
Perturbation Bounds for Low-Rank Inverse Approximations under Noise

Phuc Tran
VinUniversity

Nisheeth K. Vishnoi*
Yale University

Abstract

Low-rank pseudoinverses are widely used to approximate matrix inverses in scalable machine learning, optimization, and scientific computing. However, real-world matrices are often observed with noise, arising from sampling, sketching, and quantization. The spectral-norm robustness of low-rank inverse approximations remains poorly understood. We systematically study the spectral-norm error $\|(\tilde{A}^{-1})_p - A_p^{-1}\|$ for an $n \times n$ symmetric matrix A , where A_p^{-1} denotes the best rank- p approximation of A^{-1} , and $\tilde{A} = A + E$ is a noisy observation. Under mild assumptions on the noise, we derive sharp non-asymptotic perturbation bounds that reveal how the error scales with the eigengap, spectral decay, and noise alignment with low-curvature directions of A . Our analysis introduces a novel application of contour integral techniques to the *non-entire* function $f(z) = 1/z$, yielding bounds that improve over naive adaptations of classical full-inverse bounds by up to a factor of \sqrt{n} . Empirically, our bounds closely track the true perturbation error across a variety of real-world and synthetic matrices, while estimates based on classical results tend to significantly overpredict. These findings offer practical, spectrum-aware guarantees for low-rank inverse approximations in noisy computational environments.

1 Introduction

Low-rank matrix approximations are foundational tools in machine learning, optimization, and scientific computing. They enable scalable algorithms by reducing memory and computation while preserving the dominant structure in high-dimensional data [24, 57]. A recurring task is to apply or approximate the inverse of a large symmetric (often positive semidefinite) matrix $A \in \mathbb{R}^{n \times n}$. Such inverse computations arise in kernel methods [19, 63], Gaussian processes [44], covariance-based inference [21, 33], and solvers for structured systems and graph Laplacians.

For large n , computing or storing the full inverse A^{-1} is often infeasible. A common alternative is to approximate A^{-1} with a low-rank surrogate. Let $A = \sum_{i=1}^n \lambda_i u_i u_i^\top$ be the eigendecomposition of A , with eigenvalues $\lambda_1 \geq \dots \geq \lambda_n > 0$ and orthonormal eigenvectors $u_i \in \mathbb{R}^n$. Then $A^{-1} = \sum_{i=1}^n \lambda_i^{-1} u_i u_i^\top$, and the best rank- p approximation of A^{-1} in spectral norm is given by

$$A_p^{-1} := \arg \min_{\text{rank}(X) \leq p} \|A^{-1} - X\|_2 = \sum_{i=n-p+1}^n \lambda_i^{-1} u_i u_i^\top.$$

These directions capture the *flattest* (low-curvature) subspace, which dominates the condition number and affects stability in inverse-based algorithms. Such approximations are integral to fast solvers, adaptive preconditioners, and randomized linear algebra [13, 18], as well as optimization [43].

In many applications, however, one does not observe A exactly but rather a noisy version $\tilde{A} = A + E$, where E may arise from sampling error, sketching, quantization [3, 23], or deliberate perturbation

* Alphabetical order. Correspondence to nisheeth.vishnoi@gmail.com.

for differential privacy [1, 61]. This naturally raises a basic question: *How robust is the rank- p pseudoinverse to noise—how large is $\|(\tilde{A}^{-1})_p - A_p^{-1}\|$?*

This question is fundamental for assessing the stability of approximate solvers, Hessian-based preconditioners, and downstream learning or optimization pipelines that rely on noisy second-order information.

Classical matrix perturbation theory provides worst-case bounds for the full inverse:

$$\|\tilde{A}^{-1} - A^{-1}\| \leq \frac{\|A^{-1}\|^2 \|E\|}{1 - \|A^{-1}\| \|E\|}, \quad (1)$$

under the condition $\|A^{-1}\| \|E\| < 1$, or the first-order expansion

$$\tilde{A}^{-1} = A^{-1} - A^{-1}EA^{-1} + O(\|E\|^2);$$

see [26, 47]. Such perturbation bounds apply to arbitrary symmetric matrices A and perturbations E , but they address the full inverse A^{-1} and do not account for truncation to rank p . Moreover, they ignore the interaction between the noise and the eigengap, and scale poorly with n , often yielding overly pessimistic estimates. Structured identities such as the Sherman–Morrison–Woodbury formula apply only to specific low-rank updates, and recent results on low-rank perturbations under Schatten norms [35, 46, 57] do not provide spectral-norm guarantees for pseudoinverses under general noise.

Our contributions. We derive explicit, non-asymptotic spectral-norm perturbation bounds for the error $\|(\tilde{A}^{-1})_p - A_p^{-1}\|$, where A_p^{-1} is the best rank- p approximation of A^{-1} and $\tilde{A} = A + E$ is a noisy observation. While certain bounds can be obtained from classical perturbation theory, our analysis yields *sharper, spectrum-adaptive guarantees* that depend explicitly on the eigengap $\delta_p := \lambda_{n-p} - \lambda_{n-p+1}$, the spectral decay of A , and the alignment of the perturbation E with its low-curvature subspace. The main technical contribution is a novel application of *contour bootstrapping* to the non-entire function $f(z) = 1/z$, enabling localized resolvent expansions around the smallest eigenvalues and precise control over the perturbation of associated Riesz projectors [14, 27, 56].

Under the condition $4\|E\| \leq \min\{\lambda_n, \delta_{n-p}\}$, our main theorem establishes the bound

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq 5 \left(\frac{\|E\|}{\lambda_n^2} + \frac{\|E\|}{\lambda_{n-p} \delta_{n-p}} \right),$$

for positive-definite A (Theorem 2.1); an extension to arbitrary real symmetric matrices appears in Section A. Our approach also applies to matrices with rank deficiency via their pseudoinverses (see Remark A.7). This result provides: (1) an explicit and interpretable spectral-norm guarantee; (2) up to a \sqrt{n} improvement over classical inverse bounds in realistic regimes; and (3) a quantitative criterion for robustness of low-rank inverse approximations under general noise.

We empirically evaluate (i) the true perturbation error, (ii) our theoretical bound, and (iii) the estimate implied by classical Neumann-series and Eckart–Young–Mirsky analyses. Tests on both real and synthetic matrices—including sample covariance matrices, discretized elliptic operators, and sparse structural stiffness matrices (e.g., BCSSTK09)—show that our bound tracks the actual error within a small constant factor, whereas classical estimates often overpredict by one to two orders of magnitude (see Figures 1–2). These results provide a robust, interpretable certificate for the stability of noisy low-rank inverse approximations.

In Section 4.1, we evaluate the admissibility of the noise condition $4\|E\| < \min\{\lambda_n, \delta_{n-p}\}$ on standard datasets such as the 1990 US Census covariance and the BCSSTK09 stiffness matrices, showing that the resulting safety margins comfortably exceed noise levels common in differential-privacy and structural-engineering applications.

Section B presents an asymptotically refined bound for large-scale or synthetically structured matrices. Section E demonstrates a concrete application: we apply our framework to improve the theoretical convergence rate of the preconditioned conjugate-gradient (PCG) method. Using a low-rank-plus-regularization preconditioner, our bound yields tighter condition-number estimates and a provable $n^{1/4}$ improvement in the guaranteed iteration count compared with the classical Eckart–Young–Mirsky–Neumann-based analysis.

To the best of our knowledge, this is the first work to provide non-asymptotic spectral-norm bounds for $\|(\tilde{A}^{-1})_p - A_p^{-1}\|$ under general additive noise. Our analysis addresses a fundamental robustness

question in noisy inverse computation and complements existing algorithmic approaches by offering structural, spectrum-aware guarantees for when a low-rank inverse remains reliable.

Related work. Classical perturbation theory provides tools for analyzing the inverse of a perturbed matrix, but these focus on the full inverse and do not account for low-rank truncation or spectral structure [26, 47]. While the literature on low-rank approximation is extensive—spanning randomized SVD, projection methods, and sketching techniques [18, 24, 42, 57]—it primarily addresses approximation of A itself or $f(A)$ when f is a monotone-operator function², rather than inverse computations.

Several recent works study perturbations of low-rank approximations under Schatten or Frobenius norms [16, 35, 36, 37, 46], often in structured or sparse settings. However, these results do not apply to the spectral-norm error of low-rank inverse approximations. Similarly, while the Sherman-Morrison-Woodbury identity yields exact formulas for structured updates, it does not extend to arbitrary noise. Approximate Hessian inversion has been studied in the context of sketching [43], privacy [1, 61], and distributed optimization, but those works focus on convergence rather than the spectral stability of low-rank pseudoinverses.

Our technical approach builds on the contour integral representation of matrix functions, a classical tool in numerical analysis [27, 56]. While contour-based arguments have been used to analyze perturbations of spectral functionals associated with entire functions such as the matrix exponential (w.r.t. $f(z) = \exp(z)$) [39, 59] or the eigenspace-projection (w.r.t $f(z) = 1$) [31, 41, 53], they have rarely been applied to non-entire functions like the inverse. We adapt these techniques in a non-trivial way to $f(z) = 1/z$, localizing the resolvent expansion around small eigenvalues and bounding the impact of noise on the associated spectral projectors.

2 Theoretical results

For clarity, we present our main results in the case where A is positive definite (PD). Extensions to general symmetric matrices are provided in Section A.

Setup. Let $A \in \mathbb{R}^{n \times n}$ be a real symmetric PD matrix with eigenvalues $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n > 0$ and corresponding orthonormal eigenvectors u_1, \dots, u_n . For each $1 \leq k \leq n-1$, define the eigenvalue gap

$$\delta_k := \lambda_k - \lambda_{k+1}.$$

Then A^{-1} is also a real symmetric PD matrix, with eigenvalues $\lambda_n^{-1} \geq \lambda_{n-1}^{-1} \geq \dots \geq \lambda_1^{-1} > 0$, and the same eigenvectors u_n, \dots, u_1 (in reverse order).

Let $E \in \mathbb{R}^{n \times n}$ be a symmetric perturbation (error) matrix, and define the perturbed matrix as $\tilde{A} := A + E$. For a given rank $1 \leq p \leq n$, let A_p^{-1} and $(\tilde{A}^{-1})_p$ denote the best rank- p approximations of A^{-1} and \tilde{A}^{-1} , respectively.

Goal and classical baseline. Our objective is to derive a spectral-norm bound on the difference between the best rank- p approximations of A^{-1} and \tilde{A}^{-1} :

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\|.$$

While no prior results directly analyze this quantity, one can obtain a baseline estimate using classical tools: the Neumann expansion and the Eckart-Young-Mirsky (EYM) theorem [20]. Specifically, defining $E' := \tilde{A}^{-1} - A^{-1}$ and applying a low-rank approximation argument yields:

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq 2(\|E'\| + \lambda_{n-p}^{-1}) \leq \frac{8\|E\|}{3\lambda_n^2} + \frac{2}{\lambda_{n-p}}, \quad (2)$$

valid when $4\|E\| \leq \lambda_n$; see Section D. This condition is needed for the application of Neumann expansion, and we refer to this bound as the *EYM-N bound*. This bound degrades when $\lambda_{n-p} \ll \lambda_n^2/\|E\|$ and fails to capture the limit $\|(\tilde{A}^{-1})_p - A_p^{-1}\| \rightarrow 0$ as $\|E\| \rightarrow 0$.

Main result. We now present a sharper, spectrum-adaptive bound based on contour bootstrapping. For clarity, we assume the eigenvalues of A are ordered as: $+\infty = \lambda_0 > \lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n > 0$.

²A matrix function f is *monotone-operator* if, for all Hermitian A, B , $A - B$ is positive semi-definite implies $f(A) - f(B)$ is positive-semi definite. For example, $f(z) = z^t$ with $0 < t < 1$ is monotone-operator, whereas $f(z) = z^2$, $f(z) = e^z$, and $f(z) = 1/z$ are not.

Theorem 2.1 (Main perturbation bound for PD matrices). *Let A be a real symmetric PD matrix and $\tilde{A} = A + E$ with E symmetric. If $4\|E\| \leq \min\{\lambda_n, \delta_{n-p}\}$, then*

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq \frac{4\|E\|}{\lambda_n^2} + \frac{5\|E\|}{\lambda_{n-p}\delta_{n-p}}.$$

This bound consists of two interpretable components: the first term, $\|E\|/\lambda_n^2$, reflects classical perturbation scaling for the full inverse, while the second term, $\|E\|/(\lambda_{n-p}\delta_{n-p})$, captures the additional sensitivity introduced by projecting onto the subspace spanned by the smallest eigenvalues of A .

When the eigengap $\delta_{n-p} = \lambda_{n-p} - \lambda_{n-p+1}$ is well-separated and λ_{n-p} is not too small, the low-rank approximation remains stable under noise, and the bound remains tight. Compared to classical bounds, this result explicitly accounts for spectral structure and subspace alignment, providing a more accurate estimate of the low-rank inverse perturbation.

Note that for $p = n$, we recover the full inverse case: $(\tilde{A}^{-1})_p = \tilde{A}^{-1}$ and $A_p^{-1} = A^{-1}$. In this setting, $\delta_{n-p} = \lambda_0 = +\infty$, so the second term vanishes and the bound simplifies to $\Theta(\|E\|/\lambda_n^2)$, recovering the Neumann bound.

The gap condition. The first assumption, $\|E\| \leq \lambda_n$, ensures that \tilde{A} is invertible and \tilde{A}^{-1} is well-defined. This matches the classical Neumann expansion, which fails when $\|A^{-1}\|\|E\| \geq 1$.

The second assumption, $4\|E\| \leq \delta_{n-p}$, which we call the *gap assumption*, ensures that the spectral ordering of eigenvalues is preserved under perturbation. By Weyl's inequality [62], this guarantees that the eigenvectors associated with the smallest p eigenvalues of \tilde{A} remain aligned with those of A , thereby preserving the low-rank inverse structure. When this assumption fails—i.e., when $\delta_{n-p} \ll \|E\|$ —the eigenvalues of \tilde{A} can reorder, leading to instability in the low-rank approximation; see Section I.1 for a concrete example.

Our bound for a random matrix noise model. If E is a Wigner matrix (i.e., symmetric with i.i.d. sub-Gaussian entries), then $\|E\| = (2 + o(1))\sqrt{n}$ with high probability. Substituting this into Theorem 2.1 yields:

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| = O\left(\frac{\sqrt{n}}{\lambda_n^2} + \frac{\sqrt{n}}{\lambda_{n-p}\delta_{n-p}}\right).$$

In contrast, the EYM–N bound gives $O(\sqrt{n}/\lambda_n^2 + 1/\lambda_{n-p})$, which is larger when $\sqrt{n} \ll \delta_{n-p}$.

Comparison to the EYM–N bound. The EYM–N and bootstrapped bounds *coincide* in order of magnitude when $\|E\| \gg \lambda_n^2/\lambda_{n-p}$. In contrast, when $\|E\| \ll \lambda_n^2/\lambda_{n-p}$, our bound is smaller by a factor of

$$\min\left\{\frac{\lambda_n^2}{\lambda_{n-p}\|E\|}, \frac{\delta_{n-p}}{\|E\|}\right\}.$$

This “gain regime” arises naturally whenever either $p < \text{sr}(A^{-1}) := \sum_{i=1}^n \lambda_n/\lambda_i$ or $\delta_{n-p}\lambda_{n-p} \ll \lambda_n^2$, i.e., $\min\{\lambda_n, \delta_{n-p}\} \ll \lambda_n^2/\lambda_{n-p}$, assuming the conditions of Theorem 2.1 are met. Notably, our bound becomes increasingly sharp as the noise level decreases.

In favorable cases, our result yields up to a \sqrt{n} -factor improvement. For example, consider a matrix A with spectrum $\{n, 2n, \dots, 10n, 20n, 20n, \dots, 20n\}$ and $p = 10$. If E is standard Gaussian noise, the EYM–N bound evaluates to $O\left(\frac{\sqrt{n}}{n^2} + \frac{1}{n}\right) = O(1/n)$, while our bound gives $O(\sqrt{n}/n^2) = O(n^{-3/2})$, demonstrating the expected \sqrt{n} -level gain. Section 4.2 empirically confirms that our bound consistently tracks the true error within a small constant (typically below 10), and outperforms the EYM–N estimate across both synthetic and real datasets.

Applicability of assumptions. Unlike the EYM–N bound, Theorem 2.1 additionally requires the gap condition $4\|E\| < \delta_{n-p}$. This assumption holds across a range of practically relevant matrix classes. For example, suppose $A = M^\top M$ is a sample covariance matrix, where $M \in \mathbb{R}^{m \times n}$ ($m \geq n$, ensuring that A^{-1} is well-defined), and E is a symmetric matrix with i.i.d. sub-Gaussian entries of mean zero and variance Δ^2 . If $\|M\|_F^2 \geq m \log n$ and $m > \frac{Cn^{3/2}\Delta}{\log n}$ for some constant $C > 0$, then both the spectral and gap conditions of Theorem 2.1 hold with high probability.

In Section 4.1, we compute λ_n and δ_{n-p} for several real-world matrices A , and determine the maximum noise level $\|E\|$ for which the assumptions remain valid. Our findings show that both conditions— $4\|E\| \leq \lambda_n$ and $4\|E\| \leq \delta_{n-p}$ —are satisfied robustly across many datasets.

In practice, exact verification of these assumptions is often unnecessary: as long as the estimation errors in λ_n and δ_{n-p} are within $\|E\|$, our bound remains valid up to a constant factor (Step 3, Section 3). Thus, the assumptions are robust to moderate misestimation and allow scalable application in large-scale settings.

Remark 2.2 (A stronger but more technical bound). *In the intermediate regime where $\lambda_n^2/\lambda_{n-p} \ll \|E\| \ll \min\{\delta_{n-p}, \lambda_n\}$, the bound in Theorem B.2 (Section B) offers an asymptotic improvement over both the simple bound of Theorem 2.1 and EYM–N bound. This refinement is more technical and depends on additional structural quantities, such as the alignment of E with the low-curvature eigenspace. While we do not empirically evaluate this bound, it may provide tighter guarantees in settings where noise is moderate and the spectral decay of A^{-1} is slow.*

3 Proof overview

This section delineates the proof framework for Theorem 2.1, organized into three core stages. First, employing contour integration, we bound the perturbation by

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq F := \frac{1}{2\pi i} \left\| \int_{\Gamma} z^{-1} [(zI - \tilde{A})^{-1} - (zI - A)^{-1}] \right\| |dz|.$$

Here Γ is a contour on the complex plane, encircling the p -bottom eigenvalues of A and \tilde{A} . Unlike the Eckart–Young–Mirsky–Neumann (EYM–N) bound (see Section D), this formulation preserves the delicate $A - E$ interaction. Secondly, we develop the contour bootstrapping technique (Lemma 3.1), which under the assumption $4\|E\| \leq \min\{\lambda_n, \delta_{n-p}\}$, yields $F \leq 2F_1$ with

$$F_1 := \frac{1}{2\pi} \int_{\Gamma} \|z^{-1}(zI - A)^{-1} E(zI - A)^{-1}\| |dz|.$$

This bootstrapping argument, crafted specifically for the non-entire function $f(z) = 1/z$, replaces classical series expansions by a quantity that can be computed directly. Third, we construct a bespoke contour Γ —one specifically tailored so that the bottom- p eigenvalues of A and \tilde{A} lie at prescribed distances from its sides. This tailored geometry renders the integral defining F_1 tractable and essentially tight, culminating in a sharp perturbation bound.

Step 1: Representing the perturbation $\|(\tilde{A}^{-1})_p - A_p^{-1}\|$ via classical contour method. Let $\lambda_1 \geq \dots \geq \lambda_n > 0$ be the eigenvalues of A with eigenvectors u_i . Then, A^{-1} is well-defined, with eigenvalues $\lambda_n^{-1} \geq \lambda_{n-1}^{-1} \geq \dots \geq \lambda_1^{-1} > 0$. Let $\tilde{\lambda}_1 \geq \dots \geq \tilde{\lambda}_n > 0$ denote the eigenvalue of \tilde{A} . By Weyl's inequality [62],

$$\|E\| \geq |\lambda_n - \tilde{\lambda}_n| \geq \lambda_n - \tilde{\lambda}_n.$$

Under the assumption $4\|E\| \leq \lambda_n$ of Theorem 2.1, we obtain

$$\tilde{\lambda}_n \geq \lambda_n - \|E\| \geq 3\|E\| > 0.$$

Hence \tilde{A} is also positive definite, and \tilde{A}^{-1} is well-defined with eigenvalues $\tilde{\lambda}_n^{-1} \geq \tilde{\lambda}_{n-1}^{-1} \geq \dots \geq \tilde{\lambda}_1^{-1} > 0$.

We now present the contour method to bound the perturbation of low-rank approximations of inverses in the spectral norm. Let Γ be a contour in \mathbb{C} that encloses $\lambda_n, \lambda_{n-1}, \dots, \lambda_{n-p+1}$ and excludes 0 and $\lambda_1, \lambda_2, \dots, \lambda_{n-p}$. Thus, $f(z) = 1/z$ is analytic on the whole interior and boundary of Γ , and hence the contour integral representation [27, 30, 47] gives us:

$$\frac{1}{2\pi i} \int_{\Gamma} z^{-1} (zI - A)^{-1} dz = \sum_{n-p+1 \leq i \leq n} \lambda_i^{-1} u_i u_i^{\top} = A_p^{-1}.$$

Here and later, i denotes $\sqrt{-1}$. The assumption $4\|E\| < \min\{\delta_{n-p}, \lambda_n\}$ and the construction of Γ (see later this section) ensure that the eigenvalues $\tilde{\lambda}_i$ for $n \geq i \geq n-p+1$ lie within Γ , while 0 and all $\tilde{\lambda}_j$ for $j \leq n-p$ remain outside. We obtain the similar contour identity for \tilde{A} :

$$\frac{1}{2\pi i} \int_{\Gamma} z^{-1} (zI - \tilde{A})^{-1} dz = \sum_{n \geq i \geq n-p+1} \tilde{\lambda}_i^{-1} \tilde{u}_i \tilde{u}_i^{\top} = (\tilde{A}^{-1})_p.$$

Thus, we obtain the *contour inequality*:

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq F := \frac{1}{2\pi} \int_{\Gamma} \|z^{-1}[(zI - \tilde{A})^{-1} - (zI - A)^{-1}]\| |dz|.$$

This inequality makes the $A - E$ interaction explicit, but obtaining a sharp bound on its right-hand side remains a formidable analytical challenge.

Step 2: Bounding $F \leq 2F_1$ via contour bootstrapping method for non-entire function $f(z) = 1/z$. By repeatedly applying the resolvent formula, one can expand

$$z^{-1}[(zI - \tilde{A})^{-1} - (zI - A)^{-1}] = \sum_{s=1}^{\infty} z^{-1}(zI - A)^{-1}[E(zI - A)^{-1}]^s.$$

This yields the bound:

$$F \leq \sum_{s=1}^{\infty} F_s, \text{ where } F_s = \frac{1}{2\pi} \int_{\Gamma} \|z^{-1}(zI - A)^{-1}[E(zI - A)^{-1}]^s\| |dz|.$$

The traditional approach [30] attempted to estimate F_s for each s . One can bound F_s by

$$O\left(\|E\|^s \int_{\Gamma} \frac{|dz|}{|z| \min_{i \in [n]} |z - \lambda_i|^{s+1}}\right) = O\left[\frac{\|E\|^s M_{\Gamma}}{\delta^{s+2}}\right],$$

in which $\bar{\delta} := \min_{z \in \Gamma, i \in [n]} \{|z|, |z - \lambda_i|\}$ and M_{Γ} is the total length of Γ . This traditional approach, with appropriate choices of Γ , can only provide a bound of $O(\|E\|/\lambda_n^2 + \|E\|/\delta_{n-p}^2)$.

Moreover, when $f(z) = 1$ as in [53] or when f is an entire function as in [52], the dominant contribution to F arises from the term F_1 , i.e., $F = O(F_1)$. We show that this relationship continues to hold for the rational case $f(z) = 1/z$ under the assumption $4\|E\| \leq \min\{\lambda_n, \delta_{n-p}\}$.

Lemma 3.1 (Contour Bootstrapping). *If $4\|E\| \leq \min\{\lambda_n, \delta_{n-p}\}$, then*

$$F \leq 2F_1 = \frac{1}{\pi} \int_{\Gamma} |z^{-1}(zI - A)^{-1}E(zI - A)^{-1}| |dz|.$$

For entire functions f , the perturbation depends only on the top p singular values of A , and the contour Γ is chosen to isolate the leading eigenvalues $\{\lambda_1, \dots, \lambda_p\}$. In contrast, the rational function $f(z) = 1/z$ requires the contour to enclose the smallest eigenvalues of A while avoiding the singularity at $z = 0$.

This non-entire setting introduces two significant technical challenges. First, the relevant spectral components lie in the *smallest* p eigenvalues of A , which are much more sensitive to perturbation. Indeed, when \tilde{A} is a deformed Wigner matrix, $\|\tilde{A}^{-1}\| = O(n)$ with high probability for any fixed real A ; see [29, 45, 48]. In such cases, the smallest singular values of A are effectively destroyed by noise, illustrating the instability of low-curvature directions. Moreover, the perturbation of the low-rank approximation $\|\tilde{A}_p - A_p\|$ does not control the inverse approximations; see Section 1.2 for a concrete counterexample. Second, constructing Γ to isolate these low-lying eigenvalues while maintaining analyticity of $f(z) = 1/z$ requires additional care in bounding the associated resolvent terms.

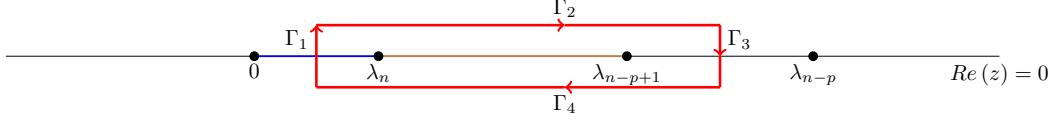
Step 3: Construction of Γ , F_1 -estimation and proof completion of Theorem 2.1. Now we show how Lemma 3.1, along with a careful choice of a contour Γ can be used to prove Theorem 2.1. We need to construct the contour Γ so that (i) the lowest p -eigenvalues of A and \tilde{A} lie inside and remain aligned, (ii) every point $z \in \Gamma$ is at least³ $\delta_{n-p}/2$ or $\lambda_n/2$ from the spectrum of A , and (iii) the integral with respect to the resulting geometry is finite and computationally tractable. Indeed, the contour Γ is set as a rectangle with vertices $(x_0, T), (x_1, T), (x_1, -T), (x_0, -T)$, where $x_0 := \lambda_n/2, x_1 := \lambda_{n-p+1} + \frac{\delta_{n-p}}{2}, T := 2\lambda_1$. Then, we split Γ into four segments:

- Vertical segments: $\Gamma_1 := \{(x_0, t) | -T \leq t \leq T\}; \Gamma_3 := \{(x_1, t) | T \geq t \geq -T\}.$
- Horizontal segments: $\Gamma_2 := \{(x, T) | x_0 \leq x \leq x_1\}; \Gamma_4 := \{(x, -T) | x_1 \geq x \geq x_0\}.$

Given the construction of Γ , we have

$$2\pi F_1 = \sum_{k=1}^4 M_k, \text{ where } M_k := \int_{\Gamma_k} \left\| \sum_{n \geq i, j \geq 1} \frac{1}{z(z - \lambda_i)(z - \lambda_j)} u_i u_i^T E u_j u_j^T \right\| |dz|.$$

³The factor $1/2$ may be replaced by any fixed constant $c \in (0, 1)$ by adjusting the contour Γ , and the estimate changes only up to a constant. This flexibility makes the bound robust to moderate misestimation of λ_n and δ_{n-p} in practice.



Note that the setting of the height $T = 2\lambda_1$ ensures that the integral does not blow up, and at the same time, the main contributions are the integrals along the vertical edges Γ_1, Γ_3 , i.e., M_1, M_3 .⁴ We now estimate M_1 . Using the submultiplicative property of the spectral norm and factoring out E , we have

$$M_1 \leq \int_{\Gamma_1} \frac{1}{|z|} \cdot \| (zI - A)^{-1} \| \cdot \|E\| \cdot \| (zI - A)^{-1} \| |dz| = \int_{\Gamma_1} \|E\| \cdot \frac{1}{|z| \cdot \min_{1 \leq i \leq n} |z - \lambda_i|^2} |dz|.$$

Here, we use the standard identity that

$$\| (zI - A)^{-1} \| = \frac{1}{\min_{1 \leq i \leq n} |z - \lambda_i|}.$$

The key observation is that $|z - \lambda_i| \geq |z - \lambda_n|$ for any $z \in \Gamma_1$ and $1 \leq i \leq n$. Hence, the r.h.s is at most

$$\int_{\Gamma_1} \|E\| \cdot \frac{1}{|z| \cdot |z - \lambda_n|^2} |dz|.$$

By the definition of $\Gamma_1 := \{(x_0, t) \mid -T \leq t \leq T\}$, we parameterize $z = x_0 + it$ for $t \in [-T, T]$. Then $|z| = \sqrt{x_0^2 + t^2}$ and $|z - \lambda_n|^2 = (\lambda_n - x_0)^2 + t^2$, since λ_n is real. Moreover, on this segment, $|dz| = dt$. Therefore, the integral becomes

$$\|E\| \cdot \int_{-T}^T \frac{1}{\sqrt{x_0^2 + t^2} ((x_0 - \lambda_n)^2 + t^2)} dt = \|E\| \cdot \int_{-T}^T \frac{1}{((\lambda_n/2)^2 + t^2)^{3/2}} dt.$$

By Lemma C.2,

$$\int_{-T}^T \frac{1}{((\lambda_n/2)^2 + t^2)^{3/2}} dt \leq \frac{\pi}{(\lambda_n/2)^2} = \frac{4\pi}{\lambda_n^2}.$$

Therefore, $M_1 \leq \frac{4\pi \|E\|}{\lambda_n^2}$.

In a similar manner, replace Γ_1 by $\Gamma_3 := \{(x_1, t) \mid -T \leq t \leq T\}$, we also obtain

$$M_3 \leq \int_{\Gamma_3} \frac{\|E\| |dz|}{|z| \cdot \min_{1 \leq i \leq n} |z - \lambda_i|^2} \leq \int_{-T}^T \frac{\|E\| dt}{\sqrt{x_1^2 + t^2} ((x_1 - \lambda_{n-p})^2 + t^2)}.$$

By Lemma C.2 and the fact that $|x_1 - \lambda_{n-p}| = \delta_{n-p}/2$, M_3 is at most

$$\frac{\pi \|E\|}{x_1 \cdot \delta_{n-p}/2} = \frac{4\pi \|E\|}{(\lambda_{n-p} + \lambda_{n-p+1}) \delta_{n-p}} \leq \frac{4\pi \|E\|}{\lambda_{n-p} \delta_{n-p}}.$$

Arguing similarly, we also obtain that $M_2, M_4 \leq \frac{\|E\|}{4\lambda_1^2}$ (Section C.2), and hence $M_2 + M_4 < \|E\|/(2\lambda_1^2)$. These estimates imply

$$F_1 \leq \frac{1}{2\pi} (M_1 + M_2 + M_3 + M_4) \leq \frac{2\|E\|}{\lambda_n^2} + \frac{2.5\|E\|}{\lambda_{n-p} \delta_{n-p}}.$$

The last inequality follows the facts that $\lambda_n \leq \lambda_{n-p}, \lambda_{n-p+1}$, and $\max\{\lambda_{n-p} \delta_{n-p}, \lambda_n^2\} < \lambda_1^2$. This F_1 's upper bound and Lemma 3.1 prove Theorem 2.1.

Proving the contour bootstrapping lemma (Lemma 3.1). The first observation is that using the Sherman-Morrison-Woodbury formula $M^{-1} - (M+N)^{-1} = (M+N)^{-1}NM^{-1}$ [28] and the fact that $\tilde{A} = A + E$, we obtain

$$(zI - A)^{-1} - (zI - \tilde{A})^{-1} = (zI - A)^{-1} E (zI - \tilde{A})^{-1}.$$

Using this, we can rewrite

$$F = \frac{1}{2\pi} \int_{\Gamma} \|z^{-1} (zI - A)^{-1} E (zI - \tilde{A})^{-1}\| |dz|$$

as

$$\frac{1}{2\pi} \int_{\Gamma} \|f(z) (zI - A)^{-1} E (zI - A)^{-1} - f(z) (zI - A)^{-1} E [(zI - A)^{-1} - (zI - \tilde{A})^{-1}]\| |dz|.$$

⁴In [53], the contour construction was free to extend rightward, making the primary contribution to the integral only come from the left vertical segment. In contrast, our contour has to be more restrictive, and both vertical segments play an equally essential role in the analysis.

Using the triangle inequality, we first see that F is at most

$$\frac{1}{2\pi} \int_{\Gamma} \|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| |dz| + \underbrace{\frac{1}{2\pi} \int_{\Gamma} \|z^{-1}(zI - A)^{-1}E[(zI - A)^{-1} - (zI - \tilde{A})^{-1}]\| |dz|}_{\text{Next is the key observation that the second term in the equation above can be rearranged and upper-bounded as follows, so that the original perturbation appears again:}}.$$

Next is the key observation that the second term in the equation above can be rearranged and upper-bounded as follows, so that the original perturbation appears again:

$$\frac{\max_{z \in \Gamma} \|(zI - A)^{-1}E\|}{2\pi} \int_{\Gamma} \|z^{-1}[(zI - A)^{-1} - (zI - \tilde{A})^{-1}]\| |dz|.$$

Thus, we have

$$F \leq F_1 + \max_{z \in \Gamma} \|(zI - A)^{-1}E\| \cdot F.$$

Furthermore, our assumption that $4\|E\| \leq \min\{\delta_{n-p}, \lambda_n\}$ and the definition of Γ imply

$$\max_{z \in \Gamma} \|(zI - A)^{-1}E\| \leq \|E\| \cdot \max_{z \in \Gamma} \|(zI - A)^{-1}\| = \frac{\|E\|}{\min_{z \in \Gamma, i \in [n]} |z - \lambda_i|} = \frac{\|E\|}{\min\{\delta_{n-p}, \lambda_n\}/2} \leq \frac{1}{2}.$$

Equivalently, $F \leq F_1 + F/2$, and hence $F \leq 2F_1$. We thus complete the proof overview of Lemma 3.1 and, consequently, Theorem 2.1.

4 Empirical results

We empirically validate the perturbation bound in Theorem 2.1, demonstrating that it

- (i) holds on real datasets, and
- (ii) yields significantly tighter estimates than the EYM–N bound.

4.1 Assumption of Theorem 2.1 on real-world datasets

Theorem 2.1 requires the spectral condition $4\|E\| < \min\{\lambda_n, \delta_{n-p}\}$, where λ_n is the smallest eigenvalue of the matrix A , and $\delta_{n-p} := \lambda_{n-p} - \lambda_{n-p+1}$ denotes the eigengap near the truncation threshold. We translate this requirement into a data-dependent upper bound on the noise variance for two real-world matrices.

We perform this analysis on two matrices: the 1990 US Census covariance matrix ($n = 69$) and the BCSSTK09 stiffness matrix ($n = 1083$). Specifically, we first compute λ_n and δ_{n-p} for the smallest p such that the spectral tail satisfies

$$\frac{\|A^{-1} - A_p^{-1}\|}{\|A^{-1}\|} < 0.05,$$

ensuring that at least 95% of the inverse spectral mass is retained. We then translate these spectral quantities into the maximum permissible noise level $\|E\|$, and derive the corresponding sub-Gaussian variance threshold

$$\Delta^{\max} := \frac{\min\{\lambda_n, \delta_{n-p}\}}{8\sqrt{n}}.$$

Datasets. We use two widely studied matrices: the 69×69 US Census covariance matrix from the UCI ML repository [5], commonly used in studies on differentially private PCA [4, 12, 36], and the 1083×1083 BCSSTK09 matrix [15], a stiffness matrix arising from a finite-element model of a clamped plate [6, 9, 11, 17, 50].

Noise model and variance threshold. We consider symmetric noise matrices E with i.i.d. sub-Gaussian entries (mean zero, variance proxy Δ^2). With high probability, $\|E\| = (2 + o(1))\Delta\sqrt{n}$, as established in [58, 60]. Thus, Theorem 2.1 is valid whenever $4(2 + o(1))\Delta\sqrt{n} < \min\{\lambda_n, \delta_{n-p}\}$, equivalently, $\Delta < \Delta^{\max}$.

Results and conclusion. For the US Census matrix with $p = 17$, we compute $\Delta^{\max} \approx 47.8$; for BCSSTK09 with $p = 8$, we find $\Delta^{\max} \approx 26.9$. These thresholds comfortably exceed the noise levels commonly used in practice. For instance, in differential privacy, Laplacian noise with scale b satisfies $\|E\| \leq \sqrt{2}b$. Since ϵ -DP corresponds to $b = 1/\epsilon$, Theorem 2.1 applies as long as $\epsilon > 0.03$ —well within the commonly accepted range for strong privacy [40]. Similarly, prior work using BCSSTK09 applies noise at the level $\|E\| < 10^{-5}\|A\| \approx 6.7 \times 10^2$, which translates to $\Delta \approx 10.2 < \Delta^{\max}$.

Section F (Table 1) confirms that this safety margin persists for a range of p values. We conclude that the assumptions of Theorem 2.1 are satisfied in several practical settings, making it broadly applicable to workflows in differential privacy, structural engineering, and numerical linear algebra.

4.2 Empirical sharpness of Theorem 2.1

To gauge the practical sharpness of our new low-rank inverse-perturbation bound, we benchmark it on three markedly different matrices—a dense covariance matrix from the 1990 US Census, a large sparse stiffness matrix (BCSSTK09), and a synthetic discretized Hamiltonian with an almost linear spectrum. By injecting both Gaussian Orthogonal Ensemble and Rademacher noise at ten escalating levels that respect the stability requirement of Theorem 2.1, we create a broad test bed that spans dense, sparse, and near-Toeplitz spectra as well as moderate to severe perturbations. The goal is to compare

- (i) the true error,
- (ii) our bound, and
- (iii) the Eckart–Young–Mirsky–Neumann (EYM–N) bound under the same conditions.

Setting. In this subsection, we consider three different matrices A :

- (i) real matrices: the 69×69 covariance of the 1990 US Census ($A := \text{Census}$, $n = 69$),
- (ii) the 1083×1083 BCSSTK09 stiffness matrix ($A := \text{BCSSTK09}$, $n = 1083$), and
- (iii) synthetic matrix: the approximately linear spectrum A ($A := \text{Discretized Hamiltonian}$) derived by discretizing the 1-D quantum harmonic oscillator⁵ on $n \in \{500, 1000\}$ grid points (see Appendix G for the detailed construction).

We set the low-rank parameter p satisfies $\|A^{-1} - A_p^{-1}\|/\|A^{-1}\| < 0.05$. This yields $p = 17$ for $A = \text{Census}$, $p = 8$ for $A = \text{BCSSTK09}$, and $p = 10$ for $A = \text{Discretized Hamiltonian}$.

We perturb each A by either Gaussian Orthogonal Ensemble (GOE) noise E_1 or Rademacher noise E_2 . Each E_k is scaled by ten equally spaced factors C_A so that $4C_A\|E_k\|$ spans up to $\min\{\lambda_n, \delta_{n-p}\}$, i.e., $C_A \in \{1.5, 2.0, \dots, 6\}$ for $A = \text{Census}$, $C_A \in \{1.2, 1.4, \dots, 3\}$ for $A = \text{BCSSTK09}$, and $C_A \in \{10^{-4}, 10^{-3.67}, \dots, 10^{-1}\}$ for $A = \text{Discretized Hamiltonian}$; see Table 1 and Appendix G. This scaling range ensures that the assumption of Theorem 2.1 is satisfied.

Evaluation. For each configuration (A, E_k, n, p) , we report:

- (i) the empirical error $\|(\tilde{A}^{-1})_p - A_p^{-1}\|$ (100 trials),
- (ii) our bound $\frac{4\|E\|}{\lambda_n^2} + \frac{5\|E\|}{\lambda_{n-p}\delta_{n-p}}$, and
- (iii) the EYM–N bound $\frac{8\|E\|}{3\lambda_n^2} + \frac{2}{\lambda_{n-p}}$.

For the 1990 US Census, we additionally preprocess the data to ensure all entries are numeric: we discard the header row and the indexing column, then replace every non-numeric field with 0. We record the ratio $\frac{\text{our bound}}{\text{actual error}}$. As is standard, all numerical results are reported as mean \pm standard deviation in .4e format, and the curves for *Actual Error*, *Our Bound*, and *EYM–N Bound* are plotted with error bars (cap width = 3pt) and logarithmic y -axis.

Results and conclusion. For every matrix tested—the 69×69 US-Census covariance, the 1083×1083 BCSSTK09 stiffness matrix, and the discretised Hamiltonians with $n \in \{500, 1000\}$ —our low-rank inverse bound consistently outperforms the EYM–N estimate and closely follows the measured error for all noise models E_k and scaling factors C_A ; see Figures 1–2. (The error bars for *Our Bound* and the *EYM–N Bound* are too small to discern.) In every experiment $\frac{\text{our bound}}{\text{actual error}} < 10$, whereas the EYM–N bound is typically looser by more than an order of magnitude; see Tables 2–9. This improvement is uniform across matrix sizes $n \in \{69, 500, 1000, 1083\}$, demonstrating that our estimate captures the leading error term in practice and is therefore a reliable error certificate for low-rank inverse approximations.

⁵The inverse harmonic oscillator and its discretized version are central to many studies in spectral perturbation theory; e.g., implicit time-stepping, preconditioning in quantum simulations, and the design of Gaussian-process covariance kernels [7, 34, 49, 51]. Low-rank approximations of these inverses enable fast $O(n \log n)$ solvers and reduced-order models [24, 38, 55].

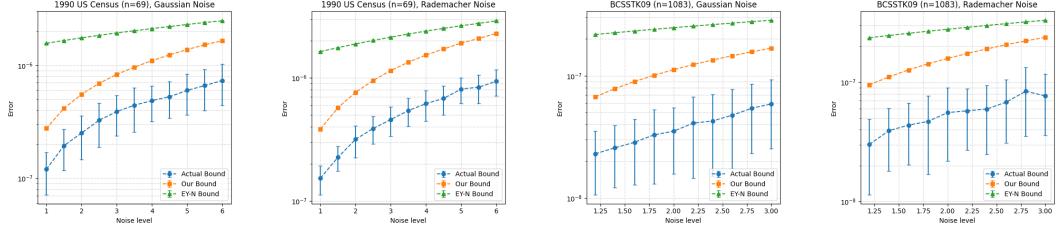


Figure 1: Four panels show (i) Actual Error, (ii) Our Bound, and (iii) EYM–N Bound, over 100 trials for real-world matrices $A = \text{Census}$ ($n = 69, p = 17$) and $A = \text{BCSSTK09}$ ($n = 1083, p = 8$), perturbed by Gaussian/Rademacher noise.

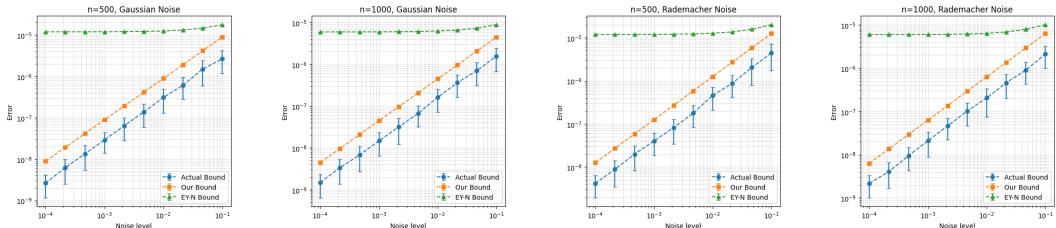


Figure 2: Four panels show (i) Actual Error, (ii) Our Bound, and (iii) EYM–N Bound, over 100 trials for $A = \text{Hamiltonian}$ ($p = 10, n \in \{500, 1000\}$) perturbed by Gaussian/Rademacher noise.

5 Conclusion, limitations, and future work

We present the first non-asymptotic spectral-norm perturbation bounds for low-rank approximations of matrix inverses under general additive noise. Our results characterize how the error $\|(\tilde{A}^{-1})_p - A_p^{-1}\|$ depends on spectral quantities such as the smallest eigenvalue λ_n , the eigengap δ_{n-p} , and the alignment of noise with low-curvature eigenspaces. In regimes where these quantities are well-behaved, our bound improves upon classical Neumann-based estimates by up to a \sqrt{n} -factor. This analysis introduces a new application of contour bootstrapping to the non-entire function $f(z) = 1/z$, allowing us to isolate and control the impact of perturbations on inverse approximations projected onto the smallest eigencomponents of A .

We validate our bounds on diverse matrix classes—including dense covariance matrices, sparse stiffness matrices, and discretized quantum Hamiltonians—under both Gaussian and Rademacher noise. Across all settings, our bound tracks the empirical error within a small constant factor and consistently outperforms the Eckart–Young–Mirsky–Neumann baseline, often by over an order of magnitude. These findings yield robust, spectrum-aware guarantees for low-rank inverse estimation in noisy numerical pipelines.

Despite these contributions, several limitations remain. Our guarantees depend on spectral quantities that may be difficult to estimate efficiently, especially in black-box or data-driven scenarios. In particular, verifying the gap condition $\delta_{n-p} > 4\|E\|$ requires accurate access to the tail of the spectrum, which can be computationally demanding. Moreover, our results are tailored to static matrices and do not directly extend to adaptive or iterative settings where the matrix evolves over time.

Nonetheless, our framework provides a principled tool for certifying the stability of inverse-based methods in the presence of noise. In optimization and machine learning, it can inform the use of low-rank Hessian approximations, preconditioners, or trust-region updates under noisy curvature information. Future directions include analyzing structured or time-varying noise, developing adaptive gap estimators, obtaining the sharp perturbation bounds of low-rank inverse approximation for other structured metrics such as Schatten- p norm or the Ky Fan norm, and extending contour techniques to other non-entire matrix functions such as resolvents or matrix roots.

Acknowledgments

This work was funded in part by NSF Award CCF-2112665, Simons Foundation Award SFI-MPS-SFM-00006506, and NSF Grant AWD 0010308.

References

- [1] Martin Abadi, Andy Chu, Ian Goodfellow, H Brendan McMahan, Ilya Mironov, Kunal Talwar, and Li Zhang. Deep learning with differential privacy. In *Proceedings of the 2016 ACM SIGSAC Conference on Computer and Communications Security*, pages 308–318, 2016.
- [2] Sadhan K Adhikari and Paulsamy Muruganandam. Bose-Einsteincondensation dynamics from the numerical solution of the Gross-Pitaevskii equation. *Journal of Physics B: Atomic, Molecular and Optical Physics*, 35(12):2831, 2002.
- [3] Dan Alistarh, Danijela Grubic, Jerry Li, Rémi Tomioka, and Milan Vojnović. QSGD: Communication-efficient stochastic gradient descent via gradient quantization and encoding. In *Advances in Neural Information Processing Systems (NeurIPS)*, volume 30, pages 1709–1720, 2017.
- [4] Kareem Amin, Travis Dick, Alex Kulesza, Andres Munoz, and Sergei Vassilvitskii. Differentially private covariance estimation. *Advances in Neural Information Processing Systems*, 32, 2019.
- [5] Arthur Asuncion, David Newman, et al. UCI machine learning repository, 2007.
- [6] Peter H Beckman. The harwell-boeing sparse matrix collection. 1991.
- [7] Michele Benzi. Preconditioning techniques for large linear systems: a survey. *Journal of computational Physics*, 182(2):418–477, 2002.
- [8] Luca Bergamaschi, José Marín, and Angeles Martinez. Compact Quasi-Newton preconditioners for SPD linear systems. *arXiv preprint:2001.01062*, 2020.
- [9] Jörg Berns-Müller, Ivan G Graham, and Alastair Spence. Inexact inverse iteration for symmetric matrices. *Linear Algebra and its Applications*, 416(2-3):389–413, 2006.
- [10] Andreas A Bock and Martin S Andersen. A new matrix truncation method for improving approximate factorization preconditioners. *Numerical Linear Algebra with Applications*, 32(2):e70012, 2025.
- [11] Elena Caraba. Preconditioned conjugate gradient algorithm. 2008.
- [12] Kamalika Chaudhuri, Anand Sarwate, and Kaushik Sinha. Near-optimal differentially private principal components. *Advances in neural information processing systems*, 25:989–997, 2012.
- [13] Kenneth L. Clarkson and David P. Woodruff. Low-rank approximation and regression in input sparsity time. In *Proceedings of the 45th ACM Symposium on Theory of Computing (STOC)*, pages 81–90. ACM, 2013.
- [14] Chandler Davis and William Morton Kahan. The rotation of eigenvectors by a perturbation. III. *SIAM Journal on Numerical Analysis*, 7(1):1–46, 1970.
- [15] Timothy A. Davis and Yifan Hu. The University of Florida Sparse Matrix Collection. <https://sparse.tamu.edu/HB/bcsstk09>, 2011. SuiteSparse Matrix Collection, Matrix: HB/bcsstk09.
- [16] Michal Derezinski, Rajiv Khanna, and Michael W Mahoney. Improved guarantees and a multiple-descent curve for column subset selection and the nyström method. *Advances in Neural Information Processing Systems*, 33:4953–4964, 2020.
- [17] Jack Dongarra, Michael A Heroux, and Piotr Luszczek. High-performance conjugate-gradient benchmark: A new metric for ranking high-performance computing systems. *The International Journal of High Performance Computing Applications*, 30(1):3–10, 2016.

[18] Petros Drineas, Ravi Kannan, and Michael W. Mahoney. Fast Monte Carlo algorithms for matrices I: Approximating matrix multiplication. In *Proceedings of the 39th ACM SIGMOD-SIGACT-SIGAI Symposium on Principles of Database Systems (PODS)*, pages 200–210. ACM, 2012.

[19] Petros Drineas and Michael W. Mahoney. On the Nyström method for approximating a gram matrix for improved kernel-based learning. In *Journal of Machine Learning Research (JMLR), Workshop and Conference Proceedings*, volume 6, pages 167–174, 2005.

[20] G. Eckart and G. Young. The approximation of one matrix by another of lower rank. *Psychometrika* 1, pages 211–218, 1936.

[21] Jianqing Fan, Yuan Liao, and Marianna Mincheva. High-dimensional covariance matrix estimation in approximate factor models. *The Annals of Statistics*, 46(1):259–294, 2018.

[22] Zachary Frangella, Joel A Tropp, and Madeleine Udell. Randomized Nyström preconditioning. *SIAM Journal on Matrix Analysis and Applications*, 44(2):718–752, 2023.

[23] Suyog Gupta, Ankur Agrawal, Kailash Gopalakrishnan, and P. Narayanan. Deep learning with limited numerical precision. In *International Conference on Machine Learning (ICML)*, pages 1737–1746. JMLR.org, 2015.

[24] Nathan Halko, Per-Gunnar Martinsson, and Joel A Tropp. Finding structure with randomness: Probabilistic algorithms for constructing approximate matrix decompositions. *SIAM review*, 53(2):217–288, 2011.

[25] Christoph Helmberg. A preconditioned iterative interior point approach to the conic bundle subproblem. *Mathematical Programming*, 205(1):559–615, 2024.

[26] Nicholas J. Higham. *Accuracy and Stability of Numerical Algorithms*. SIAM, 2002.

[27] Nicholas J. Higham. *Functions of Matrices: Theory and Computation*. SIAM, 2008.

[28] R. A. Horn and C. R. Johnson. *Matrix Analysis*. Cambridge University Press, 2012.

[29] Vishesh Jain, Ashwin Sah, and Mehtaab Sawhney. On the smoothed analysis of the smallest singular value with discrete noise. *Bulletin of the London Mathematical Society*, 54(2):369–388, 2022.

[30] T. Kato. *Perturbation Theory for Linear Operators*. Classics in Mathematics. Springer, New York, NY, 1980.

[31] V. Koltchinskii and D. Xia. *Perturbation of linear forms of singular vectors under Gaussian noise*, volume 71. Springer, 2016.

[32] Lev Davidovich Landau and Evgenii Mikhailovich Lifshitz. *Quantum mechanics: non-relativistic theory*, volume 3. Elsevier, 2013.

[33] Olivier Ledoit and Michael Wolf. Honey, I shrunk the sample covariance matrix. *The Journal of Portfolio Management*, 30(4):110–119, 2004.

[34] Finn Lindgren, Håvard Rue, and Johan Lindström. An explicit link between Gaussian fields and Gaussian Markov random fields: the stochastic partial differential equation approach. *Journal of the Royal Statistical Society Series B: Statistical Methodology*, 73(4):423–498, 2011.

[35] Ming Luo, Yue Han, and Yujia Zhang. Perturbation bounds for low-rank matrix approximations. *arXiv preprint:2008.01312*, 2021.

[36] Oren Mangoubi and Nisheeth Vishnoi. Re-analyze Gauss: Bounds for private matrix approximation via Dyson Brownian motion. In *Advances in Neural Information Processing Systems*, volume 35, pages 38585–38599, 2022.

[37] Oren Mangoubi and Nisheeth K. Vishnoi. Private low-rank approximation for covariance matrices, Dyson Brownian Motion, and eigenvalue-gap bounds for Gaussian perturbations. *J. ACM*, 72(2), March 2025.

[38] Paulsamy Muruganandam and Sadhan K Adhikari. Bose–einstein condensation dynamics in three dimensions by the pseudospectral and finite-difference methods. *Journal of Physics B: Atomic, Molecular and Optical Physics*, 36(12):2501, 2003.

[39] Igor Najfeld and Timothy F Havel. Derivatives of the matrix exponential and their computation. *Advances in applied mathematics*, 16(3):321–375, 1995.

[40] Joseph P Near, David Darais, Naomi Lefkovitz, Gary Howarth, et al. Guidelines for evaluating differential privacy guarantees. *National Institute of Standards and Technology, Tech. Rep*, pages 800–226, 2023.

[41] Sean O’Rourke, Van Vu, and Ke Wang. Matrices with Gaussian noise: Optimal estimates for singular subspace perturbation. *IEEE Transactions on Information Theory*, 2023.

[42] D. Persson and D. Kressner. Randomized low-rank approximation of monotone matrix functions. *SIAM Journal on Matrix Analysis and Applications*, 44(2):894–918, 2023.

[43] Mert Pilanci and Martin J. Wainwright. Newton sketch: A linear-time optimization algorithm with high-dimensional statistical guarantees. In *Proceedings of the 28th Annual Conference on Learning Theory (COLT)*, pages 1046–1079, 2015.

[44] Carl Edward Rasmussen and Christopher K.I. Williams. *Gaussian Processes for Machine Learning*. MIT Press, 2006.

[45] Arvind Sankar, Daniel A Spielman, and Shang-Hua Teng. Smoothed analysis of the condition numbers and growth factors of matrices. *SIAM Journal on Matrix Analysis and Applications*, 28(2):446–476, 2006.

[46] Dror Shumeli, Petros Drineas, and Haim Avron. Low-rank updates of matrix square roots and their applications. *arXiv preprint:2201.13156*, 2022.

[47] G. W. Stewart and Ji Guang Sun. *Matrix Perturbation Theory*. Academic Press, 1990.

[48] Terence Tao and Van Vu. Smooth analysis of the condition number and the least singular value. *Mathematics of computation*, 79(272):2333–2352, 2010.

[49] Mechthild Thalhammer. High-order exponential operator splitting methods for time-dependent schrödinger equations. *SIAM Journal on Numerical Analysis*, 46(4):2022–2038, 2008.

[50] Petr Tichý, Gérard Meurant, and Dorota vSimonová. Block CG algorithms revisited. *Numerical Algorithms*, pages 1–27, 2025.

[51] Michalis K. Titsias. Variational learning of inducing variables in sparse Gaussian processes. In *Proceedings of AISTATS*, pages 567–574, 2009.

[52] Phuc Tran, Nisheeth K. Vishnoi, and Van H. Vu. Spectral perturbation bounds for low-rank approximation with applications to privacy. In *Proceedings of the 39th Conference on Neural Information Processing Systems (NeurIPS 2025)*, 2025.

[53] Phuc Tran and Van Vu. Davis–Kahan theorem under a moderate gap condition. *Communications in Contemporary Mathematics*, 2025. World Scientific, doi: 10.1142/S021919972550035X.

[54] Phuc Tran and Van Vu. New matrix perturbation bounds with relative norm: Perturbation of eigenspaces. *arXiv preprint:2409.20207*, 2026.

[55] Lloyd N. Trefethen. *Spectral methods in MATLAB*. SIAM, 2000.

[56] Lloyd N. Trefethen and Mark Embree. *Spectra and Pseudospectra: The Behavior of Nonnormal Matrices and Operators*. Princeton University Press, 2005.

- [57] Joel A. Tropp, Alp Yurtsever, Madeleine Udell, and Volkan Cevher. Practical sketching algorithms for low-rank matrix approximation. *Proceedings of the Royal Society A*, 473(2197):20170415, 2017.
- [58] Ramon Van Handel. On the spectral norm of Gaussian random matrices. *Transactions of the American Mathematical Society*, 369(11):8161–8178, 2017.
- [59] Charles Van Loan. The sensitivity of the matrix exponential. *SIAM Journal on Numerical Analysis*, 14(6):971–981, 1977.
- [60] Van Vu. Spectral norm of random matrices. *Combinatorica*, 27(6):721–736, 2007.
- [61] Yu-Xiang Wang, Borja Balle, and Shiva Prasad Kasiviswanathan. Subsampled rényi differential privacy and analytical moments accountant. *Journal of Privacy and Confidentiality*, 9(2):1–41, 2019.
- [62] Hermann Weyl. Das asymptotische verteilungsgesetz der eigenwerte linearer partieller differentialgleichungen. *Mathematische Annalen*, 71(4):441–479, 1912.
- [63] Christopher K. I. Williams and Matthias Seeger. Using the Nyström method to speed up kernel machines. In *Advances in Neural Information Processing Systems (NeurIPS)*, volume 13, pages 682–688, 2001.

Contents

1	Introduction	1
2	Theoretical results	3
3	Proof overview	5
4	Empirical results	8
4.1	Assumption of Theorem 2.1 on real-world datasets	8
4.2	Empirical sharpness of Theorem 2.1	9
5	Conclusion, limitations, and future work	10
A	Extension of Theorem 2.1 for an arbitrary symmetric matrix A	16
B	Refinements of Theorem 2.1 and Theorem A.1	18
C	Contour integral estimations	19
C.1	Estimating integrals over vertical segments	20
C.2	Estimating integrals over horizontal segments	21
C.3	Estimating integrals over segment L	21
D	Perturbation bound for inverse low-rank approximations via classical methods	22
E	Application: Improving the convergence rate of preconditioned conjugate gradient	23
F	Maximal allowable variance proxy	24
G	Discretized synthetic Hamiltonian	25
H	Empirical sharpness of Theorem 2.1 – numerical results	26
I	Examples illustrating limitations of low-rank inverse approximation	27
I.1	Eigenvalue reordering due to small eigengaps	27
I.2	Failure of direct low-rank approximation error to predict inverse error	28
J	Some classical perturbation bounds	28
K	Notation	28

A Extension of Theorem 2.1 for an arbitrary symmetric matrix A

In this section, we extend Theorem 2.1 to the perturbation of the best rank- p approximation of the inverse when A is a symmetric matrix. To simplify the presentation, we assume that the eigenvalues (singular values) are different, so the eigenvectors (singular vectors) are well-defined (up to signs). However, our results hold for matrices with multiple eigenvalues.

For a general symmetric matrix A , we interpret its collection of p -least singular values as follows. Since $-1 < 0$, to make the perturbation well-defined, there exists a natural number $1 \leq k \leq n$ such that

$$\lambda_1 > \lambda_2 > \cdots > \lambda_k > 0 > \lambda_{k+1} > \cdots > \lambda_n.$$

Hence, there is an integer number k_1 such that $\{\sigma_n, \sigma_{n-1}, \dots, \sigma_{n-p+1}\} \equiv \{|\lambda_i|, i \in S\}$ for

$$S := \{k - (k_1 - 1), k - (k_1 - 2), \dots, k, k + 1, k + 2, \dots, k + (p - k_1)\}.$$

In general, there is a permutation π of $[n]$ such that $\sigma_{n-p} = |\lambda_{\pi(p)}|$ for all $0 \leq p \leq n - 1$. We have the following extension of Theorem 2.1

Theorem A.1. *If $4\|E\| < \min\{\delta_{k-k_1}, \delta_{k+p-k_1}, \sigma_n\}$, and $\sigma_{n-p} - \sigma_{n-p+1} > 2\|E\|$ then*

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq \frac{4\|E\|}{\lambda_k^2} + \frac{5\|E\|}{\lambda_{k-k_1}\delta_{k-k_1}} + \frac{4\|E\|}{|\lambda_{k+1}|^2} + \frac{5\|E\|}{|\lambda_{k+p-k_1+1}|\delta_{k+p-k_1}}.$$

Note that when A is not PD, \tilde{A} with the eigenvalues $\tilde{\lambda}_1 \geq \tilde{\lambda}_2 \geq \cdots \geq \tilde{\lambda}_n$ is not necessarily PD. And hence, the set $\{|\tilde{\lambda}_{k-k_1+1}|, \dots, |\tilde{\lambda}_k|, |\tilde{\lambda}_{k+1}|, \dots, |\tilde{\lambda}_{k+p-k_1}|\}$ may not correspond to the p least singular values of \tilde{A} . This issue is resolved by enforcing the singular-value gap condition $\sigma_{n-p} - \sigma_{n-p+1} > 2\|E\|$.

Remark A.2. *This extension is important when A has both positive and negative eigenvalues. In real-world applications where data is often arbitrary, it is natural for the eigenvalues of A to span both signs. While singular value decomposition (SVD) could be used to apply Theorem 2.1, singular value gaps are typically small. By working directly with eigenvalues, we exploit the fact that the eigenvalue gaps $\delta_{k-k_1} = \lambda_{k-k_1} - \lambda_{k-k_1+1}$ and $\delta_{k+(p-k_1)} = \lambda_{k+p-k_1} - \lambda_{k+p-k_1+1}$ are significantly larger than $\sigma_{n-p} - \sigma_{n-p+1}$ when $\lambda_{\pi(p)} \cdot \lambda_{\pi(p+1)} < 0$. For example, if $\lambda_{\pi(n-p)} = -\sqrt{n} + \log n$, $\lambda_{\pi(n-p+1)} = \sqrt{n}$, $\lambda_{\pi(n-p+2)} = -2\sqrt{n}$, $\lambda_{\pi(n-p+3)} = 2\sqrt{n} + \log n$, then*

$$\min\{\delta_{k-k_1}, \delta_{k+p-k_1}\} = \Theta(\sqrt{n}) \text{ while } \sigma_{n-p} - \sigma_{n-p+1} = \log n.$$

Proof of Theorem A.1 Since the spectrum of A is

$$\lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_k > 0 > \lambda_{k+1} \geq \cdots \geq \lambda_n,$$

the spectrum of A^{-1} is

$$\lambda_k^{-1} \geq \lambda_{k-1}^{-1} \geq \cdots \geq \lambda_1^{-1} > 0 > \lambda_n^{-1} \geq \lambda_{n-1}^{-1} \geq \cdots \geq \lambda_{k+1}^{-1}.$$

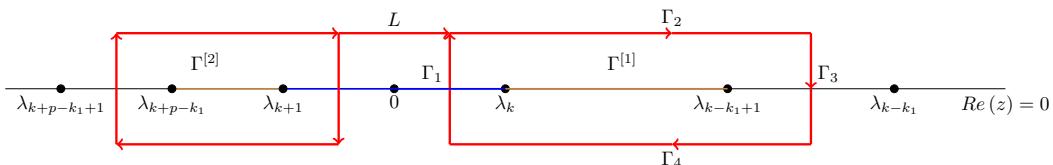
We construct the contour Γ as follows:

$$\Gamma = \Gamma^{[1]} \cup \Gamma^{[2]} \cup L,$$

in which $\Gamma^{[1]}$ and $\Gamma^{[2]}$ are rectangles, whose vertices are

$\Gamma^{[1]} : (a_0, T), (a_1, T), (a_1, -T), (a_0, -T)$ with $a_0 := \lambda_k/2$, $a_1 := \lambda_{k-(k_1-1)} + \delta_{k-k_1}/2$, $T := 2\sigma_1$;
and

$\Gamma^{[2]} : (b_0, T), (b_1, T), (b_1, -T), (b_0, -T)$ with $b_0 := \lambda_{k+1}/2$, $b_1 := \lambda_{k+p-k_1} - \delta_{k+p-k_1}/2$, $T := 2\sigma_1$;
and L is a segment, connecting (b_0, T) and (a_0, T) .



Applying the contour bootstrapping argument, we obtain

$$\begin{aligned} \|(\tilde{A}^{-1})_p - A_p^{-1}\| &\leq 2F_1 := \frac{1}{\pi} \int_{\Gamma} \|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| |dz| \\ &= 2(F_1^{[1]} + F_1^{[2]} + F_1^{[L]}), \end{aligned} \quad (3)$$

in which

$$\begin{aligned} F_1^{[1]} &:= \frac{1}{2\pi} \int_{\Gamma^{[1]}} \|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| |dz|, \\ F_1^{[2]} &:= \frac{1}{2\pi} \int_{\Gamma^{[2]}} \|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| |dz| \\ F_1^{[L]} &:= \frac{1}{2\pi} \int_L \|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| |dz|. \end{aligned}$$

Now, we are going to bound $F_1^{[1]}$. First, we split $\Gamma^{[1]}$ into four segments:

- $\Gamma_1 := \{(a_0, t) | -T \leq t \leq T\}$.
- $\Gamma_2 := \{(x, T) | a_0 \leq x \leq a_1\}$.
- $\Gamma_3 := \{(a_1, t) | T \geq t \geq -T\}$.
- $\Gamma_4 := \{(x, -T) | a_1 \geq x \geq a_0\}$.

Therefore,

$$F_1^{[1]} = \sum_{l=1}^4 \frac{1}{2\pi} \int_{\Gamma_l} \|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| |dz|.$$

Notice that

$$\|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| \leq \|E\| \frac{1}{|z| \times \min_{i \in [n]} |z - \lambda_i|^2},$$

we further obtain

$$2\pi F_1^{[1]} \leq M_1 + \|E\| (N_2 + N_4) + M_3,$$

in which

$$\begin{aligned} M_1 &:= \int_{\Gamma_1} \|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| |dz|, \\ M_3 &:= \int_{\Gamma_3} \|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| |dz|, \end{aligned}$$

and

$$N_l := \int_{\Gamma_l} \frac{1}{|z| \times \min_{i \in [n]} |z - \lambda_i|^2} |dz| \text{ for } l \in \{2, 4\}.$$

We use the following lemmas (their proofs are delayed to Section C.1 and Section C.2).

Lemma A.3. *Under assumptions of Theorem A.1,*

$$M_1 \leq \frac{4\pi\|E\|}{\lambda_k^2}.$$

Lemma A.4. *Under assumptions of Theorem A.1,*

$$M_3 \leq \min \frac{4\pi\|E\|}{\lambda_{k-k_1} \delta_{k-k_1}}.$$

Lemma A.5. *Under assumptions of Theorem A.1,*

$$N_2, N_4 \leq \frac{1}{T^2}.$$

Together Lemma A.3, Lemma A.4, and Lemma A.5 imply

$$F_1^{[1]} \leq \frac{1}{2\pi} \left(M_1 + M_3 + \frac{\|E\|}{N_2} + \frac{\|E\|}{N_4} \right) \leq \frac{2\|E\|}{\lambda_k^2} + \frac{2\|E\|}{\lambda_{k-k_1} \delta_{k-k_1}} + \frac{\|E\|}{4\pi\sigma_1^2}.$$

By a similar manner, we also obtain

$$F_1^{[2]} \leq \frac{2\|E\|}{\lambda_{k+1}^2} + \frac{2\|E\|}{|\lambda_{k+p-k_1+1} \delta_{k+p-k_1}|} + \frac{\|E\|}{4\pi\sigma_1^2}.$$

For bounding $F_1^{[L]}$, we use the following lemma, whose proof is also delayed to Section C.3.

Lemma A.6. *Under assumptions of Theorem A.1,*

$$F_1^{[L]} \leq \frac{1}{2\pi} \frac{|a_0 - b_0| \times \|E\|}{T^3}.$$

Since $|a_0 - b_0| \leq |a_0| + |b_0| \leq 2\sigma_1 = T$, we further obtain $F_1^{[L]} \leq \frac{\|E\|}{8\pi\sigma_1^2}$. Combining above estimates for $F_1^{[1]}$, $F_1^{[2]}$, and $F_1^{[L]}$, we finally obtain

$$F \leq 2F_1 \leq \frac{4\|E\|}{\lambda_k^2} + \frac{4\|E\|}{\lambda_{k-k_1}\delta_{k-k_1}} + \frac{\|E\|}{\pi\sigma_1^2} + \frac{4\|E\|}{\lambda_{k+1}^2} + \frac{4\|E\|}{|\lambda_{k+p-k_1+1}|\delta_{k+p-k_1}},$$

which is less than the r.h.s of Theorem A.1. We complete the proof.

Remark A.7. *Our approach directly extends to the case where A is a symmetric PSD of rank $r < n$ (rank-deficient). In this setting, one replaces A^{-1} , A_p^{-1} , and \tilde{A}_p^{-1} with A^\dagger (the pseudoinverse of A), A_p^\dagger , and the projection of \tilde{A}^\dagger onto the subspace corresponding to the nonzero eigenvalues $\tilde{\lambda}_r, \tilde{\lambda}_{r-1}, \dots, \tilde{\lambda}_{r-p+1}$ respectively. The contour Γ can then be constructed with respect to $(\lambda_r, \lambda_{r-p+1}, \delta_{r-p})$, and the analysis proceeds similarly.*

B Refinements of Theorem 2.1 and Theorem A.1

By looking at the finer structure of M_1 and M_3 , one can obtain a more nuanced bound. The key idea is to control the spectral decay of A and to take into account the interaction between E and the p -bottom eigenvectors of A . Recall the notations from the previous section. Given the eigenvalues of A , $\lambda_1 > \lambda_2 > \dots > \lambda_k > 0 > \lambda_{k+1} > \dots > \lambda_n$, there is an integer number k_1 such that $\{\sigma_n, \sigma_{n-1}, \dots, \sigma_{n-p+1}\} \equiv \{|\lambda_i|, i \in S\}$ for

$$S := \{k - (k_1 - 1), k - (k_1 - 2), \dots, k, k + 1, k + 2, \dots, k + (p - k_1)\}.$$

In general, there is a permutation π of $[n]$ such that $\sigma_{n-p} = |\lambda_{\pi(p)}|$ for all $0 \leq p \leq n - 1$.

To characterize how quickly the singular values of A grow, we define the *doubling distance* $r \geq p$ (with respect to the index p) as follows. Let $k - (k_1 - 1) \leq r_1 \leq k - 1$ be the smallest integer such that $2\lambda_k \leq \lambda_{k-r_1}$ and let $1 \leq r_2 \leq n - k$ be the smallest integer such that $2|\lambda_{k+1}| \leq |\lambda_{k+r_2+1}|$. Set $r := \min\{r_1, r_2\}$ if $1 \leq k \leq n - 1$ and $r := \max\{r_1, r_2\}$ if $k \in \{0, n\}$. Define the *important subset* $I_r := \{i \mid k + r_2 \geq i \geq k - r_1 + 1\}$ and the *interaction parameter* $x := \max_{i,j \in I_r} |u_i^\top E u_j|$. The asymptotic refinement of Theorem A.1 is

Theorem B.1. *If $4\|E\| < \delta := \min\{\delta_{k-k_1}, \delta_{k+p-k_1}, \sigma_n\}$ and $\sigma_{n-p} - \sigma_{n-p+1} > 2\|E\|$, then*

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq O\left(\frac{\|E\|}{\sigma_n\sigma_{n-r}} + \frac{r^2x}{\lambda_k^2} + \frac{r^2x}{\lambda_{k-k_1}\delta_{k-k_1}} + \frac{r^2x}{|\lambda_{k+1}|^2} + \frac{r^2x}{|\lambda_{k+p-k_1+1}|\delta_{k+p-k_1}}\right).$$

In particular, when A is PD, the *doubling distance* $r \geq p$ is simply the smallest positive integer satisfying $2\lambda_{n-p+1} \leq \lambda_{n-r}$, and the *interaction term* is $x := \max_{n-r+1 \leq i,j \leq n} |u_i^\top E u_j|$. The refinement of Theorem 2.1 is

Theorem B.2 (Refinement of Theorem 2.1). *If $4\|E\| < \min\{\delta_{n-p}, \lambda_n\}$, then*

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq O\left(\frac{\|E\|}{\lambda_n\lambda_{n-r}} + \frac{r^2x}{\lambda_n^2} + \frac{r^2x}{\lambda_{n-p}\delta_{n-p}}\right).$$

Comparison to EYM–N bound in the intermediate regime $\min\{\lambda_n, \delta_{n-p}\} \gg \|E\| \gg \frac{\lambda_n^2}{\lambda_{n-p}}$. When A is PD and the noise E is in the intermediate regime, our result improves upon the classical bound by a factor of $O\left(\min\left\{\frac{\lambda_{n-r}}{\lambda_n}, \frac{\|E\|}{r^2x}\right\}\right)$. When E is a Wigner random noise, with high probability, $\|E\| = (2 + o(1))\sqrt{n}$ and $x = O(\log n)$ [60, 41, 54], this gaining factor simplifies to $\min\left\{\frac{\lambda_{n-r}}{O(\lambda_n)}, \frac{\sqrt{n}}{O(r^2 \log n)}\right\}$, yielding up to a \sqrt{n} -factor improvement. This is achievable when the stable rank $\text{sr}(A^{-1})$ is $\sim \tilde{O}(1)$ ⁶ and E is a Wigner random noise [41, 54]. As a concrete example, consider A with spectrum $\{(1 - \frac{1}{2})n, \dots, (1 - \frac{1}{n-9})n, 40\sqrt{n}, 8\sqrt{n}, 4\sqrt{n}\}$, perturbed by the standard Gaussian noise $E \sim \mathcal{N}(0, I)$. For $p = 6$ ($r_p = 11$), the EYM–N bound gives $O(n^{-1/2})$, whereas Theorem 2.1 yields $\tilde{O}(n^{-1})$, a clear \sqrt{n} -level gain.

⁶ \tilde{O} hides poly-log factors

Proof of Theorem B.1 This proof follows exactly the proof of Theorem A.1, except the following asymptotically finer estimates of M_1 and M_3 .

Lemma B.3. *Under the assumption of Theorem B.1,*

$$M_1 \leq O\left(\frac{\|E\|}{\lambda_k \sigma_{n-r}} + \frac{r^2 x}{\lambda_k^2}\right).$$

Lemma B.4. *Under the assumption of Theorem B.1,*

$$M_3 \leq O\left(\frac{\|E\|}{\lambda_{k-k_1} \sigma_{n-r}} + \frac{r^2 x}{\lambda_{k-k_1} \delta_{k-k_1}}\right).$$

The proofs of these lemmas will be delayed to the next section. Combining the estimates of N_2, N_4 from Lemma A.5 with Lemma B.3 and Lemma B.4, we obtain $F_1^{[1]}$ at most

$$O\left(\frac{\|E\|}{\lambda_k \sigma_{n-r}} + \frac{r^2 x}{\lambda_k^2} + \frac{\|E\|}{\lambda_{k-k_1} \sigma_{n-r}} + \frac{r^2 x}{\lambda_{k-k_1} \delta_{k-k_1}} + \frac{\|E\|}{\sigma_1^2}\right) \leq O\left(\frac{\|E\|}{\sigma_n \sigma_{n-r}} + \frac{r^2 x}{\lambda_k^2} + \frac{r^2 x}{\lambda_{k-k_1} \delta_{k-k_1}}\right).$$

In a similar manner, we also obtain

$$F_2^{[1]} \leq O\left(\frac{\|E\|}{\sigma_n \sigma_{n-r}} + \frac{r^2 x}{|\lambda_{k+1}|^2} + \frac{r^2 x}{|\lambda_{k+p-k_1+1}| \delta_{k+p-k_1}}\right).$$

Combining these estimates with Lemma A.6 that $F_1^{[L]} = O(\|E\|/\sigma_1^2)$, we finally obtain

$$F \leq 2F_1 \leq O\left(\frac{\|E\|}{\sigma_n \sigma_{n-r}} + \frac{r^2 x}{\lambda_k^2} + \frac{r^2 x}{\lambda_{k-k_1} \delta_{k-k_1}} + \frac{\|E\|}{\sigma_n \sigma_{n-r}} + \frac{r^2 x}{|\lambda_{k+1}|^2} + \frac{r^2 x}{|\lambda_{k+p-k_1+1}| \delta_{k+p-k_1}} + \frac{\|E\|}{\sigma_1^2}\right),$$

which simplifies to

$$O\left(\frac{\|E\|}{\sigma_n \sigma_{n-r}} + \frac{r^2 x}{\lambda_k^2} + \frac{r^2 x}{\lambda_{k-k_1} \delta_{k-k_1}} + \frac{r^2 x}{|\lambda_{k+1}|^2} + \frac{r^2 x}{|\lambda_{k+p-k_1+1}| \delta_{k+p-k_1}}\right).$$

We complete the proof.

C Contour integral estimations

In this section, we present the contour integral estimations used in the previous section: Lemma A.3, Lemma B.3, Lemma A.4, Lemma B.4 (integration over vertical segments); Lemma A.5 (integration over horizontal segments), and Lemma A.6 (integration over L-segment). We first present two technical lemmas, which are used several times in the upcoming sections.

Lemma C.1. *Let a, T be positive numbers such that $a \leq T$. Then,*

$$\int_{-T}^T \frac{1}{t^2 + a^2} dt \leq \frac{\pi}{a}.$$

Proof of Lemma C.1 We have

$$\begin{aligned} \int_{-T}^T \frac{1}{t^2 + a^2} dt &= 2 \int_0^T \frac{1}{t^2 + a^2} dt \\ &= \frac{2}{a} \arctan(T/a) \\ &\leq \frac{2}{a} \cdot \frac{\pi}{2} = \frac{\pi}{a}. \end{aligned}$$

Lemma C.2. *Let a, b, c, T be positive numbers such that $a, b, c \leq T$. Then,*

$$\int_{-T}^T \frac{1}{\sqrt{(t^2 + a^2)(t^2 + b^2)(t^2 + c^2)}} dt \leq \frac{\pi}{\max\{a, b, c\} \times \min\{a, b, c\}}.$$

Proof of Lemma C.2 Without the loss of generality, we can assume that $a \leq b \leq c \leq T$. We have

$$\begin{aligned} \int_{-T}^T \frac{1}{\sqrt{(t^2 + a^2)(t^2 + b^2)(t^2 + c^2)}} dt &\leq \frac{1}{c} \cdot \int_{-T}^T \frac{1}{\sqrt{(t^2 + b^2)(t^2 + a^2)}} dt \\ &\leq \frac{1}{c} \cdot \int_{-T}^T \frac{1}{t^2 + a^2} dt \\ &\leq \frac{\pi}{ac} \quad (\text{by Lemma C.1}). \end{aligned}$$

C.1 Estimating integrals over vertical segments

In this section, we are going to estimate M_1 - integral over the left vertical segment (prove Lemma A.3 and Lemma B.3), and then by a similar argument, we obtain the upper bound for M_3 - integral over the right vertical segment of Γ_1 (Lemma A.4 and Lemma B.4). First, we estimate M_1 as follows.

Using the spectral decomposition $(zI - A)^{-1} = \sum_{i=1}^n \frac{u_i u_i^\top}{(z - \lambda_i)}$, we can rewrite M_1 as

$$M_1 = \int_{\Gamma_1} \left\| \sum_{n \geq i, j \geq 1} \frac{1}{z(z - \lambda_i)(z - \lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz|.$$

Define a set of indices

$$I_r := \{i \mid k + r_2 \geq i \geq k - r_1 + 1\},$$

and denote its complement is $I_r^c := [n] \setminus I_r$. By the triangle inequality, M_1 is at most

$$\begin{aligned} & \int_{\Gamma_1} \left\| \sum_{i, j \in I_r} \frac{1}{z(z - \lambda_i)(z - \lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz| + \int_{\Gamma_1} \left\| \sum_{i, j \in I_r^c} \frac{1}{z(z - \lambda_i)(z - \lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz| \\ & + \int_{\Gamma_1} \left\| \sum_{\substack{i \in I_r, j \in I_r^c \\ i \in I_r^c, j \in I_r}} \frac{1}{z(z - \lambda_i)(z - \lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz|. \end{aligned}$$

Consider the first term, by the triangle inequality, we have

$$\begin{aligned} & \int_{\Gamma_1} \left\| \sum_{i, j \in I_r} \frac{1}{z(z - \lambda_i)(z - \lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz| \\ & \leq \sum_{i, j \in I_r} \int_{\Gamma_1} \left\| \frac{1}{z(z - \lambda_i)(z - \lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz| \\ & = \sum_{i, j \in I_r} \int_{\Gamma_1} \frac{\|u_i^\top E u_j\| \cdot \|u_i u_j^\top\|}{|z|(z - \lambda_i)(z - \lambda_j)} |dz| \\ & \leq \sum_{i, j \in I_r} x \int_{-T}^T \frac{1}{\sqrt{(a_0^2 + t^2)((a_0 - \lambda_i)^2 + t^2)((a_0 - \lambda_j)^2 + t^2)}} dt. \end{aligned}$$

The last inequality follows the facts that $\|u_i u_j^\top\| = 1$, $\Gamma_1 := \{z \mid z = a_0 + it, -T \leq t \leq T\}$ and $x := \max_{i, j \in I_r} |u_i^\top E u_j|$. By the construction of Γ_1 , we have

$$|a_0 - \lambda_i| \geq \frac{\lambda_k}{2} = a_0 \quad \text{for all } 1 \leq i \leq n. \quad (4)$$

Thus, by Lemma C.2, the r.h.s. is at most

$$r^2 x \cdot \frac{\pi}{a_0^2} = \frac{4\pi r^2 x}{\lambda_k^2},$$

or equivalently,

$$\int_{\Gamma_1} \left\| \sum_{i, j \in I_r} \frac{1}{z(z - \lambda_i)(z - \lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz| \leq \frac{4\pi r^2 x}{\lambda_k^2}. \quad (5)$$

Next, we bound the second term as follows

$$\begin{aligned} & \int_{\Gamma_1} \left\| \sum_{i, j \in I_r^c} \frac{1}{z(z - \lambda_i)(z - \lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz| \\ & = \int_{\Gamma_1} \left\| \frac{1}{z} \left(\sum_{i \in I_r^c} \frac{u_i u_i^\top}{z - \lambda_i} \right) E \left(\sum_{i \in I_r^c} \frac{u_i u_i^\top}{z - \lambda_i} \right) \right\| |dz| \\ & \leq \int_{\Gamma_1} |z|^{-1} \cdot \left\| \sum_{i \in I_r^c} \frac{u_i u_i^\top}{z - \lambda_i} \right\| \cdot \|E\| \cdot \left\| \sum_{i \in I_r^c} \frac{u_i u_i^\top}{z - \lambda_i} \right\| |dz| \\ & \leq \|E\| \int_{\Gamma_1} \frac{1}{|z| \min_{i \in I_r^c} |z - \lambda_i|^2} |dz| \\ & = \|E\| \int_{-T}^T \frac{1}{\sqrt{a_0^2 + t^2} \times \min_{i \in I_r^c} [(a_0 - \lambda_i)^2 + t^2]} dt. \end{aligned} \quad (6)$$

Moreover, by the construction of Γ_1 and the definition of r ,

$$|a_0 - \lambda_i| \geq \min\{|a_0 - \lambda_{k-r_1}|, |a_0 - \lambda_{k+r_2+1}|\} \geq \min\{\frac{\lambda_{k-r_1}}{2}, \frac{|\lambda_{k+r_2+1}|}{2}\} \geq \frac{\sigma_{n-r}}{2}. \quad (7)$$

where the second inequality follows the fact $i \notin I_r$. Thus, by Lemma C.2, the r.h.s. is at most

$$\|E\| \times \frac{\pi}{a_0 \times \sigma_{n-r}/2} = \frac{4\pi \|E\|}{\sigma_{n-r} \lambda_k}.$$

It follows that

$$\int_{\Gamma_1} \left\| \sum_{i,j \in I_r^c} \frac{z}{(z-\lambda_i)(z-\lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz| \leq \frac{4\pi \|E\|}{\sigma_{n-r} \lambda_k}. \quad (8)$$

Now we consider the last term:

$$\int_{\Gamma_1} \left\| \sum_{\substack{i \in I_r, j \in I_r^c \\ i \in I_r^c, j \in I_r}} \frac{1}{z(z-\lambda_i)(z-\lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz| \leq 2\|E\| \int_{\Gamma_1} \frac{1}{|z| \min_{i \in I_r, j \in I_r^c} |(z-\lambda_i)(z-\lambda_j)|} |dz|.$$

By (7) and (4), the r.h.s. is at most

$$\begin{aligned} 2\|E\| \int_{-T}^T \frac{1}{\sqrt{(t^2+a_0^2)(t^2+a_0^2)(t^2+(\sigma_{n-r}/2)^2)}} dt &\leq 2\|E\| \cdot \frac{\pi}{a_0 \times \sigma_{n-r}/2} \quad (\text{by Lemma C.2}) \\ &= \frac{8\pi\|E\|}{\sigma_{n-r} \lambda_k}. \end{aligned} \quad (9)$$

It implies

$$\int_{\Gamma_1} \left\| \sum_{\substack{i \in I_r, j \in I_r^c \\ i \in I_r^c, j \in I_r}} \frac{1}{z(z-\lambda_i)(z-\lambda_j)} u_i u_i^\top E u_j u_j^\top \right\| |dz| \leq \frac{8\pi\|E\|}{\sigma_{n-r} \lambda_k}. \quad (10)$$

Combining (5), (8) and (10), we finally obtain

$$M_1 \leq \frac{4\pi r^2 x}{\lambda_k^2} + \frac{12\pi\|E\|}{\lambda_k \sigma_{n-r}}. \quad (11)$$

This proves Lemma B.3. For Lemma A.3, we directly have

$$\begin{aligned} M_1 &\leq \|E\| \cdot \int_{\Gamma_1} \frac{1}{|z| \times \min_{i \in [n]} |z-\lambda_i|^2} |dz| \leq \|E\| \cdot \int_{-T}^T \frac{1}{\sqrt{(a_0^2+t^2) \times (a_0^2+t^2)}} dt \\ &\leq \frac{\pi\|E\|}{a_0^2} = \frac{4\pi\|E\|}{\lambda_k^2} \quad (\text{by Lemma C.2}). \end{aligned}$$

By a similar argument, by replacing Γ_1 by $\Gamma_3 := \{z = a_1 + it, -T \leq t \leq T\}$ and replacing a_0 by a_1 , we have

$$M_3 \leq \frac{2\pi r^2 x}{a_1 \delta_{k-k_1}} + \frac{6\pi\|E\|}{a_1 \sigma_{n-r}} = O\left(\frac{r^2 x}{\lambda_{k-k_1} \delta_{k-k_1}} + \frac{\|E\|}{\lambda_{k-k_1} \sigma_{n-r}}\right),$$

and

$$M_3 \leq \frac{\pi\|E\|}{a_1 \cdot \delta_{k-k_1}/2} = \frac{4\pi\|E\|}{(\lambda_{k-k_1-1} + \lambda_{k-k_1}) \delta_{k-k_1}} \leq \frac{4\pi\|E\|}{\lambda_{k-k_1} \delta_{k-k_1}}.$$

This proves Lemma B.4 and Lemma A.4.

C.2 Estimating integrals over horizontal segments

We are going to bound M_2 - integral over the top horizontal segment of Γ_1 (prove Lemma A.5). The treatment of M_4 follows a similar manner. We have

$$\begin{aligned} N_2 &= \int_{\Gamma_2} \frac{1}{|z| \min_{i \in [n]} |z-\lambda_i|^2} |dz| \\ &= \int_{a_0}^{a_1} \frac{1}{\sqrt{x^2+T^2} \cdot \min_{i \in [n]} ((x-\lambda_i)^2+T^2)} dx \quad (\text{since } \Gamma_2 := \{z \mid z = x + iT, a_0 \leq x \leq a_1\}) \\ &\leq \int_{a_0}^{a_1} \frac{1}{T \cdot T^2} dx \\ &= \frac{a_1 - a_0}{T^3} \leq \frac{1}{T^2}. \end{aligned}$$

By similar arguments, we can prove

$$N_4 \leq \frac{1}{T^2}.$$

These estimates prove Lemma A.5.

C.3 Estimating integrals over segment L

In this section, we estimate $F_1^{[L]}$, proving Lemma A.6. Recall that

$$F_1^{[L]} := \frac{1}{2\pi} \int_L \left\| z^{-1} (zI - A)^{-1} E (zI - A)^{-1} \right\| |dz|,$$

in which $L := \{t + iT, b_0 \leq t \leq a_0\}$. Arguing similarly to the previous sections, we also have

$$\begin{aligned} \int_L \|z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\| |dz| &\leq \|E\| \cdot \int_L \frac{1}{|z| \min_{i \in [n]} |z - \lambda_i|^2} |dz| \\ &= \|E\| \cdot \int_{b_0}^{a_0} \frac{1}{\sqrt{t^2 + T^2} \times ((t - \lambda_i)^2 + T^2)} dt \\ &\leq \|E\| \cdot \int_{b_0}^{a_0} \frac{1}{T^3} dt \\ &= \frac{|a_0 - b_0| \|E\|}{T^3}. \end{aligned}$$

This proves Lemma A.6.

D Perturbation bound for inverse low-rank approximations via classical methods

In this section, we present and prove the Eckart–Young–Mirsky–Neumann (EYM–N) bound, as stated in Equation 2 in Section 2. Let A be a symmetric positive definite (PD) matrix with eigenvalues $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n > 0$, and let E be a symmetric perturbation matrix. Define $\tilde{A} := A + E$, and let $\tilde{\lambda}_1 \geq \tilde{\lambda}_2 \geq \dots \geq \tilde{\lambda}_n$ be the eigenvalues of \tilde{A} . For each $1 \leq p \leq n$, denote by A_p^{-1} and $(\tilde{A}^{-1})_p$ the best rank- p approximations (in spectral norm) of A^{-1} and \tilde{A}^{-1} , respectively.

Theorem D.1 (Eckart–Young–Mirsky–Neumann bound). *If $4\|E\| \leq \lambda_n$, then*

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq \frac{8\|E\|}{3\lambda_n^2} + \frac{2}{\lambda_{n-p}}.$$

Proof. Since A is a PD matrix, A^{-1} is well-defined with the eigenvalues $\lambda_n^{-1} \geq \lambda_{n-1}^{-1} \geq \dots \geq \lambda_1^{-1} > 0$. Thus, by the Eckart–Young–Mirsky theorem [20], we have

$$\|A^{-1} - A_p^{-1}\| = \lambda_{n-p}^{-1}.$$

By Weyl's inequality [62], we have

$$\|E\| \geq |\lambda_n - \tilde{\lambda}_n| \geq \lambda_n - \tilde{\lambda}_n.$$

Together with the assumption that $4\|E\| \leq \lambda_n$, this implies

$$\tilde{\lambda}_n \geq \lambda_n - \|E\| \geq 4\|E\| - \|E\| = 3\|E\| > 0.$$

Hence, \tilde{A} is also a positive definite matrix. As a result, \tilde{A}^{-1} is well-defined with the eigenvalues $\tilde{\lambda}_n^{-1} \geq \tilde{\lambda}_{n-1}^{-1} \geq \dots \geq \tilde{\lambda}_1^{-1} > 0$. Thus, similarly, we also have

$$\|(\tilde{A}^{-1})_p - (\tilde{A}^{-1})_p\| = \tilde{\lambda}_{n-p}^{-1}.$$

Combining the above equalities with the triangle inequality, we obtain:

$$\begin{aligned} \|(\tilde{A}^{-1})_p - A_p^{-1}\| &\leq \|(\tilde{A}^{-1})_p - \tilde{A}^{-1}\| + \|\tilde{A}^{-1} - A^{-1}\| + \|A^{-1} - A_p^{-1}\| \\ &= \tilde{\lambda}_{n-p}^{-1} + \|\tilde{A}^{-1} - A^{-1}\| + \lambda_{n-p}^{-1}. \end{aligned} \tag{12}$$

Applying Weyl's inequality again, we further have

$$\|\tilde{A}^{-1} - A^{-1}\| \geq |\tilde{\lambda}_{n-p}^{-1} - \lambda_{n-p}^{-1}| \geq \tilde{\lambda}_{n-p}^{-1} - \lambda_{n-p}^{-1},$$

equivalently

$$\tilde{\lambda}_{n-p}^{-1} \leq \lambda_{n-p}^{-1} + \|\tilde{A}^{-1} - A^{-1}\|. \tag{13}$$

Together (12) and (13) imply

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq 2 \left(\lambda_{n-p}^{-1} + \|\tilde{A}^{-1} - A^{-1}\| \right).$$

To bound $\|\tilde{A}^{-1} - A^{-1}\|$, we use a Neumann series expansion. Under the assumption $\|E\| \leq \lambda_n/4$, we have:

$$\|\tilde{A}^{-1} - A^{-1}\| \leq \frac{\|E\|}{\lambda_n^2} \cdot \frac{1}{1 - \|E\|/\lambda_n} \leq \frac{\|E\|}{\lambda_n^2} \cdot \frac{1}{1 - 1/4} = \frac{4\|E\|}{3\lambda_n^2}.$$

Substituting this bound into the earlier inequality yields:

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq 2 \left(\frac{4\|E\|}{3\lambda_n^2} + \frac{1}{\lambda_{n-p}} \right) = \frac{8\|E\|}{3\lambda_n^2} + \frac{2}{\lambda_{n-p}}.$$

■

E Application: Improving the convergence rate of preconditioned conjugate gradient

In this section, we analyze the convergence rate of the preconditioned conjugate gradient (PCG) method for solving $Ax = b$ using an approximately low-rank preconditioner M . Without loss of generality, let $A \in \mathbb{R}^{n \times n}$ be symmetric positive definite and $b \in \mathbb{R}^n$.

An effective preconditioner should (i) approximate A^{-1} closely and (ii) accelerate computation. In practice, the exact matrix A is rarely available; instead, one typically works with an approximate version \tilde{A} , obtained via rounding or sketching. Although one could in principle set $M = \tilde{A}^{-1}$, computing with a dense inverse is computationally expensive. A more practical choice is therefore

$$M := (\tilde{A}^{-1})_p + \tau U_\perp U_\perp^\top,$$

for some small $\tau > 0$, where $U_\perp U_\perp^\top$ denotes the projection onto the orthogonal complement of the subspace spanned by $(\tilde{A}^{-1})_p$. This *low-rank-plus-regularization* preconditioner has been widely adopted in various schemes, including randomized Nyström preconditioners [22], low-rank correction and deflation methods [8, 10], and low-rank updates for interior-point preconditioners [25].

Let $\hat{x}^{(k)}$ denote the PCG iterate after k steps using M , and let $x^* = A^{-1}b$ be the exact solution. A central question is: for a prescribed accuracy $\varepsilon > 0$, how many iterations are required to guarantee

$$\|\hat{x}^{(k)} - x^*\| < \varepsilon?$$

Let $E = \tilde{A} - A$, and write $A = \sum_{i=1}^n \lambda_i u_i u_i^\top$, where $\lambda_1 \geq \dots \geq \lambda_n > 0$ and $\{u_i\}_{i=1}^n$ are orthonormal eigenvectors. For each $1 \leq i \leq n-1$, define the spectral gap $\delta_i := \lambda_i - \lambda_{i+1}$. Combining the spectral perturbation bound from Theorem 2.1 with the standard PCG residual estimate yields the following result.

Corollary E.1. *Under the above setting, for any given $\varepsilon > 0$, if $4\|E\| \leq \min\{\lambda_n, \delta_{n-p}\}$, then*

$$\|\hat{x}^{(k)} - A^{-1}b\| < \varepsilon \quad \text{after} \quad k = O\left(\sqrt{\frac{\|A\|}{\tau\lambda_n}} \left(\frac{\|E\|}{\lambda_n^2} + \frac{\|E\|}{\delta_{n-p}\lambda_{n-p}} + \frac{1}{\|A\|} \right) \cdot \log(2/\varepsilon)\right) \text{ iterations.}$$

Proof. Let r_k denote the residual at the k -th iteration. To achieve $\|\hat{x}^{(k)} - A^{-1}b\| < \varepsilon$, we require

$$\frac{\|r_k\|_A}{\|r_0\|_A} \leq \varepsilon, \quad \text{where } \|x\|_A = \sqrt{x^\top Ax}.$$

Using the standard CG residual bound, $\frac{\|r_k\|_A}{\|r_0\|_A} \leq 2 \left(\frac{\sqrt{\kappa(MA)} - 1}{\sqrt{\kappa(MA)} + 1} \right)^k$, we require

$$\left(\frac{\sqrt{\kappa(MA)} - 1}{\sqrt{\kappa(MA)} + 1} \right)^k \leq \frac{\varepsilon}{2},$$

equivalently,

$$k \geq \frac{\sqrt{\kappa(MA)}}{2} \log(2/\varepsilon). \tag{14}$$

Here, $\kappa(MA) = \|MA\| \cdot \|(MA)^{-1}\|$ is the condition number of MA .

Analyzing $\kappa(MA)$. Given the decomposition $A = \sum_{i=1}^n \lambda_i u_i u_i^\top$, and since $M = (\tilde{A}^{-1})_p + \tau U_\perp U_\perp^\top$, we can write

$$MA = ((\tilde{A}^{-1})_p - (A^{-1})_p)A + \sum_{i=n-p+1}^n u_i u_i^\top + \tau U_\perp U_\perp^\top A.$$

Thus,

$$\kappa(MA) = \kappa \left(((\tilde{A}^{-1})_p - (A^{-1})_p)A + \sum_{i=n-p+1}^n u_i u_i^\top + \tau U_\perp U_\perp^\top A \right).$$

Since M acts as an approximate inverse on the dominant subspace and scales the complement by τ , the smallest eigenvalue of MA is approximately $\tau \lambda_n$, while the largest is dominated by $1 + \|((\tilde{A}^{-1})_p - (A^{-1})_p)A\|$. Hence,

$$\kappa(MA) \leq O \left(\frac{1 + \|((\tilde{A}^{-1})_p - (A^{-1})_p)A\|}{\tau \lambda_n} \right). \quad (15)$$

In practice, we set $\tau \leq 1/\|A\|$, which ensures the complement contribution $\tau \lambda_1 \leq 1$; with this choice, the bound in (15) holds up to absolute constants. Equality holds approximately when the eigenvectors of $(\tilde{A}^{-1})_p$ align closely with $\{u_{n-p+1}, \dots, u_n\}$, which is typical since \tilde{A} approximates A .

By Theorem 2.1, under $4\|E\| \leq \min\{\lambda_n, \delta_{n-p}\}$,

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq O \left(\frac{\|E\|}{\lambda_n^2} + \frac{\|E\|}{\delta_{n-p} \lambda_{n-p}} \right).$$

Substituting into (15) yields

$$\kappa(MA) \leq O \left(\frac{\|A\|}{\tau \lambda_n} \left(\frac{\|E\|}{\lambda_n^2} + \frac{\|E\|}{\delta_{n-p} \lambda_{n-p}} + \frac{1}{\|A\|} \right) \right).$$

Substituting this bound into (14) completes the proof. \blacksquare

Remark E.2. By a similar argument, the classical Eckart-Young-Mirsky-Neumann bound (2) yields

$$\|(\tilde{A}^{-1})_p - A_p^{-1}\| \leq \frac{8\|E\|}{3\lambda_n^2} + \frac{2}{\lambda_{n-p}},$$

leading to the weaker estimate

$$\kappa(MA) \leq O \left(\frac{\|A\|}{\tau \lambda_n} \left(\frac{\|E\|}{\lambda_n^2} + \frac{1}{\lambda_{n-p}} \right) \right).$$

Consequently,

$$\|\hat{x}^{(k)} - A^{-1}b\| < \varepsilon \quad \text{after} \quad k = O \left(\sqrt{\frac{\|A\|}{\tau \lambda_n} \left(\frac{\|E\|}{\lambda_n^2} + \frac{1}{\lambda_{n-p}} \right)} \cdot \log(2/\varepsilon) \right) \text{ iterations.}$$

As discussed in Section 2, Theorem 2.1 improves upon the classical Eckart-Young-Mirsky-Neumann bound by up to a factor of \sqrt{n} . Consequently, Corollary E.1 improves the condition number estimate by up to the same factor, corresponding to an improvement of order $n^{1/4}$ in the guaranteed iteration count.

F Maximal allowable variance proxy

Recall from Section 4.1 that, given a matrix A , we aim to report the maximal allowable variance proxy Δ^{\max} for the noise matrix E , such that the assumption of Theorem 2.1 holds.

We consider two real-world matrices: the 1990 US Census covariance matrix and the BCSSTK09 stiffness matrix. Each is perturbed by a random matrix E with independent, mean-zero, sub-Gaussian entries and variance proxy Δ^2 . It is well known that, with high probability, $\|E\| =$

$(2 + o(1))\Delta\sqrt{n}$, [58, 60]. Thus, for each matrix A and chosen integer p , the noise level prescribed by Theorem 2.1 is valid whenever

$$4(2 + o(1))\Delta\sqrt{n} < \min\{\lambda_n, \delta_{n-p}\},$$

which implies the variance proxy must satisfy

$$\Delta^{\max} := \frac{\min\{\lambda_n, \delta_{n-p}\}}{8\sqrt{n}}.$$

Table 1 reports Δ^{\max} for each $p \in [1, p_A]$, where p_A is the smallest integer such that

$$\frac{\|(A^{-1})_{p_A} - A^{-1}\|}{\|A^{-1}\|} < 0.05.$$

For BCSSTK09 and $p \in \{2, 7\}$, the eigengaps δ_{n-p} are extremely small (below 10^{-9}), rendering the corresponding low-rank approximations numerically unstable. We omit Δ^{\max} in these positions to avoid reporting unreliable values. All numerical values are presented in scientific notation. In each sub-table, we boldface the smallest reported value of Δ^{\max} .

Table 1: Maximal allowable variance proxy $\Delta^{\max} = \min\{\lambda_n, \delta_{n-p}\}/(8\sqrt{n})$ for the 1990 US Census ($n = 69, 1 \leq p \leq 17$) and BCSSTK09 ($n = 1083, 1 \leq p \leq 8$). Entries are reported in scientific notation. Missing entries correspond to unstable eigengaps.

(a) 1990 US Census ($n = 69, 1 \leq p \leq 17$) (b) BCSSTK09 ($n = 1083, 1 \leq p \leq 8$)

p	Δ^{\max}	p	Δ^{\max}	p	Δ^{\max}
1	2.18×10^1	10	4.78×10^1	1	2.70×10^1
2	4.78×10^1	11	4.78×10^1	2	—
3	4.33×10^1	12	2.37×10^1	3	2.70×10^1
4	2.75×10^1	13	4.43×10^1	4	2.70×10^1
5	4.78×10^1	14	3.86×10^1	5	3.83×10^0
6	4.37×10^1	15	2.60×10^1	6	2.70×10^1
7	4.78×10^1	16	2.79×10^1	7	—
8	4.55×10^1	17	4.78×10^1	8	2.70×10^1
9	4.78×10^1				

G Discretized synthetic Hamiltonian

In this section, we describe the construction of the discretized synthetic Hamiltonian matrix A used in Section 4.2. We begin with the one-dimensional quantum harmonic oscillator:

$$\hat{H} = -\frac{\hbar^2}{2m} \frac{d^2}{dx^2} + \frac{1}{2}m\omega^2x^2,$$

whose natural length scale is $\ell := \sqrt{\hbar/(m\omega)}$. Following standard finite-difference benchmarks [55, 38], we truncate the domain to $(-L, L)$ with homogeneous Dirichlet boundary conditions and set $L = 8\ell$.

Let $x_i = -L + i\Delta x$ for $i = 1, \dots, n$, with step size $\Delta x = 2L/(n+1)$, and define the dimensionless grid points $\xi_i = x_i/\ell$ and mesh size $h = \Delta x/\ell$.

A second-order finite-difference discretization of \hat{H} yields an $n \times n$ real symmetric tridiagonal matrix H with entries

$$H_{ii} = \frac{2}{h^2} + \xi_i^2, \quad H_{i,i\pm 1} = -\frac{1}{h^2} \quad (1 \leq i \leq n).$$

Scaling. As is standard, we set $\hbar = m = 1$ and $\omega = 4$, so that $\ell = \sqrt{1/4} = 1/2$ [2, 32]. For $h \rightarrow 0$, the eigenvalues of H converge to the exact oscillator levels $4i + 2 + \mathcal{O}(h^2)$ for $0 \leq i \leq n-1$ [55, Program 8], so the discrete spectrum is approximately linear.

Finally, to produce the matrix A , whose smallest eigenvalue λ_n and gap δ_{n-p} are compatible with either standard Gaussian or Rademacher noise, we apply the scaling

$$A := 2\sqrt{n}H.$$

H Empirical sharpness of Theorem 2.1 – numerical results

We numerically report the two scale-free ratios discussed in Section 4.2:

$$\frac{\text{EYM-N bound}}{\text{our bound}} \quad \text{and} \quad \frac{\text{empirical error}}{\text{our bound}},$$

across various configurations (A, E_k, n, p) ; see Tables 2–9. These ratios reflect the comparative tightness of bounds and are invariant to scaling or normalization. We omit the standard deviations here as they are uniformly small and do not affect interpretation. In all experiments, the ratio $\frac{\text{EYM-N}}{\text{Ours}}$ exceeds 1 across all C_A , while $\frac{\text{Empirical}}{\text{Ours}}$ remains consistently around $0.3 - 0.4$.

Table 2: Relative tightness of the EYM–N bound and the empirical error compared to our bound on Census ($n = 69, p = 17$) under Gaussian noise.

C_A	1.0	1.5	2.0	2.5	3.0	3.5	4.0	4.5	5.0	5.5	6.0
EYM–N	5.69	3.08	3.16	2.66	2.33	2.10	1.92	1.78	1.67	1.32	1.50
Ours	0.433	0.395	0.454	0.473	0.401	0.461	0.443	0.427	0.435	0.402	0.446

Table 3: Relative tightness of the EYM–N bound and the empirical error compared to our bound on Census ($n = 69, p = 17$) under Rademacher noise.

C_A	1.0	1.5	2.0	2.5	3.0	3.5	4.0	4.5	5.0	5.5	6.0
EYM–N	4.26	3.07	2.47	2.11	1.87	1.69	1.57	1.47	1.39	1.32	1.27
Ours	0.398	0.395	0.415	0.407	0.401	0.404	0.403	0.397	0.424	0.402	0.410

Table 4: Relative tightness of the EYM–N bound and the empirical error compared to our bound on BCSSTK09 ($n = 1083, p = 8$) under Gaussian noise.

C_A	1.2	1.4	1.6	1.8	2.0	2.2	2.4	2.6	2.8	3.0
EYM–N	3.23	2.87	2.59	2.37	2.20	2.06	1.95	1.85	1.76	1.69
Ours	0.320	0.325	0.353	0.372	0.334	0.347	0.318	0.348	0.306	0.354

Table 5: Relative tightness of the EYM–N bound and the empirical error compared to our bound on BCSSTK09 ($n = 1083, p = 8$) under Rademacher noise.

C_A	1.2	1.4	1.6	1.8	2.0	2.2	2.4	2.6	2.8	3.0
EYM–N	2.48	2.22	2.03	1.88	1.75	1.66	1.57	1.50	1.44	1.39
Ours	0.317	0.324	0.332	0.341	0.326	0.379	0.337	0.325	0.314	0.349

Table 6: Relative tightness of the EYM–N bound and the empirical error compared to our bound on Discretized Hamiltonian ($n = 500, p = 10$) under Gaussian noise.

C_A	$10^{-4.00}$	$10^{-3.67}$	$10^{-3.33}$	$10^{-3.00}$	$10^{-2.67}$	$10^{-2.33}$	$10^{-2.00}$	$10^{-1.67}$	$10^{-1.33}$	$10^{-1.00}$
EYM–N	1334	618.2	287.9	133.8	62.53	29.38	13.98	6.84	3.53	1.99
Ours	0.301	0.326	0.331	0.346	0.321	0.318	0.339	0.338	0.309	0.371

Table 7: Relative tightness of the EYM–N bound and the empirical error compared to our bound on Discretized Hamiltonian ($n = 500, p = 10$) under Rademacher noise.

C_A	$10^{-4.00}$	$10^{-3.67}$	$10^{-3.33}$	$10^{-3.00}$	$10^{-2.67}$	$10^{-2.33}$	$10^{-2.00}$	$10^{-1.67}$	$10^{-1.33}$	$10^{-1.00}$
EYM–N	946.6	439.6	204.0	95.06	44.54	21.04	10.10	5.05	2.69	1.60
Ours	0.315	0.327	0.326	0.310	0.331	0.317	0.308	0.340	0.307	0.309

Table 8: Relative tightness of the EYM–N bound and the empirical error compared to our bound on Discretized Hamiltonian ($n = 1000, p = 10$) under Gaussian noise.

C_A	$10^{-4.00}$	$10^{-3.67}$	$10^{-3.33}$	$10^{-3.00}$	$10^{-2.67}$	$10^{-2.33}$	$10^{-2.00}$	$10^{-1.67}$	$10^{-1.33}$	$10^{-1.00}$
EYM–N	1330	617.8	287.3	133.6	62.39	29.33	13.96	6.83	3.52	1.99
Ours	0.317	0.334	0.373	0.336	0.347	0.310	0.322	0.314	0.330	0.349
Empirical										

Table 9: Relative tightness of the EYM–N bound and the empirical error compared to our bound on Discretized Hamiltonian ($n = 1000, p = 10$) under Rademacher noise.

C_A	$10^{-4.00}$	$10^{-3.67}$	$10^{-3.33}$	$10^{-3.00}$	$10^{-2.67}$	$10^{-2.33}$	$10^{-2.00}$	$10^{-1.67}$	$10^{-1.33}$	$10^{-1.00}$
EYM–N	942.0	438.0	204.0	94.80	44.30	20.90	10.10	5.03	2.69	1.60
Ours	0.341	0.331	0.328	0.362	0.321	0.301	0.340	0.353	0.332	0.322
Empirical										

I Examples illustrating limitations of low-rank inverse approximation

This section presents two illustrative examples demonstrating subtle failure modes in low-rank inverse approximation.

I.1 Eigenvalue reordering due to small eigengaps

We construct an example where a small eigenvalue gap δ_{n-p} causes the eigenvalues of \tilde{A}^{-1} to reorder, making the low-rank error $\|(\tilde{A}^{-1})_p - A_p^{-1}\|$ a poor proxy for the global error $\|\tilde{A}^{-1} - A^{-1}\|$. In fact, the ratio

$$\frac{\|(\tilde{A}^{-1})_p - A_p^{-1}\|}{\|\tilde{A}^{-1} - A^{-1}\|} \rightarrow \infty \quad \text{as } n \rightarrow \infty.$$

We illustrate this for $p = 1$ (the construction generalizes). Let $\text{Diag}[a_1, \dots, a_n]$ denote the diagonal matrix with entries a_1, \dots, a_n . Define:

$$A = \text{Diag}[(4K+1)\sqrt{n}, 4K\sqrt{n}, n, \dots, n], \quad E = \text{Diag}[\sqrt{n}, 3\sqrt{n}, 0, \dots, 0].$$

Then,

$$\tilde{A} = A + E = \text{Diag}[(4K+2)\sqrt{n}, (4K+3)\sqrt{n}, n, \dots, n].$$

The inverses are:

$$A^{-1} = \text{Diag} \left[\frac{1}{(4K+1)\sqrt{n}}, \frac{1}{4K\sqrt{n}}, \frac{1}{n}, \dots, \frac{1}{n} \right],$$

$$\tilde{A}^{-1} = \text{Diag} \left[\frac{1}{(4K+2)\sqrt{n}}, \frac{1}{(4K+3)\sqrt{n}}, \frac{1}{n}, \dots, \frac{1}{n} \right].$$

The best rank-1 approximations retain the top eigenvalue:

$$(\tilde{A}^{-1})_1 = \text{Diag} \left[\frac{1}{(4K+2)\sqrt{n}}, 0, \dots, 0 \right], \quad A_1^{-1} = \text{Diag} \left[0, \frac{1}{4K\sqrt{n}}, 0, \dots, 0 \right].$$

Hence,

$$\|(\tilde{A}^{-1})_1 - A_1^{-1}\| = \max \left\{ \frac{1}{(4K+2)\sqrt{n}}, \frac{1}{4K\sqrt{n}} \right\} = \Theta \left(\frac{1}{4K\sqrt{n}} \right),$$

while

$$\|\tilde{A}^{-1} - A^{-1}\| = \Theta \left(\frac{1}{K^2\sqrt{n}} \right).$$

Choosing $K = n^\varepsilon$, we find the ratio

$$\frac{\|(\tilde{A}^{-1})_1 - A_1^{-1}\|}{\|\tilde{A}^{-1} - A^{-1}\|} = \Theta(n^\varepsilon) \rightarrow \infty \quad \text{as } n \rightarrow \infty.$$

I.2 Failure of direct low-rank approximation error to predict inverse error

We now give an example where the low-rank approximation error $\|\tilde{A}_p - A_p\|$ is zero, but the inverse approximation error $\|(\tilde{A}^{-1})_p - A_p^{-1}\|$ grows with n .

Let

$$A = \text{Diag} \left[n, \frac{1}{2\sqrt{n}}, \frac{1}{\sqrt{n}}, \dots, \frac{1}{\sqrt{n}} \right], \quad E = \text{Diag} \left[0, \frac{1}{2\sqrt{n}}, \frac{1}{\sqrt{n}}, \dots, \frac{1}{\sqrt{n}} \right].$$

Then,

$$\tilde{A} = A + E = \text{Diag} \left[n, \frac{1}{\sqrt{n}}, \frac{2}{\sqrt{n}}, \dots, \frac{2}{\sqrt{n}} \right].$$

The best rank-1 approximations retain the largest diagonal entry:

$$A_1 = \tilde{A}_1 = \text{Diag}[n, 0, \dots, 0].$$

Hence, $\|\tilde{A}_1 - A_1\| = 0$. Now consider the inverses:

$$A^{-1} = \text{Diag} \left[\frac{1}{n}, 2\sqrt{n}, \sqrt{n}, \dots, \sqrt{n} \right], \quad \tilde{A}^{-1} = \text{Diag} \left[\frac{1}{n}, \sqrt{n}, \frac{\sqrt{n}}{2}, \dots, \frac{\sqrt{n}}{2} \right].$$

The rank-1 inverse approximations retain the largest entries:

$$A_1^{-1} = \text{Diag}[0, 2\sqrt{n}, 0, \dots, 0], \quad (\tilde{A}^{-1})_1 = \text{Diag}[0, \sqrt{n}, 0, \dots, 0].$$

Hence, $\|(\tilde{A}^{-1})_1 - A_1^{-1}\| = \sqrt{n}$. This example shows that even when the direct approximation error $\|\tilde{A}_p - A_p\|$ vanishes, the inverse approximation error can diverge. Consequently, bounding $\|\tilde{A}_p - A_p\|$ alone is insufficient to understand the behavior of low-rank inverse approximations.

J Some classical perturbation bounds

This section recalls standard classical results referenced in Section 2, Section 3, and Section D.

Theorem J.1 (Eckart-Young-Mirsky bound [20]). *Let $A, \tilde{A} \in \mathbb{R}^{n \times n}$, and let A_p, \tilde{A}_p denote their respective best rank- p approximations. Set $E := \tilde{A} - A$. Then,*

$$\|\tilde{A}_p - A_p\| \leq 2(\sigma_{p+1} + \|E\|),$$

where σ_{p+1} is the $(p+1)$ st singular value of A .

Theorem J.2 (Weyl's inequality [62]). *Let $A, E \in \mathbb{R}^{n \times n}$ be symmetric, and define $\tilde{A} := A + E$. Then, for any $1 \leq i \leq n$,*

$$|\tilde{\lambda}_i - \lambda_i| \leq \|E\| \quad \text{and} \quad |\tilde{\sigma}_i - \sigma_i| \leq \|E\|,$$

where $\lambda_i, \tilde{\lambda}_i$ are the i th eigenvalues of A and \tilde{A} , and $\sigma_i, \tilde{\sigma}_i$ are the corresponding singular values.

K Notation

This section collects key notations used throughout the paper. Let A, E be symmetric $n \times n$ matrices, and define the perturbed matrix $\tilde{A} := A + E$.

Table 10: Summary of notation used in the paper

Symbol	Definition
n	Dimension of A, \tilde{A}
p	Target rank parameter
A_p^{-1}	Best rank- p approximation to A^{-1}
$(\tilde{A}^{-1})_p$	Best rank- p approximation to \tilde{A}^{-1}
$\lambda_1 \geq \dots \geq \lambda_n$	Eigenvalues of A in descending order
$\tilde{\lambda}_1 \geq \dots \geq \tilde{\lambda}_n$	Eigenvalues of \tilde{A} in descending order
$\sigma_1 \geq \dots \geq \sigma_n$	Singular values of A in descending order
δ_i	i -th eigengap: $\delta_i := \lambda_i - \lambda_{i+1}$
u_i	Eigenvector of A corresponding to λ_i
\tilde{u}_i	Eigenvector of \tilde{A} corresponding to $\tilde{\lambda}_i$
Γ	Contour enclosing $\{\lambda_{n-p+1}, \dots, \lambda_n\}$ (p. 5)
F	$\frac{1}{2\pi} \int_{\Gamma} \ z^{-1}[(zI - \tilde{A})^{-1} - (zI - A)^{-1}]\ dz $ (p. 5)
F_s	$\frac{1}{2\pi} \int_{\Gamma} \ z^{-1}(zI - A)^{-1}[E(zI - A)^{-1}]^s\ dz $ (p. 5)
F_1	$\frac{1}{2\pi} \int_{\Gamma} \ z^{-1}(zI - A)^{-1}E(zI - A)^{-1}\ dz $ (p. 5, Lem. 3.1)
Δ^{\max}	Max. allowable variance: $\frac{\min\{\lambda_n, \delta_{n-p}\}}{8\sqrt{n}}$ (Sec. 4.1)
$\text{sr}(A^{-1})$	Stable rank of A^{-1} : $\frac{\ A^{-1}\ _F^2}{\ A^{-1}\ ^2}$ (p. 23)
Doubling distance r	Smallest r s.t. $2\lambda_{n-p+1} \geq \lambda_{n-r}$ (p. 16, Sec. B)
Interaction term x	$\max_{n-r+1 \leq i, j \leq n} u_i^\top E u_j $ (p. 16, Sec. B)
$\ \cdot\ $	Spectral norm
$\ \cdot\ _F$	Frobenius norm
EYM-N bound	Eckart-Young-Mirsky-Neumann bound
PD	Positive semi-definite

NeurIPS Paper Checklist

1. Claims

Question: Do the main claims made in the abstract and introduction accurately reflect the paper's contributions and scope?

Answer: [\[Yes\]](#)

Justification: The abstract and introduction state that the paper provides the first non-asymptotic spectral-norm bounds for low-rank inverse approximations under additive noise, and the body of the paper rigorously proves and empirically validates this claim (Sections 2–4).

Guidelines:

- The answer NA means that the abstract and introduction do not include the claims made in the paper.
- The abstract and/or introduction should clearly state the claims made, including the contributions made in the paper and important assumptions and limitations. A No or NA answer to this question will not be perceived well by the reviewers.
- The claims made should match theoretical and experimental results, and reflect how much the results can be expected to generalize to other settings.
- It is fine to include aspirational goals as motivation as long as it is clear that these goals are not attained by the paper.

2. Limitations

Question: Does the paper discuss the limitations of the work performed by the authors?

Answer: [\[Yes\]](#)

Justification: Section 5 (Conclusion, limitations, and future work) discusses the reliance on spectral quantities like eigengaps, the static matrix assumption, and the practical difficulty of verifying the gap condition.

Guidelines:

- The answer NA means that the paper has no limitation while the answer No means that the paper has limitations, but those are not discussed in the paper.
- The authors are encouraged to create a separate "Limitations" section in their paper.
- The paper should point out any strong assumptions and how robust the results are to violations of these assumptions (e.g., independence assumptions, noiseless settings, model well-specification, asymptotic approximations only holding locally). The authors should reflect on how these assumptions might be violated in practice and what the implications would be.
- The authors should reflect on the scope of the claims made, e.g., if the approach was only tested on a few datasets or with a few runs. In general, empirical results often depend on implicit assumptions, which should be articulated.
- The authors should reflect on the factors that influence the performance of the approach. For example, a facial recognition algorithm may perform poorly when image resolution is low or images are taken in low lighting. Or a speech-to-text system might not be used reliably to provide closed captions for online lectures because it fails to handle technical jargon.
- The authors should discuss the computational efficiency of the proposed algorithms and how they scale with dataset size.
- If applicable, the authors should discuss possible limitations of their approach to address problems of privacy and fairness.
- While the authors might fear that complete honesty about limitations might be used by reviewers as grounds for rejection, a worse outcome might be that reviewers discover limitations that aren't acknowledged in the paper. The authors should use their best judgment and recognize that individual actions in favor of transparency play an important role in developing norms that preserve the integrity of the community. Reviewers will be specifically instructed to not penalize honesty concerning limitations.

3. Theory assumptions and proofs

Question: For each theoretical result, does the paper provide the full set of assumptions and a complete (and correct) proof?

Answer: [Yes]

Justification: All main theorems (e.g., Theorem 2.1) include clear assumptions, and full proofs are provided in Sections 3, Appendix A, Appendix B and Appendix C.

Guidelines:

- The answer NA means that the paper does not include theoretical results.
- All the theorems, formulas, and proofs in the paper should be numbered and cross-referenced.
- All assumptions should be clearly stated or referenced in the statement of any theorems.
- The proofs can either appear in the main paper or the supplemental material, but if they appear in the supplemental material, the authors are encouraged to provide a short proof sketch to provide intuition.
- Inversely, any informal proof provided in the core of the paper should be complemented by formal proofs provided in appendix or supplemental material.
- Theorems and Lemmas that the proof relies upon should be properly referenced.

4. Experimental result reproducibility

Question: Does the paper fully disclose all the information needed to reproduce the main experimental results of the paper to the extent that it affects the main claims and/or conclusions of the paper (regardless of whether the code and data are provided or not)?

Answer: [Yes]

Justification: Section 4 details the matrices used, noise models, parameter settings, evaluation metrics, and empirical setup to enable reproducibility.

Guidelines:

- The answer NA means that the paper does not include experiments.
- If the paper includes experiments, a No answer to this question will not be perceived well by the reviewers: Making the paper reproducible is important, regardless of whether the code and data are provided or not.
- If the contribution is a dataset and/or model, the authors should describe the steps taken to make their results reproducible or verifiable.
- Depending on the contribution, reproducibility can be accomplished in various ways. For example, if the contribution is a novel architecture, describing the architecture fully might suffice, or if the contribution is a specific model and empirical evaluation, it may be necessary to either make it possible for others to replicate the model with the same dataset, or provide access to the model. In general, releasing code and data is often one good way to accomplish this, but reproducibility can also be provided via detailed instructions for how to replicate the results, access to a hosted model (e.g., in the case of a large language model), releasing of a model checkpoint, or other means that are appropriate to the research performed.
- While NeurIPS does not require releasing code, the conference does require all submissions to provide some reasonable avenue for reproducibility, which may depend on the nature of the contribution. For example
 - (a) If the contribution is primarily a new algorithm, the paper should make it clear how to reproduce that algorithm.
 - (b) If the contribution is primarily a new model architecture, the paper should describe the architecture clearly and fully.
 - (c) If the contribution is a new model (e.g., a large language model), then there should either be a way to access this model for reproducing the results or a way to reproduce the model (e.g., with an open-source dataset or instructions for how to construct the dataset).
 - (d) We recognize that reproducibility may be tricky in some cases, in which case authors are welcome to describe the particular way they provide for reproducibility. In the case of closed-source models, it may be that access to the model is limited in

some way (e.g., to registered users), but it should be possible for other researchers to have some path to reproducing or verifying the results.

5. Open access to data and code

Question: Does the paper provide open access to the data and code, with sufficient instructions to faithfully reproduce the main experimental results, as described in supplemental material?

Answer: [\[Yes\]](#)

Justification: The data (e.g., Census and BCSSTK09) are publicly available and cited appropriately. Code and instructions are provided in the supplemental material.

Guidelines:

- The answer NA means that paper does not include experiments requiring code.
- Please see the NeurIPS code and data submission guidelines (<https://nips.cc/public/guides/CodeSubmissionPolicy>) for more details.
- While we encourage the release of code and data, we understand that this might not be possible, so “No” is an acceptable answer. Papers cannot be rejected simply for not including code, unless this is central to the contribution (e.g., for a new open-source benchmark).
- The instructions should contain the exact command and environment needed to run to reproduce the results. See the NeurIPS code and data submission guidelines (<https://nips.cc/public/guides/CodeSubmissionPolicy>) for more details.
- The authors should provide instructions on data access and preparation, including how to access the raw data, preprocessed data, intermediate data, and generated data, etc.
- The authors should provide scripts to reproduce all experimental results for the new proposed method and baselines. If only a subset of experiments are reproducible, they should state which ones are omitted from the script and why.
- At submission time, to preserve anonymity, the authors should release anonymized versions (if applicable).
- Providing as much information as possible in supplemental material (appended to the paper) is recommended, but including URLs to data and code is permitted.

6. Experimental setting/details

Question: Does the paper specify all the training and test details (e.g., data splits, hyperparameters, how they were chosen, type of optimizer, etc.) necessary to understand the results?

Answer: [\[Yes\]](#)

Justification: Subsection 4.1 and Subsection 4.2 describe matrix dimensions, truncation ranks, noise scales, trial counts, and the methods used to compute bounds.

Guidelines:

- The answer NA means that the paper does not include experiments.
- The experimental setting should be presented in the core of the paper to a level of detail that is necessary to appreciate the results and make sense of them.
- The full details can be provided either with the code, in appendix, or as supplemental material.

7. Experiment statistical significance

Question: Does the paper report error bars suitably and correctly defined or other appropriate information about the statistical significance of the experiments?

Answer: [\[Yes\]](#)

Justification: Section 4.2 reports error bars across 100 trials as mean \pm standard deviation, with clear plots and captions.

Guidelines:

- The answer NA means that the paper does not include experiments.

- The authors should answer "Yes" if the results are accompanied by error bars, confidence intervals, or statistical significance tests, at least for the experiments that support the main claims of the paper.
- The factors of variability that the error bars are capturing should be clearly stated (for example, train/test split, initialization, random drawing of some parameter, or overall run with given experimental conditions).
- The method for calculating the error bars should be explained (closed form formula, call to a library function, bootstrap, etc.)
- The assumptions made should be given (e.g., Normally distributed errors).
- It should be clear whether the error bar is the standard deviation or the standard error of the mean.
- It is OK to report 1-sigma error bars, but one should state it. The authors should preferably report a 2-sigma error bar than state that they have a 96% CI, if the hypothesis of Normality of errors is not verified.
- For asymmetric distributions, the authors should be careful not to show in tables or figures symmetric error bars that would yield results that are out of range (e.g., negative error rates).
- If error bars are reported in tables or plots, The authors should explain in the text how they were calculated and reference the corresponding figures or tables in the text.

8. Experiments compute resources

Question: For each experiment, does the paper provide sufficient information on the computer resources (type of compute workers, memory, time of execution) needed to reproduce the experiments?

Answer: [\[Yes\]](#)

Justification: The experiments are lightweight and run on standard CPU machines; resource requirements are described in the supplemental material.

Guidelines:

- The answer NA means that the paper does not include experiments.
- The paper should indicate the type of compute workers CPU or GPU, internal cluster, or cloud provider, including relevant memory and storage.
- The paper should provide the amount of compute required for each of the individual experimental runs as well as estimate the total compute.
- The paper should disclose whether the full research project required more compute than the experiments reported in the paper (e.g., preliminary or failed experiments that didn't make it into the paper).

9. Code of ethics

Question: Does the research conducted in the paper conform, in every respect, with the NeurIPS Code of Ethics <https://neurips.cc/public/EthicsGuidelines>?

Answer: [\[Yes\]](#)

Justification: The research is theoretical and empirical, uses only publicly available datasets, and conforms to ethical standards.

Guidelines:

- The answer NA means that the authors have not reviewed the NeurIPS Code of Ethics.
- If the authors answer No, they should explain the special circumstances that require a deviation from the Code of Ethics.
- The authors should make sure to preserve anonymity (e.g., if there is a special consideration due to laws or regulations in their jurisdiction).

10. Broader impacts

Question: Does the paper discuss both potential positive societal impacts and negative societal impacts of the work performed?

Answer: [\[NA\]](#)

Justification: This is a theoretical paper on spectral norm perturbation bounds with no direct societal or ethical impact pathways.

Guidelines:

- The answer NA means that there is no societal impact of the work performed.
- If the authors answer NA or No, they should explain why their work has no societal impact or why the paper does not address societal impact.
- Examples of negative societal impacts include potential malicious or unintended uses (e.g., disinformation, generating fake profiles, surveillance), fairness considerations (e.g., deployment of technologies that could make decisions that unfairly impact specific groups), privacy considerations, and security considerations.
- The conference expects that many papers will be foundational research and not tied to particular applications, let alone deployments. However, if there is a direct path to any negative applications, the authors should point it out. For example, it is legitimate to point out that an improvement in the quality of generative models could be used to generate deepfakes for disinformation. On the other hand, it is not needed to point out that a generic algorithm for optimizing neural networks could enable people to train models that generate Deepfakes faster.
- The authors should consider possible harms that could arise when the technology is being used as intended and functioning correctly, harms that could arise when the technology is being used as intended but gives incorrect results, and harms following from (intentional or unintentional) misuse of the technology.
- If there are negative societal impacts, the authors could also discuss possible mitigation strategies (e.g., gated release of models, providing defenses in addition to attacks, mechanisms for monitoring misuse, mechanisms to monitor how a system learns from feedback over time, improving the efficiency and accessibility of ML).

11. Safeguards

Question: Does the paper describe safeguards that have been put in place for responsible release of data or models that have a high risk for misuse (e.g., pretrained language models, image generators, or scraped datasets)?

Answer: [NA]

Justification: The paper does not release models or datasets with any risk of misuse.

Guidelines:

- The answer NA means that the paper poses no such risks.
- Released models that have a high risk for misuse or dual-use should be released with necessary safeguards to allow for controlled use of the model, for example by requiring that users adhere to usage guidelines or restrictions to access the model or implementing safety filters.
- Datasets that have been scraped from the Internet could pose safety risks. The authors should describe how they avoided releasing unsafe images.
- We recognize that providing effective safeguards is challenging, and many papers do not require this, but we encourage authors to take this into account and make a best faith effort.

12. Licenses for existing assets

Question: Are the creators or original owners of assets (e.g., code, data, models), used in the paper, properly credited and are the license and terms of use explicitly mentioned and properly respected?

Answer: [Yes]

Justification: All datasets (e.g., Census, BCSSTK09) are properly cited (e.g., [15], [36]) and are in the public domain or released under open academic licenses.

Guidelines:

- The answer NA means that the paper does not use existing assets.
- The authors should cite the original paper that produced the code package or dataset.

- The authors should state which version of the asset is used and, if possible, include a URL.
- The name of the license (e.g., CC-BY 4.0) should be included for each asset.
- For scraped data from a particular source (e.g., website), the copyright and terms of service of that source should be provided.
- If assets are released, the license, copyright information, and terms of use in the package should be provided. For popular datasets, paperswithcode.com/datasets has curated licenses for some datasets. Their licensing guide can help determine the license of a dataset.
- For existing datasets that are re-packaged, both the original license and the license of the derived asset (if it has changed) should be provided.
- If this information is not available online, the authors are encouraged to reach out to the asset's creators.

13. New assets

Question: Are new assets introduced in the paper well documented and is the documentation provided alongside the assets?

Answer: [NA]

Justification: The paper does not introduce new datasets, models, or other assets.

Guidelines:

- The answer NA means that the paper does not release new assets.
- Researchers should communicate the details of the dataset/code/model as part of their submissions via structured templates. This includes details about training, license, limitations, etc.
- The paper should discuss whether and how consent was obtained from people whose asset is used.
- At submission time, remember to anonymize your assets (if applicable). You can either create an anonymized URL or include an anonymized zip file.

14. Crowdsourcing and research with human subjects

Question: For crowdsourcing experiments and research with human subjects, does the paper include the full text of instructions given to participants and screenshots, if applicable, as well as details about compensation (if any)?

Answer: [NA]

Justification: The paper does not involve any human subjects or crowdsourcing.

Guidelines:

- The answer NA means that the paper does not involve crowdsourcing nor research with human subjects.
- Including this information in the supplemental material is fine, but if the main contribution of the paper involves human subjects, then as much detail as possible should be included in the main paper.
- According to the NeurIPS Code of Ethics, workers involved in data collection, curation, or other labor should be paid at least the minimum wage in the country of the data collector.

15. Institutional review board (IRB) approvals or equivalent for research with human subjects

Question: Does the paper describe potential risks incurred by study participants, whether such risks were disclosed to the subjects, and whether Institutional Review Board (IRB) approvals (or an equivalent approval/review based on the requirements of your country or institution) were obtained?

Answer: [NA]

Justification: The research does not involve human subjects and thus does not require IRB approval.

Guidelines:

- The answer NA means that the paper does not involve crowdsourcing nor research with human subjects.
- Depending on the country in which research is conducted, IRB approval (or equivalent) may be required for any human subjects research. If you obtained IRB approval, you should clearly state this in the paper.
- We recognize that the procedures for this may vary significantly between institutions and locations, and we expect authors to adhere to the NeurIPS Code of Ethics and the guidelines for their institution.
- For initial submissions, do not include any information that would break anonymity (if applicable), such as the institution conducting the review.

16. Declaration of LLM usage

Question: Does the paper describe the usage of LLMs if it is an important, original, or non-standard component of the core methods in this research? Note that if the LLM is used only for writing, editing, or formatting purposes and does not impact the core methodology, scientific rigorousness, or originality of the research, declaration is not required.

Answer: [NA]

Justification: The research does not use LLMs for any component of the core methodology.

Guidelines:

- The answer NA means that the core method development in this research does not involve LLMs as any important, original, or non-standard components.
- Please refer to our LLM policy (<https://neurips.cc/Conferences/2025/LLM>) for what should or should not be described.