



Eigenvalue perturbation bounds for Hermitian block tridiagonal matrices

Yuji Nakatsukasa*

School of Mathematics, The University of Manchester, Manchester, M13 9PL, UK

ARTICLE INFO

Article history:

Received 28 February 2011

Received in revised form 21 September 2011

Accepted 30 September 2011

Available online 12 October 2011

Keywords:

Eigenvalue perturbation

Hermitian matrix

Block tridiagonal

Wilkinson's matrix

Aggressive early deflation

ABSTRACT

We derive new perturbation bounds for eigenvalues of Hermitian matrices with block tridiagonal structure. The main message of this paper is that an eigenvalue is insensitive to blockwise perturbation, if it is well-separated from the spectrum of the diagonal blocks nearby the perturbed blocks. Our bound is particularly effective when the matrix is block-diagonally dominant and graded. Our approach is to obtain eigenvalue bounds via bounding eigenvector components, which is based on the observation that an eigenvalue is insensitive to componentwise perturbation if the corresponding eigenvector components are small. We use the same idea to explain two well-known phenomena, one concerning aggressive early deflation used in the symmetric tridiagonal QR algorithm and the other concerning the extremal eigenvalues of Wilkinson matrices.

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1. Introduction

Eigenvalue perturbation theory for Hermitian matrices is a well-studied subject with many known results, see for example [21, Ch. 4] [8, Ch. 8], [7, Ch. 4]. Among them, Weyl's theorem is perhaps the simplest and most well known, which states that the eigenvalues of the Hermitian matrices A and $A + E$ differ at most by $\|E\|_2$. In fact, when the perturbation E is allowed to be an arbitrary Hermitian matrix, Weyl's theorem gives the smallest possible bound that is attainable.

Hermitian matrices that arise in practice frequently have special sparse structures, important examples of which being banded and block tridiagonal structures. For such structured matrices, perturbation of some eigenvalues is often much smaller than any known bound guarantees. The goal of this paper is to treat block tridiagonal Hermitian matrices and derive eigenvalue perturbation bounds that can be much sharper than known general bounds, such as Weyl's theorem.

The key observation of this paper, to be made in Section 2, is that an eigenvalue is insensitive to componentwise perturbations if the corresponding eigenvector components are small. Our approach is to obtain bounds for eigenvector components, from which we obtain eigenvalue bounds. In this framework we first give new eigenvalue perturbation bounds for the simplest, 2-by-2 block case. In particular, we identify a situation in which the perturbation bound of an eigenvalue scales cubically with the norm of the perturbation.

We then discuss the general block tridiagonal case, in which we show that an eigenvalue is insensitive to blockwise perturbation, if it is well-separated from the spectrum of the diagonal blocks nearby the perturbed blocks.

Finally, to demonstrate the effectiveness of our approach, we show that our framework successfully explains the following two well-known phenomena: (i) Aggressive early deflation applied to the symmetric tridiagonal QR algorithm deflates many eigenvalues even when no off-diagonal element is negligibly small. (ii) Wilkinson matrices have many pairs of nearly equal eigenvalues.

* Tel.: +44 0161 306 3640.

E-mail address: yuji.nakatsukasa@manchester.ac.uk.

A number of related studies exist in the literature, especially in the tridiagonal case for which explicit formulas exist for the eigenvector components using the determinants of submatrices [18, Section 7.9]. Cuppen [5] gives an explanation for the exponential decay in eigenvector components of tridiagonal matrices, which often lets the divide-and-conquer algorithm run much faster than its estimated cost suggests. The derivation of our eigenvector bounds are much in the same vein as Cuppen's argument. A difference here is that we use the bounds to show the insensitivity of eigenvalues. In [17] Parlett investigates the localization behavior of eigenvectors (or an invariant subspace) corresponding to a cluster of m eigenvalues, and notes that accurate eigenvalues and nearly orthogonal eigenvectors can be computed from appropriately chosen m submatrices, which allow overlaps within one another. One implication of this is that setting certain subdiagonals to zero has negligible influence on some of the eigenvalues. A similar claim is made by our Theorem 4.2, which holds for block tridiagonal matrices, whether or not the eigenvalue belongs to a cluster. In addition, in a recent paper [19] Parlett considers symmetric banded matrices and links the disjointness of an eigenvalue from Gerschgorin disks with bounds of off-diagonal parts of L and U in the LDU decomposition, from which exponential decay in eigenvector components can be deduced. A similar message is conveyed by our Lemma 4.1, but unlike [19] we give direct bounds for the eigenvector components, and we use them to obtain eigenvalue bounds. Moreover, Parlett and Vömel [20] study detecting such eigenvector decay behavior to devise a process to efficiently compute some of the eigenvalues of a symmetric tridiagonal matrix. Our results in this paper may be used to foster such developments. Finally, [10] considers general Hermitian matrices and shows for any eigenpair (λ_i, x) of A that the interval $[\lambda_i - \|Ex\|_2, \lambda_i + \|Ex\|_2]$ contains an eigenvalue of $A + E$, and gives a condition under which the eigenvalue is the i th eigenvalue. Our approach here is roughly to give explicit bounds for $\|Ex\|_2$ for the block tridiagonal case, while maintaining the one-to-one correspondence between the i th eigenvalue of A and that of $A + E$.

The rest of this paper is organized as follows. In Section 2 we outline our basic idea of deriving eigenvalue perturbation bounds via bounding eigenvector components. Section 3 treats the 2-by-2 block case and presents a new bound. Section 4 discusses the block tridiagonal case. In Section 5 we investigate the two case studies.

Notations. $\lambda_i(X)$ denotes the i th smallest eigenvalue of a Hermitian matrix X . For simplicity we use λ_i , $\hat{\lambda}_i$ and $\lambda_i(t)$ to denote the i th smallest eigenvalue of A , $A + E$ and $A + tE$ for $t \in [0, 1]$ respectively. $\lambda(A)$ denotes A 's spectrum, the set of eigenvalues. We use only the matrix spectral norm $\|\cdot\|_2$.

2. Basic approach

We first recall the partial derivative of a simple eigenvalue [21].

Lemma 2.1. *Let A and E be n -by- n Hermitian matrices. Denote by $\lambda_i(t)$ the i th eigenvalue of $A + tE$, and define the vector-valued function $x(t)$ such that $(A + tE)x(t) = \lambda_i(t)x(t)$ where $\|x(t)\|_2 = 1$ for some $t \in [0, 1]$. If $\lambda_i(t)$ is simple, then*

$$\frac{\partial \lambda_i(t)}{\partial t} = x(t)^H E x(t). \quad (1)$$

Our main observation here is that if $x(t)$ has small components in the positions corresponding to the dominant elements of E , then $\frac{\partial \lambda_i(t)}{\partial t}$ is small. For example, suppose that E is nonzero only in the (j, j) th element. Then we have $\|\frac{\partial \lambda_i(t)}{\partial t}\| \leq \|E\|_2 |x_j(t)|^2$, where $x_j(t)$ is j th element of $x(t)$. Hence if we know a bound for $|x_j(t)|$ for all $t \in [0, 1]$, then we can integrate (1) over $0 \leq t \leq 1$ to obtain a bound for $|\lambda_i - \hat{\lambda}_i| = |\lambda_i(0) - \lambda_i(1)|$. In the sequel we shall describe in detail how this observation can be exploited to derive eigenvalue perturbation bounds.

It is important to note that Lemma 2.1 assumes that λ_i is a simple eigenvalue of A . Special treatment is needed to get the derivative of multiple eigenvalues. This is described in Appendix A, in which we show that everything we discuss below carries over even in the presence of multiple eigenvalues. In particular, when $\lambda_i(t)$ is multiple (1) still holds for a certain choice of eigenvector $x(t)$ of $\lambda_i(t)$. We defer the treatment of multiple eigenvalues to Appendix A, because it only causes complications to the analysis that are not fundamental to the eigenvalue behavior. Hence for simplicity until Appendix A we assume that $\lambda_i(t)$ is simple for all t , so that the normalized eigenvector is unique up to a factor $e^{i\theta}$.

3. 2-by-2 block case

In this section we consider the 2-by-2 case. Specifically, we study the difference between eigenvalues of the n -by- n Hermitian matrices A and $A + E$, where

$$A = \begin{bmatrix} A_{11} & A_{21}^H \\ A_{21} & A_{22} \end{bmatrix} \quad \text{and} \quad E = \begin{bmatrix} E_{11} & E_{21}^H \\ E_{21} & E_{22} \end{bmatrix}, \quad (2)$$

in which A_{22} and E_{22} are both k -by- k .

Since $\lambda_i(0) = \lambda_i$ and $\lambda_i(1) = \hat{\lambda}_i$, from (1) it follows that

$$|\lambda_i - \hat{\lambda}_i| = \left| \int_0^1 x(t)^H E x(t) dt \right| \tag{3}$$

$$\leq \left| \int_0^1 x_1(t)^H E_{11} x_1(t) dt \right| + 2 \left| \int_0^1 x_2(t)^H E_{21} x_1(t) dt \right| + \left| \int_0^1 x_2(t)^H E_{22} x_2(t) dt \right|, \tag{4}$$

where we block-partitioned $x(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix}$ so that $x_1(t)$ and A_{11} have the same number of rows. The key observation here is that the latter two terms in (4) are small if $\|x_2(t)\|_2$ is small for all $t \in [0, 1]$. We obtain an upper bound for $\|x_2(t)\|_2$ by the next lemma.

Lemma 3.1. *Suppose that $\lambda_i \notin \lambda(A_{22})$ is the i th smallest eigenvalue of A as defined in (2). Let $Ax = \lambda_i x$ such that $\|x\|_2 = 1$. Then, partitioning $x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ as above we have*

$$\|x_2\|_2 \leq \frac{\|A_{21}\|_2}{\min |\lambda_i - \lambda(A_{22})|}. \tag{5}$$

Proof. The bottom k rows of $Ax = \lambda_i x$ is

$$A_{21}x_1 + A_{22}x_2 = \lambda_i x_2,$$

so we have

$$x_2 = (\lambda_i I - A_{22})^{-1} A_{21} x_1.$$

Taking norms we get

$$\|x_2\|_2 \leq \|(\lambda_i I - A_{22})^{-1}\|_2 \|A_{21}\|_2 \|x_1\|_2 \leq \frac{\|A_{21}\|_2}{\min |\lambda_i - \lambda(A_{22})|},$$

where we used $\|x_1\|_2 \leq \|x\|_2 = 1$ to get the last inequality. \square

We note that Lemma 3.1 is just a special case of the Davis–Kahan generalized $\sin \theta$ theorem [6, Thm. 6.1], in which the two subspaces have dimensions 1 and $n - k$. Specifically, (5) bounds the sin of the canonical angle [8, p. 603] between an eigenvector x and the first $n - k$ columns of the identity matrix I .

Clearly, if $\lambda_i \notin \lambda(A_{11})$ then (5) holds with x_2 replaced with x_1 and A_{22} replaced with A_{11} . This applies to the entire section, but for definiteness we only present results assuming $\lambda_i \notin \lambda(A_{22})$.

We note that (5) is valid for any λ_i and its normalized eigenvector x , whether or not λ_i is a multiple eigenvalue. It follows that in the multiple case, all the vectors that are in the corresponding eigenspace satisfy (5).

We now derive refined eigenvalue perturbation bounds by combining Lemmas 2.1 and 3.1. As before, let $(\lambda_i(t), x(t))$ be the i th smallest eigenpair such that $(A + tE)x(t) = \lambda_i(t)x(t)$ with $\|x(t)\|_2 = 1$. When $\min |\lambda_i - \lambda(A_{22})| > 2\|E\|_2$, using (5) we get an upper bound for $\|x_2(t)\|_2$ for all $t \in [0, 1]$:

$$\begin{aligned} \|x_2(t)\|_2 &\leq \frac{\|A_{21} + tE_{21}\|_2}{\min |\lambda_i(t) - \lambda(A_{22} + tE_{22})|} \\ &\leq \frac{\|A_{21}\|_2 + t\|E_{21}\|_2}{\min |\lambda_i(0) - \lambda(A_{22})| - 2t\|E\|_2} \quad (\because \text{Weyl's theorem}) \\ &\leq \frac{\|A_{21}\|_2 + \|E_{21}\|_2}{\min |\lambda_i - \lambda(A_{22})| - 2\|E\|_2}. \end{aligned} \tag{6}$$

We now present a perturbation bound for λ_i .

Theorem 3.2. *Let λ_i and $\hat{\lambda}_i$ be the i th eigenvalue of A and $A + E$ as in (2) respectively, and define $\tau_i = \frac{\|A_{21}\|_2 + \|E_{21}\|_2}{\min |\lambda_i - \lambda(A_{22})| - 2\|E\|_2}$. Then for each i , if $\tau_i > 0$ then*

$$|\lambda_i - \hat{\lambda}_i| \leq \|E_{11}\|_2 + 2\|E_{21}\|_2 \tau_i + \|E_{22}\|_2 \tau_i^2. \tag{7}$$

Proof. Substituting (6) into (4) we get

$$|\lambda_i - \hat{\lambda}_i| \leq \left| \int_0^1 \|E_{11}\|_2 \|x_1(t)\|_2^2 dt \right| + 2 \left| \int_0^1 \|E_{21}\|_2 \|x_1(t)\|_2 \|x_2(t)\|_2 dt \right| + \left| \int_0^1 \|E_{22}\|_2 \|x_2(t)\|_2^2 dt \right| \leq \|E_{11}\|_2 + 2\|E_{21}\|_2 \tau_i + \|E_{22}\|_2 \tau_i^2,$$

which is (7). □

Remark 1. We make three points on Theorem 3.2.

- $\tau_i < 1$ is a necessary condition for (7) to be tighter than the Weyl bound $\|E\|_2$. If $\|E_{11}\|_2 \ll \|E\|_2$ and λ_i is far from the spectrum of A_{22} so that $\tau_i \ll 1$, then (7) is much smaller than $\|E\|_2$.
- When A_{21}, E_{11}, E_{22} are all zero (i.e., when a block-diagonal matrix undergoes an off-diagonal perturbation), (7) becomes

$$|\lambda_i - \hat{\lambda}_i| \leq \frac{2\|E_{21}\|_2^2}{\min |\lambda_i - \lambda(A_{22})| - 2\|E_{21}\|_2}, \tag{8}$$

which shows the perturbation must be $O(\|E_{21}\|^2)$ if λ_i is not an eigenvalue of A_{22} .

We note that much work has been done for such structured perturbation. For example, under the same assumption of off-diagonal perturbation, [15,14] prove the quadratic residual bounds

$$|\lambda_i - \hat{\lambda}_i| \leq \frac{\|E_{21}\|_2^2}{\min |\lambda_i(A) - \lambda(A_{22})|} \leq \frac{2\|E_{21}\|_2^2}{\min |\lambda_i(A) - \lambda(A_{22})| + \sqrt{\min |\lambda_i(A) - \lambda(A_{22})|^2 + 4\|E_{21}\|_2^2}}. \tag{9}$$

Our bound (7) (or (8)) is not as tight as the bounds in (9). However, (7) has the advantage that it is applicable for a general perturbation, not necessarily off-diagonal.

- (7) also reveals that if $E = \begin{bmatrix} 0 & 0 \\ 0 & E_{22} \end{bmatrix}$ and A_{21} is small, then λ_i is particularly insensitive to the perturbation E_{22} : the bound (7) becomes proportional to $\|E_{22}\|_2 \|A_{21}\|_2^2$.

For example, consider the n -by- n matrices $\begin{bmatrix} A_{11} & v \\ v^H & \varepsilon \end{bmatrix}$ and $\begin{bmatrix} A_{11} & v \\ v^H & 0 \end{bmatrix}$ where A_{11} is nonsingular. These matrices have one pair of eigenvalues that matches up to ε , and $n - 1$ pairs that match up to $O(\varepsilon \|v\|_2^2)$. Note that when $\|v\|_2 = O(\varepsilon)$, $\varepsilon \|v\|_2^2$ scales *cubically* with ε .

4. Block tridiagonal case

Here we consider the block tridiagonal case and apply the idea we used above to obtain a refined eigenvalue perturbation bound. Let A and E be Hermitian block tridiagonal matrices defined by

$$A = \begin{bmatrix} A_1 & B_1^H & & & \\ B_1 & \ddots & \ddots & & \\ & \ddots & \ddots & B_{n-1}^H & \\ & & & B_{n-1} & A_n \end{bmatrix} \quad \text{and} \quad E = \begin{bmatrix} \ddots & \ddots & & & \\ \ddots & 0 & 0 & & \\ & 0 & \Delta A_s & \Delta B_s^H & \\ & & \Delta B_s & 0 & 0 \\ & & & 0 & \ddots \end{bmatrix}, \tag{10}$$

where $A_j \in \mathbb{C}^{n_j \times n_j}$ and $B_j \in \mathbb{C}^{n_{j+1} \times n_j}$. The size of ΔA_s and ΔB_s match those of A_s and B_s . Here we consider perturbation in a single block, so E is zero except for the s th blocks ΔA_s and ΔB_s . When more than one block is perturbed we can apply the below argument repeatedly.

We obtain an upper bound for $|\lambda_i - \hat{\lambda}_i|$ by bounding the magnitude of the eigenvector components corresponding to the s th and $(s + 1)$ th blocks. As before we let $(\lambda_i(t), x(t))$ be the i th eigenpair such that $(A + tE)x(t) = \lambda_i(t)x(t)$ for $t \in [0, 1]$. To prove a useful upper bound for the blocks of the eigenvector $x(t)$ corresponding to $\lambda_i(t)$ for all $t \in [0, 1]$, we make the following Assumption 1. Here we say “ a belongs to the j th block of A ” if

$$a \in [\lambda_{\min}(A_j) - \eta_j, \lambda_{\max}(A_j) + \eta_j] \quad \text{where} \quad \eta_j = \|B_j\|_2 + \|B_{j-1}\|_2 + \|E\|_2, \tag{11}$$

in which for convenience we define $B_0 = 0, B_n = 0$. Note that a can belong to more than one block.

$$x_2(t) = (\lambda_i(t)I - A_2)^{-1} (B_1 x_1(t) + B_2^H x_3(t)).$$

Using $\|(\lambda_i(t)I - A_2)^{-1}\|_2 \leq 1/(\text{gap}_2 - \|E\|_2)$ we get

$$\begin{aligned} \|x_2(t)\|_2 &\leq \frac{\|B_1\|_2 \|x_1(t)\|_2 + \|B_2\|_2 \|x_3(t)\|_2}{\text{gap}_2 - \|E\|_2} \\ &\leq \frac{\|B_1\|_2 \|x_2(t)\|_2 + \|B_2\|_2 \|x_3(t)\|_2}{\text{gap}_2 - \|E\|_2} \quad (\because \|x_1(t)\|_2 \leq \|x_2(t)\|_2) \end{aligned}$$

and so

$$\frac{\|x_2(t)\|_2}{\|x_3(t)\|_2} \leq \frac{\|B_2\|_2}{\text{gap}_2 - \|E\|_2 - \|B_1\|_2}.$$

By Assumption 1 this is no larger than 1, so $\|x_2(t)\|_2 \leq \|x_3(t)\|_2$.

By the same argument we can prove $\|x_1(t)\|_2 \leq \|x_2(t)\|_2 \leq \dots \leq \|x_{s+\ell}(t)\|_2$ for all $t \in [0, 1]$.

Next consider the s th block of $(A + tE)x(t) = \lambda_i(t)x(t)$, which is

$$B_{s-1}x_{s-1}(t) + (A_s + t\Delta A_s)x_s(t) + (B_s + t\Delta B_s)^H x_{s+1}(t) = \lambda_i(t)x_s(t),$$

so we have

$$x_s(t) = (\lambda_i(t)I - A_s - t\Delta A_s)^{-1} (B_{s-1}x_{s-1}(t) + (B_s + t\Delta B_s)^H x_{s+1}(t)).$$

Using $\|(\lambda_i(t)I - A_s - t\Delta A_s)^{-1}\|_2 \leq 1/(\text{gap}_s - \|E\|_2 - \|\Delta A_s\|_2)$ and $\|x_{s-1}(t)\|_2 \leq \|x_s(t)\|_2$ we get

$$\|x_s(t)\|_2 \leq \frac{\|B_{s-1}\|_2 \|x_s(t)\|_2 + \|B_s + t\Delta B_s\|_2 \|x_{s+1}(t)\|_2}{\text{gap}_s - \|E\|_2 - \|\Delta A_s\|_2}.$$

Hence we get $\frac{\|x_s(t)\|_2}{\|x_{s+1}(t)\|_2} \leq \frac{\|B_s\|_2 + \|\Delta B_s\|_2}{\text{gap}_s - \|E\|_2 - \|\Delta A_s\|_2 - \|B_{s-1}\|_2} = \delta_0$ for all $t \in [0, 1]$.

The $(s+1)$ th block of $(A + tE)x(t) = \lambda_i(t)x(t)$ is

$$(B_s + t\Delta B_s)x_s(t) + A_{s+1}x_{s+1}(t) + B_{s+1}^H x_{s+2}(t) = \lambda_i(t)x_{s+1}(t),$$

so we get

$$x_{s+1}(t) = (\lambda_i(t)I - A_{s+1})^{-1} ((B_s + t\Delta B_s)x_s(t) + B_{s+1}^H x_{s+2}(t)),$$

and hence $\frac{\|x_{s+1}(t)\|_2}{\|x_{s+2}(t)\|_2} \leq \frac{\|B_{s+1}\|_2}{\text{gap}_{s+1} - \|E\|_2 - \|B_s\|_2 - \|\Delta B_s\|_2} = \delta_1$. Similarly we can prove that

$$\frac{\|x_{s+j}(t)\|_2}{\|x_{s+j+1}(t)\|_2} \leq \delta_j \quad \text{for } j = 1, \dots, \ell.$$

Together with $\|x_{s+\ell+1}\|_2 \leq \|x\|_2 = 1$ it follows that for all $t \in [0, 1]$,

$$\begin{aligned} \|x_s(t)\|_2 &\leq \prod_{j=0}^{\ell} \delta_j \|x_{s+\ell+1}(t)\|_2 \leq \prod_{j=0}^{\ell} \delta_j, \\ \|x_{s+1}(t)\|_2 &\leq \prod_{j=1}^{\ell} \delta_j \|x_{s+\ell+1}(t)\|_2 \leq \prod_{j=1}^{\ell} \delta_j. \quad \square \end{aligned}$$

We are now ready to present a perturbation bound for λ_i .

Theorem 4.2. Let λ_i and $\hat{\lambda}_i$ be the i th eigenvalue of A and $A + E$ as in (10) respectively, and let δ_i be as in (13). Suppose that λ_i satisfies Assumption 1. Then

$$|\lambda_i - \hat{\lambda}_i| \leq \|\Delta A_s\|_2 \left(\prod_{j=0}^{\ell} \delta_j \right)^2 + 2\|\Delta B_s\|_2 \delta_0 \left(\prod_{j=1}^{\ell} \delta_j \right)^2. \quad (17)$$

Proof. Using (3) we have

$$\begin{aligned}
 |\lambda_i - \hat{\lambda}_i| &= \left| \int_0^1 x(t)^H E x(t) dt \right| \\
 &\leq \left| \int_0^1 x_s(t)^H \Delta A_s x_s(t) dt \right| + 2 \left| \int_0^1 x_{s+1}(t)^H \Delta B_s x_s(t) dt \right| \\
 &\leq \|\Delta A_s\|_2 \left| \int_0^1 \|x_s(t)\|_2^2 dt \right| + 2\|\Delta B_s\|_2 \left| \int_0^1 \|x_s(t)\|_2 \|x_{s+1}(t)\|_2 dt \right|.
 \end{aligned}$$

Substituting (15) and (16) we get

$$\begin{aligned}
 |\lambda_i - \hat{\lambda}_i| &\leq \|\Delta A_s\|_2 \left| \left(\prod_{j=0}^{\ell} \delta_j \right)^2 \int_0^1 dt \right| + 2\|\Delta B_s\|_2 \left| \prod_{j=0}^{\ell} \delta_j \prod_{j=1}^{\ell} \delta_j \int_0^1 dt \right| \\
 &= \|\Delta A_s\|_2 \left(\prod_{j=0}^{\ell} \delta_j \right)^2 + 2\|\Delta B_s\|_2 \delta_0 \left(\prod_{j=1}^{\ell} \delta_j \right)^2. \quad \square
 \end{aligned}$$

Remark 2. Two remarks on Theorem 4.2 are in order.

- Since the bound in (17) is proportional to the product of δ_j^2 , the bound can be negligibly small if ℓ is large and each δ_j is sufficiently smaller than 1 (say 0.5). Hence Theorem 4.2 shows that λ_i is insensitive to perturbation in far-away blocks, if its separation from the spectrum of the diagonal blocks nearby the perturbed ones is large compared with the off-diagonal blocks. We illustrate this below by an example in Section 5.1.
- When the bound (13) is smaller than the Weyl bound $\|E\|_2$, we can obtain sharper bounds by using the results recursively, that is, the new bound (17) can be used to redefine $\delta_j := \frac{\|B_{s+j}\|_2}{gap_{s+j} - \Delta - \|B_{s+j-1}\|_2}$, where Δ is the right-hand side of (17). The new δ_j is smaller than the one in (13), and this in turn yields a refined bound (17) computed from the new δ_j .

Above we showed how a small eigenvector component implies a small eigenvalue bound. We note that Jiang [11] discusses the relation between the convergence of Ritz values obtained in the Lanczos process and eigenvector components of tridiagonal matrices. In particular, [11] argues that a Ritz value must be close to an exact eigenvalue if the corresponding eigenvector of the tridiagonal submatrix has a small bottom element. We argue that Lemma 4.1 can be used to extend this to the block Lanczos method (e.g., [1, Ch. 4.6]). Assuming for simplicity that deflation does not occur, after j steps of block Lanczos with block size p we have $AV = VT + [0 \ \widehat{V} \ R]$ where $V \in \mathbb{C}^{n \times jp}$ and $\widehat{V} \in \mathbb{C}^{n \times p}$ have orthonormal columns and $V^H \widehat{V} = 0$. $T \in \mathbb{C}^{jp \times jp}$ is a symmetric banded matrix with bandwidth $2p + 1$, and $R \in \mathbb{C}^{p \times p}$. Then we see that letting $U = [V \ \widehat{V} \ V_2]$ be a square unitary matrix, we have

$$U^H A U = \begin{bmatrix} T_{11} & \ddots & & & & \\ \ddots & \ddots & & & & \\ & & T_{j,j-1}^H & & & \\ & T_{j,j-1} & T_{jj} & R^H & & \\ & & R & A_2 & & \end{bmatrix}.$$

Note that the top-left $jp \times jp$ submatrix is equal to T . Now, if an eigenvalue λ of T does not belong to the last $s > 0$ blocks of T (which is more likely to happen if λ is an extremal eigenvalue), then by Lemma 4.1 we can show that the bottom block x_p of the eigenvector x corresponding to λ is small. Since the Ritz value λ has residual $\|Ay - \lambda y\|_2 \leq \|x_p\|_2 \|R\|_2$ where $y = Ux$, this in turn implies that there must exist an exact eigenvalue of $U^H A U$ lying within distance of $\|R\|_2 \|x_p\|_2$ from the Ritz value λ .

5. Two case studies

Here we present two examples to demonstrate the sharpness of our approach. Specifically, we

5.2.1. Bounding $|\hat{\lambda}_i - \lambda_i|$

Unfortunately, the setting (23) does not satisfy Assumption 1 that is required in Theorem 4.2, because any large eigenvalue of A belongs to some of the top and bottom blocks, which here are simply the diagonal elements. For example, the two largest eigenvalues of A belong to the top and bottom blocks.

Here we show that by a slight modification of the derivation of Theorem 4.2 we can still get sharp bounds for $|\lambda_i - \hat{\lambda}_i|$ for large i .

Below we suppose $n > 4$. First we consider the two largest eigenvalues of A , either of which we denote by λ_i (i.e., i can be either $2n$ or $2n + 1$). As before, define $x(t) = [x_1(t) \cdots x_{2n+1}(t)]^H$ such that $(A + tE)x(t) = \lambda_i(t)x(t)$.

First, the $(n + 1)$ th row of $(A + tE)x(t) = \lambda_i(t)x(t)$ is

$$\lambda_i(t)x_{n+1}(t) = t(x_n(t) + x_{n+2}(t)),$$

hence

$$|x_{n+1}(t)| \leq \frac{2t \max(|x_n(t)|, |x_{n+2}(t)|)}{|\lambda_i(t)|}, \quad t \in [0, 1]. \quad (24)$$

We separately consider the two cases $|x_n(t)| \geq |x_{n+2}(t)|$ and $|x_n(t)| < |x_{n+2}(t)|$, and show that in both cases a tight bound can be obtained for $|\lambda_i(A + E) - \lambda_i(A)|$.

Suppose $|x_n(t)| \geq |x_{n+2}(t)|$. Then we also have $|x_n(t)| \geq |x_{n+1}(t)|$ in view of (24). From the n th row of $(A + tE)x(t) = \lambda_i(t)x(t)$ we similarly get

$$|x_n(t)| \leq \frac{|x_{n-1}(t)| + |x_{n+1}(t)|}{|\lambda_i(t) - 1|}, \quad t \in [0, 1]. \quad (25)$$

Now since $n < \lambda_i(t) < n + 1$ for all $t \in [0, 1]^2$ we must have $|x_{n-1}(t)| \geq |x_n(t)| \geq |x_{n+1}(t)|$. Substituting this into (25) yields $|x_n(t)| \leq \frac{|x_{n-1}(t)|}{|\lambda_i(t) - 1| - 1}$. Therefore we have

$$|x_n(t)| \leq \frac{|x_{n-1}(t)|}{n - 2} \quad \text{for } t \in [0, 1].$$

By a similar argument we find for all $t \in [0, 1]$ that

$$|x_{n-j}(t)| \leq \frac{|x_{n-j-1}(t)|}{n - j - 2} \quad \text{for } j = 0, \dots, n - 3. \quad (26)$$

Hence together with (24) we get

$$|x_{n+1}(t)| \leq \frac{2t}{n - 1} |x_2(t)| \prod_{j=0}^{n-3} \frac{1}{n - j - 2} \leq \frac{2t}{n - 1} \prod_{j=0}^{n-3} \frac{1}{n - j - 2}, \quad (27)$$

$$|x_n(t)| \leq \prod_{j=0}^{n-3} \frac{1}{n - j - 2}. \quad (28)$$

We now plug these into (4) to get

$$\begin{aligned} |\lambda_i(A + E) - \lambda_i(A)| &\leq \left| \int_0^1 x(t)^H E x(t) dt \right| \\ &\leq \int_0^1 2(|x_n(t)| + |x_{n+2}(t)|) |x_{n+1}(t)| dt \\ &\leq \frac{4}{n - 1} \left(\prod_{j=0}^{n-3} \frac{1}{n - j - 2} \right)^2 \int_0^1 t dt \\ &= \frac{2}{n - 1} \left(\prod_{j=0}^{n-3} \frac{1}{n - j - 2} \right)^2. \end{aligned} \quad (29)$$

² We can get $n < \lambda_i(t) < n + 1$ by first following the same argument using $n - \|E\|_2 < \lambda_i(t) < n + 1$, which follows from Weyl's and Gerschgorin's theorems.

The case $|x_n(t)| < |x_{n+2}(t)|$ can also be treated similarly, and we get the same result.

Finally, since (29) holds for both $i = 2n$ and $i = 2n + 1$, we conclude that

$$|\lambda_{2j}(W_{2n+1}^+) - \lambda_{2j+1}(W_{2n+1}^+)| \leq \frac{4}{n-1} \left(\prod_{j=0}^{n-3} \frac{1}{n-i-2} \right)^2. \tag{30}$$

We easily appreciate that the bound (30) roughly scales as $1/(n-1)((n-2)!)^2$ as $n \rightarrow \infty$, which supports the claim in [24].

We also note that by a similar argument we can prove for $j \geq 1$ that the $(2j-1)$ th and $(2j)$ th largest eigenvalues of W_{2n+1}^+ match to $O((n-j)^{-1}((n-j-1)!)^{-2})$, which is small for small j , but not as small for larger j . This is an accurate description of what is well known about the eigenvalues of Wilkinson matrices.

In [25] Ye investigates tridiagonal matrices with nearly multiple eigenvalues, motivated also by the Wilkinson matrix. We note that we can give another explanation for the nearly multiple eigenvalue by combining ours with Ye’s. Specifically, we first consider the block partition $W_{2n+1}^+ = \begin{bmatrix} W_1 & E^H \\ E & W_2 \end{bmatrix}$ where W_1 is $(n+1)$ -by- $(n+1)$, and E contains one off-diagonal of W_{2n+1}^+ . We can use Theorem 4.2 to show that the largest eigenvalues of W_1 and W_2 are nearly the same; let the distance be δ . Furthermore, we can use Lemma 4.1 to show the corresponding eigenvectors decay exponentially, so that the eigenvector component for W_1 is of order $1/n!$ at the bottom, and that for W_2 is of order $1/n!$ at the top. We can then use Theorem 2.1 of [25] to show that W_{2n+1}^+ must have two eigenvalue within distance $\delta + O(1/n!)$. However, this bound is not as tight as the bound (30), being roughly its square root.

Acknowledgements

I am thankful to the referee for providing helpful suggestions, particularly for pointing out many connections with related work in the literature.

Appendix A. Multiple eigenvalues

In the text we assumed that all the eigenvalues of $A + tE$ are simple for all $t \in [0, 1]$. Here we treat the case where multiple eigenvalues exist, and show that all the results we proved still hold exactly the same.

We note that [2,3] indicate that multiple eigenvalues can be ignored when we take integrals such as (3), because $A + tE$ can only have multiple eigenvalues on a set of t of measure zero, and hence (1) can be integrated on t such that $A + tE$ has only simple eigenvalues. However when A, E are both allowed to be arbitrary Hermitian matrices³ we cannot use this argument, which can be seen by a simple counterexample $A = E = I$, for which $A + tE$ has a multiple eigenvalue for all $0 \leq t \leq 1$. Hence in a general setting we need a different approach.

A.1. Multiple eigenvalue first order perturbation expansion

First we review a known result on multiple eigenvalue first order perturbation expansion [22,16,13]. Suppose that a Hermitian matrix A has a multiple eigenvalue λ_0 of multiplicity r . There exists a unitary matrix $Q = [Q_1, Q_2]$, where Q_1 has r columns, such that

$$Q^H A Q = \begin{bmatrix} \lambda_0 I_r & 0 \\ 0 & \Lambda \end{bmatrix}, \tag{A.1}$$

where Λ is a diagonal matrix that contains eigenvalues not equal to λ_0 . Then, the matrix $A + \varepsilon E$ has eigenvalues $\hat{\lambda}_1, \hat{\lambda}_2, \dots, \hat{\lambda}_r$ admitting the first order expansion

$$\hat{\lambda}_i = \lambda_0 + \mu_i(Q_1^H E Q_1)\varepsilon + o(\varepsilon), \quad \text{for } i = 1, \dots, r, \tag{A.2}$$

where $\mu_i(Q_1^H E Q_1)$ denotes the i th eigenvalue of the r -by- r matrix $Q_1^H E Q_1$.

Using (A.2), we obtain the partial derivative corresponding to (1) when $A + tE$ has a multiple eigenvalue $\lambda_i(t) = \lambda_{i+1}(t) = \dots = \lambda_{i+r-1}(t)$ of multiplicity r , with corresponding invariant subspace $Q_1(t)$:

$$\frac{\partial \lambda_{i+j-1}(t)}{\partial t} = \mu_j(Q_1(t)^H E Q_1(t)) \quad \text{for } j = 1, \dots, r. \tag{A.3}$$

Now, let $Q_1(t)^H E Q_1(t) = U^H D U$ be the eigendecomposition in which the diagonals of D are arranged in descending order. Then $D = U Q_1(t) E Q_1(t) U^H = \tilde{Q}_1(t) E \tilde{Q}_1(t)$, where $\tilde{Q}_1(t) = Q_1(t) U^H$, so $\mu_j(Q_1(t)^H E Q_1(t)) = q_j(t)^H E q_j(t)$, where $q_j(t)$ denotes the j th column of $\tilde{Q}_1(t)$. Therefore we can write

³ The argument in [3] assumes that λ is a simple eigenvalue at $t = 0$.

$$\frac{\partial \lambda_{i+j-1}(t)}{\partial t} = q_j(t)^H E q_j(t) \quad \text{for } j = 1, \dots, r. \quad (\text{A.4})$$

Now, since any vector of the form $Q_1(t)v$ is an eigenvector corresponding to the eigenvalue $\lambda_i(t)$, so is $q_j(t)$. We conclude that we can always write the first order perturbation expansion of $\lambda_i(t)$ in the form (1), in which when $\lambda_i(t)$ is a multiple eigenvalue $\chi(t)$ represents a particular eigenvector among the many possible choices.

Finally, since all our eigenvector bounds (such as (5), (15) and (16)) hold regardless of whether λ_i is a multiple eigenvalue or not, we conclude that all the bounds in the text hold exactly the same without the assumption that $\lambda_i(t)$ is simple for all $t \in [0, 1]$.

A.2. Note on the trailing term

Here we refine the expansion (A.2) by showing that the trailing term is $O(\varepsilon^2)$ instead of $o(\varepsilon)$. To show this, we recall (A.1) and see that

$$Q^H(A + \varepsilon E)Q = \begin{bmatrix} \lambda_0 I_r + \varepsilon Q_1^H E Q_1 & \varepsilon Q_1^H E Q_2 \\ \varepsilon Q_2^H E Q_1 & \Lambda + \varepsilon Q_2^H E Q_2 \end{bmatrix}.$$

For sufficiently small ε there is a positive *gap* in the spectra of the matrices $\lambda_0 I_r + \varepsilon Q_1^H E Q_1$ and $\Lambda + \varepsilon Q_2^H E Q_2$. Hence, using the quadratic eigenvalue perturbation bounds in [14] and the fact $\|\varepsilon Q_1^H E Q_2\|_2 \leq \|\varepsilon E\|_2$ we see that the i th eigenvalue of $A + \varepsilon E$ and those of the matrix $\begin{bmatrix} \lambda_0 I_r + \varepsilon Q_1^H E Q_1 & 0 \\ 0 & \Lambda + \varepsilon Q_2^H E Q_2 \end{bmatrix}$ differ at most by $\frac{2\|\varepsilon E\|_2^2}{\text{gap} + \sqrt{\text{gap}^2 + 4\|\varepsilon E\|_2^2}}$. This is of size $O(\varepsilon^2)$ because $\text{gap} > 0$. Therefore we conclude that (A.2) can be replaced by

$$\hat{\lambda}_i = \lambda_0 + \mu_i(Q_1^H E Q_1)\varepsilon + O(\varepsilon^2) \quad \text{for } i = 1, 2, \dots, r. \quad (\text{A.5})$$

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