lambda = \text{diag}(\lambda_1, \ldots, \lambda_k)$, where $\lambda_i \gg \sigma^2 > 0$ for $i = 1, \ldots, k$. Let

$$D_1 = \left[\Lambda \sqrt{\Lambda^2 + \epsilon I}\right]^{-1}(\Lambda^2 - (\sigma^2 - \epsilon)I), \quad D_2 = \sqrt{I - D_1^2}, \quad U_2 = [U_1, U_1^T][D_1, D_2]^T.$$
where $U_1^k$ is any orthonormal matrix of $k$ columns that is orthogonal to $U_1$. Define

$$A_1 = U_1 AV_1^T, \quad A_2 = U_2 \sqrt{\Lambda^2 + \epsilon} V_1^T.$$ 

It follows that

$$X = [A_1, A_2]^T [A_1, A_2] - \sigma^2 I = \begin{bmatrix}
A_1^T A_1 - \sigma^2 I & A_1^T A_2 \\
A_2^T A_1 & A_2^T A_2 - \sigma^2 I
\end{bmatrix} = \begin{bmatrix}
A_1^T A_1 - \sigma^2 I & A_1^T A_2 \\
A_2^T A_1 & A_2^T A_2 - \sigma^2 I
\end{bmatrix} + \epsilon \begin{bmatrix}
\epsilon & 0 \\
0 & 0
\end{bmatrix}.$$ 

Hence,

$$\lambda_j(X) \geq 2(\lambda_j - \sigma^2 + \epsilon) \geq \epsilon, \quad j \leq k,$$

$$|\lambda_j(X)| \leq \epsilon, \quad j > k,$$

and by definition $k_1 = k_2 = k$.

**Remark.** For the case where $k_1 < k$ and $k_2 < k$, if we replace $\text{best}_{k_1}(A_1)$ and $\text{best}_{k_2}(A_2)$ by $\text{best}_k(A_1)$ and $\text{best}_k(A_2)$, the error

$$\|\Delta\| = \|\text{best}_k(A) - \text{best}_k[\text{best}_k(A_1), \text{best}_k(A_2)]\|$$

may still be $O(\sqrt{\epsilon})$. For example, in Example 1, we have

$$\text{best}_2[\text{best}_2(A_1), \text{best}_2(A_2)] = \text{best}_2[\text{best}_1(A_1), \text{best}_1(A_2)].$$

Therefore,

$$\|\text{best}_2(A) - \text{best}_2[\text{best}_2(A_1), \text{best}_2(A_2)]\| = \sqrt{\frac{\epsilon}{1 + \sigma^2}}.$$

**REFERENCES**


