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Abstract

An error analysis of the symplectic Lanczos algorithm for the symplectic eigenvalue problem in finite-precision arithmetic is given, if no breakdown occurs. An analog of Paige's theory on the relationship between the loss of orthogonality among the Lanczos vectors and the convergence of Ritz values in the symmetric Lanczos algorithm is discussed.

Key words : symplectic Lanczos method, symplectic matrix, eigenvalues, error analysis.
AMS(MOS) subject classifications : 65G05, 65F15, 65F50

1 Introduction

The Lanczos algorithm proposed by Lanczos in 1950 [12] is a procedure for the successive reduction of a given general matrix A to a tridiagonal matrix T. The eigenvalues of the intermediate tridiagonal matrices of smaller dimension typically approximate some of the eigenvalues of A (often the ones largest in magnitude). During the iteration the matrix A is referenced only through matrix-vector products Ax and $A^T x$; hence the algorithm is useful for finding a few eigenvalues of very large and sparse matrices. A wide range of Lanczos papers appeared since the 1960s, see, e.g., the references in [7].

Recently, there has been considerable interest in structure-preserving Lanczos algorithms for the symplectic eigenproblem. These eigenproblems arise in applications like the computation of stability radii of matrices or the problem of solving algebraic Riccati equations. See, e.g. [11, 13, 9]. In some of these applications the symplectic matrix is very large and sparse, and only a few eigenvalues and the corresponding invariant subspace are desired.

A structure-preserving Lanczos-like method for the symplectic eigenproblem was first proposed by Banse [2]. The symplectic matrix is reduced to a symplectic butterfly matrix. Banse presents a look-ahead version of the method which overcomes breakdown by giving up the strict butterfly form. Benner and Faßbender [4, 3] suggest to combine the idea of the symplectic Lanczos method with the idea of implicitly restarted Lanczos methods in order to deal with the numerical difficulties inherent to any nonsymmetric Lanczos-like method.

Here we give an error analysis of the symplectic Lanczos method for the symplectic eigenproblem. Numerical experiments show that, just like in the conventional Lanczos algorithm, information about the extreme eigenvalues tends to emerge long before the symplectic Lanczos process is completed. The effect of finite-precision arithmetic is discussed. Using Bai's work [1] on the nonsymmetric Lanczos algorithm, an analog of Paige's theory [14] on the relationship between the loss of orthogonality among the computed Lanczos vectors and the convergence of a Ritz value is discussed.

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2 The Symplectic Lanczos Algorithm

A matrix $M \in \mathbb{R}^{2n\times 2n}$ is called *symplectic* if

$$MJ^{2n,2n}M^T = J^{2n,2n} \tag{1}$$

(or equivalently, $M^T J^{2n,2n} M = J^{2n,2n}$), where

$$J^{2n,2n} = \begin{bmatrix} 0 & I^{n,n} \\ -I^{n,n} & 0 \end{bmatrix} \tag{2}$$

and $I^{n,n}$ is the $n \times n$ identity matrix. If the dimension of $I^{n,n}$, or $J^{2n,2n}$, is clear from the context, we leave off the superscript. We denote by $Z^{n,k}$ the first k columns of a $n \times n$ matrix Z.

The symplectic matrices form a group under multiplication. The eigenvalues of symplectic matrices occur in reciprocal pairs: If λ is an eigenvalue of M with right eigenvector x, then λ^{-1} is an eigenvalue of M with left eigenvector $(Jx)^T$.

In exact arithmetic and without breakdown, the symplectic Lanczos methods proposed by Banse [2] and Benner and Faßbender [4] reduce M to a symplectic butterfly matrix. A symplectic matrix

$$B = \begin{bmatrix} B_1 & B_2 \\ B_3 & B_4 \end{bmatrix} = \left[\begin{array}{c|c} \diagdown & \diagdown\!\diagdown\!\diagdown \\ \hline \diagdown & \diagdown\!\diagdown\!\diagdown \end{array}\right]$$

is called a *butterfly matrix* if $B_1, B_3 \in \mathbb{R}^{n\times n}$ are diagonal matrices and $B_2, B_4 \in \mathbb{R}^{n\times n}$ are tridiagonal matrices. An *unreduced butterfly matrix* is one for which the tridiagonal matrix B_4 is unreduced. Using the definition of a symplectic matrix, one easily verifies that if B is unreduced, then the diagonal submatrix B_3 is nonsingular. This allows the parameterization of B in the following form (see [4, 5])

$$B = (K_u^{2n,2n})^{-1} N_u^{2n,2n} = \left[\begin{array}{ccc|ccc} a_1^{-1} & & & b_1 & & \\ & \ddots & & & \ddots & \\ & & a_n^{-1} & & & b_n \\ \hline & & & a_1 & & \\ & & & & \ddots & \\ & & & & & a_n \end{array}\right] \left[\begin{array}{ccc|ccc} & & & -1 & & \\ & & & & \ddots & \\ & & & & & -1 \\ \hline 1 & & & c_1 & d_2 & \\ & \ddots & & d_2 & \ddots & \ddots \\ & & 1 & & \ddots & \ddots & d_n \\ & & & & & d_n & c_n \end{array}\right].$$

Given $s_1 \in \mathbb{R}^{2n}$ and a symplectic matrix $M \in \mathbb{R}^{2n\times 2n}$ the symplectic Lanczos algorithm generates a sequence of symplectic butterfly matrices $B^{2k,2k} \in \mathbb{R}^{2k\times 2k}$ such that (if no breakdown occurs)

$$MS^{2n,2k} = S^{2n,2k}B^{2k,2k} + r_{k+1}e_{2k}^T, \tag{3}$$

where $S^{2n,2k} \in \mathbb{R}^{2n\times 2k}$, $S^{2n,2k}e_1 = s_1$, and the columns of $S^{2n,2k}$ are orthogonal with respect to the indefinite inner product defined by J as in (2). That is, the columns of $S^{2n,2k}$ are J–orthogonal. The eigenvalues of the intermediate matrices $B^{2k,2k}$ are progressively better estimates of M's eigenvalues. For $k = n$ the algorithm computes a symplectic matrix S such that S transforms M into butterfly form; $S^{-1}MS = B$.

In order to simplify the notation we use in the following permuted versions of M, B, and S. Let

$$Z_P := PZP^T$$

with the permutation matrix

$$P := [e_1, e_3, \ldots, e_{2n-1}, e_2, e_4, \ldots, e_{2n}] \in \mathbb{R}^{2n\times 2n}.$$

Using the permutation matrix P, the matrix J can be permuted to the $2n \times 2n$ block diagonal matrix

$$J_P := PJP^T = \mathrm{diag}(\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}, \ldots, \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}).$$

M_P, B_P, and S_P are permuted symplectic matrices, in other words, they are J_P–orthogonal.

Using the permuted versions of M_P, B_P, and S_P, the structure preserving Lanczos method generates a sequence of permuted symplectic matrices

$$S_P^{2n,2k} := [v_1, w_1, v_2, w_2, \ldots, v_k, w_k] \in \mathbb{R}^{2n\times 2k}$$

satisfying

$$M_P S_P^{2n,2k} = S_P^{2n,2k} B_P^{2k,2k} + d_{k+1}(b_{k+1}v_{k+1} + a_{k+1}w_{k+1})e_{2k}^T. \tag{4}$$

The symplectic Lanczos algorithm for symplectic matrices is summarized in Table 1. For a derivation of the algorithm and a detailed discussion of various aspects see [4, 3, 5].

Algorithm : Symplectic Lanczos method

Choose an initial vector $\widetilde{v}_1 \in \mathbb{R}^{2n}, \widetilde{v}_1 \neq 0$.
Set $v_0 = 0 \in \mathbb{R}^{2n}$.
Set $d_1 = ||\widetilde{v}_1||_2$ and $v_1 = \frac{1}{d_1}\widetilde{v}_1$.

for m = 1, 2, ... do

(update of w_m)

set

$$\widetilde{w}_m = M_P v_m - b_m v_m$$
$$a_m = v_m^T J_P M_P v_m$$
$$w_m = \tfrac{1}{a_m}\widetilde{w}_m$$

(computation of c_m)

$$c_m = -a_m^{-1} w_m^T J_P M_P^{-1} v_m$$

(update of v_{m+1})

$$\widetilde{v}_{m+1} = -d_m v_{m-1} - c_m v_m + w_m + a_m^{-1} M_P^{-1} v_m$$
$$d_{m+1} = ||\widetilde{v}_{m+1}||_2$$
$$v_{m+1} = \tfrac{1}{d_{m+1}}\widetilde{v}_{m+1}$$

Table 1: Symplectic Lanczos Method for the Symplectic Eigenproblem

Equivalent to (4), as $B_P^{2k,2k} = (K_u^{2k,2k})_P^{-1}(N_u^{2k,2k})_P$ and $e_{2k}^T(N_u^{2k,2k})_P^{-1} = -e_{2k-1}^T$, we have

$$M_P S_P^{2n,2k}(N_u^{2k,2k})_P^{-1} = S_P^{2n,2k}(K_u^{2k,2k})_P^{-1} - d_{k+1}(b_{k+1}v_{k+1} + a_{k+1}w_{k+1})e_{2k-1}^T.$$

The vector $r_{k+1} := d_{k+1}(b_{k+1}v_{k+1} + a_{k+1}w_{k+1})$ is the *residual vector* and is J_P–orthogonal to the columns of $S_P^{2n,2k}$, the *Lanczos vectors*. The matrix $B_P^{2k,2k}$ is the J_P-orthogonal projection of M_P onto the range of $S_P^{2n,2k}$

$$B_P^{2k,2k} = J_P^{2k,2k}(S_P^{2n,2k})^T J_P M_P S_P^{2n,2k}.$$

Remark 2.1 *The usual nonsymmetric Lanczos algorithm generates two sequences of vectors. Adapting the usual nonsymmetric Lanczos algorithm to the situation considered here, the symplectic Lanczos process should have been stated as follows: Given $v_1, t_1 \in \mathbb{R}^{2n}$ and a symplectic matrix $M \in \mathbb{R}^{2n\times 2n}$, the symplectic Lanczos algorithm produces matrices $S_P^{2n,2k} = [v_1,\ w_1,\ \ldots,\ v_k,\ w_k] \in \mathbb{R}^{2n\times 2k}$ and $W_P^{2n,2k} = [t_1, \ldots, t_{2k}] \in \mathbb{R}^{2n\times 2k}$ with J_P–orthogonal columns which satisfy*

$$(W_P^{2n,2k})^T S_P^{2n,2k} = I^{2k,2k},$$

and

$$\begin{aligned} M_P S_P^{2n,2k} &= S_P^{2n,2k} B_P^{2k,2k} + d_{k+1} r_{k+1} e_{2k}^T \\ M_P^T W_P^{2n,2k} &= W_P^{2n,2k} (B_P^{2k,2k})^T + d_{k+1} \check{r}_{k+1} e_{2k}^T. \end{aligned}$$

As S_P is symplectic, we obtain from $(W_P^{2n,2k})^T S_P^{2n,2k} = I^{2k,2k}$ that

$$W_P^{2n,2k} = J_P^{2n,2n} S_P^{2n,2k} J_P^{2k,2k} = [-J_P w_1,\ J_P v_1,\ \ldots,\ -J_P w_k,\ J_P v_k].$$

Moreover,

$$r_{k+1} = M_P v_{k+1}, \qquad \text{and} \qquad \check{r}_{k+1} = J_P v_{k+1}.$$

Substituting the expressions for $W_P^{2n,2k}$ and $\check{r}_{k+1}$ into the second recursion equation and pre- and postmultiplying with J_P yields that the two recursions are equivalent. Hence one of the two sequences can be eliminated here and thus work and storage can essentially be halved. (This property is valid for a broader class of matrices, see [6].)

Assume that we have performed k steps of the symplectic Lanczos method and thus obtained the identity (after permuting back)

$$MS^{2n,2k} = S^{2n,2k} B^{2k,2k} + d_{k+1}(b_{k+1}\widehat{v}_{k+1} + a_{k+1}\widehat{w}_{k+1}) e_{2k}^T.$$

If the norm of the residual vector is small, the $2k$ eigenvalues of $B^{2k,2k}$ are approximations to the eigenvalues of M. Numerical experiments indicate that the norm of the residual rarely becomes small by itself. Nevertheless, some eigenvalues of $B^{2k,2k}$ may be good approximations to eigenvalues of M. Let λ be an eigenvalue of $B^{2k,2k}$ with the corresponding eigenvector y. Then the vector $x = S^{2n,2k} y$ satisfies

$$\begin{aligned} ||Mx - \lambda x||_2 &= ||(MS^{2n,2k} - S^{2n,2k} B^{2k,2k}) y||_2 \\ &= |d_{k+1}|\, |e_{2k}^T y|\, ||b_{k+1}\widehat{v}_{k+1} + a_{k+1}\widehat{w}_{k+1}||_2. \end{aligned} \tag{5}$$

The vector x is referred to as *Ritz vector* and λ as *Ritz value* of M. If the last component of the eigenvector y is sufficiently small, the right-hand side of (5) is small and the pair $\{\lambda, x\}$ is a good approximation to an eigenvalue-eigenvector pair of M. Note that $|e_{2k}^T y| > 0$ if $B^{2k,2k}$ is unreduced (see, e.g., [5, Lemma 3.11]). The pair $\{\lambda, x\}$ is exact for the nearby problem

$$(M + E)x = \lambda x \qquad \text{where} \quad E = -d_{k+1}(b_{k+1}\widehat{v}_{k+1} + a_{k+1}\widehat{w}_{k+1}) e_k^T (S^{2n,2k})^T J^{2n,2n}.$$

In an actual implementation, typically the *Ritz estimate*

$$|d_{k+1}|\, |e_{2k}^T y|\, ||b_{k+1}\widehat{v}_{k+1} + a_{k+1}\widehat{w}_{k+1}||_2$$

is used in order to decide about the numerical accuracy of an approximate eigenpair. This avoids the explicit formation of the residual $(MS^{2n,2k} - S^{2n,2k} B^{2k,2k}) y$.

A small Ritz estimate is not sufficient for the Ritz pair $\{\lambda, x\}$ to be a good approximation to an eigenvalue-eigenvector pair of M. It does not guarantee that λ is a good approximation to an eigenvalue of M. That is

$$\min_j |\lambda - \mu_j|, \quad \text{where } \mu_j \in \sigma(M)$$

is not necessarily small when the Ritz estimate is small (see, e.g., [10, Section 3]). For nonnormal matrices the norm of the residual of an approximate eigenvector is not by itself sufficient information to bound the error in the approximate eigenvalue. It is sufficient however to give a bound on the distance to the nearest matrix to which the Ritz triplet $\{\lambda, x, y\}$ is exact [10] (here y denotes the left Ritz vector of M corresponding to the Ritz value λ). In the following, we will give a computable expression for the error using the results of Kahan, Parlett, and Jiang [10]. Assume that $B^{2k,2k}$ is diagonalizable, i.e., there exists Y such that

$$Y^{-1}B^{2k,2k}Y = \left[\begin{array}{ccc|ccc} \lambda_1 & & & & & \\ & \ddots & & & & \\ & & \lambda_k & & & \\ \hline & & & \lambda_1^{-1} & & \\ & & & & \ddots & \\ & & & & & \lambda_k^{-1} \end{array}\right] = \Lambda.$$

Let $X = S^{2n,2k}Y = [x_1, \ldots, x_{2k}]$ and denote $b_{k+1}\widehat{v}_{k+1} + a_{k+1}\widehat{w}_{k+1}$ by $\widehat{r_{k+1}}$. Since $MS^{2n,2k} = S^{2n,2k}B^{2k,2k} + d_{k+1}\widehat{r_{k+1}}e_{2k}^T$, it follows that

$$MS^{2n,2k}Y = S^{2n,2k}YY^{-1}B^{2k,2k}Y + d_{k+1}\widehat{r_{k+1}}e_{2k}^TY$$

or

$$MX = X\Lambda + d_{k+1}\widehat{r_{k+1}}e_{2k}^TY.$$

Thus

$$Mx_i = \lambda_i x_i + y_{2k,i}d_{k+1}\widehat{r_{k+1}}$$

and

$$Mx_{k+i} = \lambda_i^{-1}x_{k+i} + y_{2k,k+i}d_{k+1}\widehat{r_{k+1}}$$

for $i = 1, \ldots, k$. The last equation can be rewritten as

$$(Jx_{k+i})^TM = \lambda_i(Jx_{k+i})^T + y_{2k,k+i}\lambda_i d_{k+1}\widehat{r_{k+1}}^TJM.$$

Using Theorem 2' of [10] we obtain that $\{\lambda_i, x_i, (Jx_{k+i})^T\}$ is an eigen-triplet of $M - F_{\lambda_i}$ where

$$||F_{\lambda_i}||_2 = |d_{k+1}| \max_i \{\frac{||\widehat{r_{k+1}}||_2|y_{2k,i}|}{||x_i||_2}, \frac{||\widehat{r_{k+1}}^TJM||_2|y_{2k,k+i}\lambda_i|}{||Jx_{k+i}||_2}\}.$$

Furthermore, if $||F_{\lambda_i}||_2$ is small enough, then

$$|\theta_i - \lambda_j| \leq \mathrm{cond}(\lambda_j)||F_{\lambda_i}||_2 + \mathcal{O}(||F_{\lambda_i}||_2^2),$$

where θ_i is an eigenvalue of M and $\mathrm{cond}(\lambda_j)$ is the condition number of the Ritz value λ_j

$$\mathrm{cond}(\lambda_j) = \frac{||x_i||_2||Jx_{k+i}||_2}{|x_{k+i}^TJx_i|} = ||x_i||_2||x_{k+i}||_2.$$

Similarly, we obtain that $\{\lambda_i^{-1}, x_{k+i}, (Jx_i)^T\}$ is an eigen-triplet of $M - F_{\lambda_i^{-1}}$ where

$$||F_{\lambda_i^{-1}}||_2 = |d_{k+1}| \max_i \{\frac{||\widehat{r_{k+1}}||_2|y_{2k,k+i}|}{||x_{k+i}||_2}, \frac{||\widehat{r_{k+1}}^TJM||_2|y_{2k,i}\lambda_i^{-1}|}{||Jx_i||_2}\}.$$

Consequently, as λ_i and λ_i^{-1} should be treated alike, the symplectic Lanczos algorithm should be continued until $||F_{\lambda_i}||_2$ and $||F_{\lambda_i^{-1}}||_2$ are small, and until $\mathrm{cond}(\lambda_j)||F_{\lambda_i}||_2$ and $\mathrm{cond}(\lambda_j)||F_{\lambda_i^{-1}}||_2$ are below a given threshold for accuracy. Note that as in the Ritz estimate, in the criteria derived here essential quantities are $|d_{k+1}|$ and the last component of the desired eigenvectors $|y_{2k,i}|$ and $|y_{2k,k+i}|$.

3 The Symplectic Lanczos Algorithm in Finite-Precision Arithmetic

In this section, we present a rounding error analysis of the symplectic Lanczos algorithm in finite-precision arithmetic. Our analysis will follow the lines of Bai's analysis of the nonsymmetric Lanczos algorithm [1]. It is in the spirit of Paige's analysis for the symmetric Lanczos algorithm [14], except that we (as Bai) carry out the analysis componentwise rather than normwise. The componentwise analysis allows to measure each element of a perturbation relative to its individual tolerance, so that, unlike in the normwise analysis, the sparsity pattern of the problem under consideration can be exploited.

We use the usual model of floating-point arithmetic, as, e.g., in [7, 8]:

$$fl(x \circ y) = (x \circ y)(1 + \varepsilon)$$

where $\circ$ denotes any of the four basic arithmetic operations $+, -, *, /$ and $|\varepsilon| \leq \mathbf{u}$ with $\mathbf{u}$ denoting the *unit roundoff*.

We summarize (as in [1]) all the results for basic linear algebra operations of sparse vectors and/or matrices that we need for our analysis:

Saxpy operation:

$$fl(\alpha x + y) = \alpha x + y + e, \qquad |e| \leq \mathbf{u}\ (2|\alpha x| + |y|) + \mathcal{O}(\mathbf{u}^2),$$

Inner product:

$$fl(x^T y) = x^T y + e, \qquad |e| \leq k\mathbf{u}\ |x|^T |y| + \mathcal{O}(\mathbf{u}^2),$$

Matrix-vector multiplication:

$$fl(Ax) = Ax + e, \qquad |e| \leq m\mathbf{u}\ |A|\ |x| + \mathcal{O}(\mathbf{u}^2),$$

where k is the number of overlapping nonzero components in the vectors x and y, and m is the maximal number of nonzero elements of the matrix A in any row.

We will now analyze one step of the symplectic Lanczos algorithm to see the effects of the finite-precision arithmetic. Any computed quantity will be denoted by a hat, e.g., $\widehat{\alpha}$ will denote a computed quantity that is affected by rounding errors. (Please note, that in the previous section, we used hatted quantities to denote the not permuted symplectic Lanczos vectors.) After $j-1$ steps of the symplectic Lanczos algorithm, we have computed $\widehat{a_{j-1}}, \widehat{w_{j-1}}, \widehat{b_{j-1}}, \widehat{c_{j-1}}, \widehat{d_j}, \widehat{v_j}$. During the jth step we will compute $\widehat{a_j}, \widehat{w_j}, \widehat{b_j}, \widehat{c_j}, \widehat{d_{j+1}}$ and $\widehat{v_{j+1}}$.

At first we have to compute $a_j = v_j^T J_P M_P v_j$. Due to its special structure, multiplication by J_P does not cause any roundoff-error; hence it will not influence our analysis. Let M_P have at most m nonzero entries in any row or column. Then for the matrix-vector multiplication $J_P M_P v_j$ we have

$$\widehat{s_1} = fl(J_P M_P \widehat{v_j}) = J_P M_P \widehat{v_j} + \widehat{e_1},$$

where

$$|\widehat{e_1}| \leq m\mathbf{u}\ |J_P M_P|\ |\widehat{v_j}| + \mathcal{O}(\mathbf{u}^2).$$

Then a_j is computed by an inner product

$$\widehat{s_2} = fl(\widehat{v_j}^T \widehat{s_1}) = \widehat{v_j}^T \widehat{s_1} + \widehat{e_2},$$

where

$$|\widehat{e_2}| \leq 2n\mathbf{u}\ |\widehat{v_j}|^T |\widehat{s_1}| + \mathcal{O}(\mathbf{u}^2),$$

assuming that $\widehat{v_j}$ and $\widehat{s_1}$ are full vectors. Overall, we have

$$\widehat{a_j} = \widehat{v_j}^T J_P M_P \widehat{v_j} + \widehat{f_j^1}, \tag{6}$$

where the roundoff error $\widehat{f_j^1} = \widehat{v_j}^T \widehat{e_1} + \widehat{e_2}$ is bounded by

$$\begin{aligned} |\widehat{f_j^1}| &\leq m\mathbf{u}\ |\widehat{v_j}|^T |J_P M_P|\ |\widehat{v_j}| + 2n\mathbf{u}\ |\widehat{v_j}|^T |\widehat{s_1}| + \mathcal{O}(\mathbf{u}^2) \\ &\leq (m+2n)\mathbf{u}\ |\widehat{v_j}|^T |J_P M_P|\ |\widehat{v_j}| + \mathcal{O}(\mathbf{u}^2). \end{aligned}$$

Next we have to compute $w_j = (M_P v_j - b_j v_j)/a_j$. For the matrix-vector multiplication $M_P v_j$ we obtain

$$\widehat{s_3} = fl(M_P \widehat{v_j}) = M_P \widehat{v_j} + \widehat{e_3},$$

where

$$|\widehat{e_3}| \leq m\mathbf{u}\ |M_P|\ |\widehat{v_j}| + \mathcal{O}(\mathbf{u}^2).$$

The saxpy operation $\widetilde{w_j} = M_P v_j - b_j v_j$ yields

$$\widehat{s_4} = fl(\widehat{s_3} - \widehat{b_j}\widehat{v_j}) = \widehat{s_3} - \widehat{b_j}\widehat{v_j} + \widehat{e_4},$$

with

$$|\widehat{e_4}| \leq \mathbf{u}\ (2|\widehat{b_j}\widehat{v_j}| + |\widehat{s_3}|) + \mathcal{O}(\mathbf{u}^2).$$

Thus overall we have

$$\widehat{\widetilde{w_j}} = M_P \widehat{v_j} - \widehat{b_j}\widehat{v_j} + \widehat{f_j^2}, \tag{7}$$

where the rounding error vector $\widehat{f_j^2} = \widehat{e_3} + \widehat{e_4}$ is bounded by

$$\begin{aligned} |\widehat{f_j^2}| &\leq m\mathbf{u}\ |M_P|\ |\widehat{v_j}| + \mathbf{u}\ (2|\widehat{b_j}\widehat{v_j}| + |\widehat{s_3}|) + \mathcal{O}(\mathbf{u}^2) \\ &\leq m\mathbf{u}\ |M_P|\ |\widehat{v_j}| + \mathbf{u}\ (2|\widehat{b_j}\widehat{v_j}| + |M_P|\ |\widehat{v_j}|) + \mathcal{O}(\mathbf{u}^2) \\ &\leq (m+1)\mathbf{u}\ |M_P|\ |\widehat{v_j}| + 2\mathbf{u}\ |\widehat{b_j}\widehat{v_j}| + \mathcal{O}(\mathbf{u}^2). \end{aligned}$$

The computation of w_j is completed by

$$\widehat{w_j} = fl(\widehat{\widetilde{w_j}}/\widehat{a_j}) = \widehat{\widetilde{w_j}}/\widehat{a_j} + \widehat{f_j^3} \tag{8}$$

where the rounding error vector $\widehat{f_j^3}$ is bounded by

$$|\widehat{f_j^3}| \leq \mathbf{u}\ |\widehat{\widetilde{w_j}}\widehat{a_j}^{-1}| + \mathcal{O}(\mathbf{u}^2).$$

The analysis of the computation of $c_j = v_j^T J_P M_P w_j / a_j$ is entirely analogous to the analysis of the computation of a_j. We start with the matrix-vector multiplication $J_P M_P w_j$

$$\widehat{s_5} = fl(J_P M_P \widehat{w_j}) = J_P M_P \widehat{w_j} + \widehat{e_5},$$

where

$$|\widehat{e_5}| \leq m\mathbf{u}\ |J_P M_P|\ |\widehat{w_j}| + \mathcal{O}(\mathbf{u}^2).$$

This is followed by an inner product $v_j^T J_P M_P w_j$

$$\widehat{s_6} = fl(\widehat{v_j}^T \widehat{s_5}) = \widehat{v_j}^T \widehat{s_5} + \widehat{e_6},$$

with

$$|\widehat{e_6}| \leq 2n\mathbf{u}\ |\widehat{v_j}|^T |\widehat{s_5}| + \mathcal{O}(\mathbf{u}^2).$$

Finally, the computation is completed by

$$\widehat{s_7} = fl(\widehat{s_6}/\widehat{a_j}) = \widehat{s_6}/\widehat{a_j} + \widehat{e_7},$$

where

$$|\widehat{e_7}| \leq \mathbf{u}\ |\widehat{s_6}\widehat{a_j}^{-1}| + \mathcal{O}(\mathbf{u}^2).$$

Overall, we have

$$\widehat{c_j} = \widehat{v_j}^T J_P M_P \widehat{w_j}/\widehat{a_j} + \widehat{f_j^4},$$

where the roundoff error $\widehat{f_j^4} = \widehat{a_j}^{-1}\widehat{v_j}^T\widehat{e_5} + \widehat{a_j}^{-1}\widehat{e_6} + \widehat{e_7}$ is bounded by

$$\begin{aligned} |\widehat{f_j^4}| &\leq m\mathbf{u}\ |\widehat{v_j}|^T|J_P M_P|\ |\widehat{w_j}|\ |\widehat{a_j}^{-1}| + 2n\mathbf{u}\ |\widehat{v_j}|^T|J_P M_P|\ |\widehat{w_j}|\ |\widehat{a_j}^{-1}| \\ &\quad + \mathbf{u}\ |\widehat{v_j}|^T|J_P M_P|\ |\widehat{w_j}|\ |\widehat{a_j}^{-1}| + \mathcal{O}(\mathbf{u}^2) \\ &\leq (m+2n+1)\mathbf{u}\ |\widehat{a_j}^{-1}|\ |\widehat{v_j}|^T|J_P M_P|\ |\widehat{w_j}| + \mathcal{O}(\mathbf{u}^2). \end{aligned}$$

Finally, we have to compute $\widetilde{v_{j+1}} = -d_j v_{j-1} - c_j v_j + w_j + a_j^{-1} M_P^{-1} v_j$, $d_{j+1} = \sqrt{\widetilde{v_{j+1}}^T \widetilde{v_{j+1}}}$ and $v_{j+1} = \widetilde{v_{j+1}}/d_{j+1}$. Recall that, as M is symplectic, the inverse of M_P is given by $M_P^{-1} = -J_P M_P^T J_P$. Let us start us with the matrix-vector multiplication $M_P^{-1} v_j$

$$\widehat{s_8} = fl(M_P^{-1}\widehat{v_j}) = M_P^{-1}\widehat{v_j} + \widehat{e_8}$$

where

$$|\widehat{e_8}| \leq m\mathbf{u}\ |M_P^{-1}|\ |\widehat{v_j}| + \mathcal{O}(\mathbf{u}^2).$$

Next three saxpy operations are used to finish the computation of $\widetilde{v_{j+1}}$:

$$\widehat{s_9} = fl(\widehat{s_8}\widehat{a_j}^{-1} + \widehat{w_j}) = \widehat{s_8}\widehat{a_j}^{-1} + \widehat{w_j} + \widehat{e_9},$$

where

$$|\widehat{e_9}| \leq \mathbf{u}\ (2|\widehat{s_8}\widehat{a_j}^{-1}| + |\widehat{w_j}|) + \mathcal{O}(\mathbf{u}^2),$$

and

$$\widehat{s_{10}} = fl(\widehat{s_9} - \widehat{c_j}\widehat{v_j}) = \widehat{s_9} - \widehat{c_j}\widehat{v_j} + \widehat{e_{10}},$$

where

$$|\widehat{e_{10}}| \leq \mathbf{u}\ (2|\widehat{c_j}\widehat{v_j}| + |\widehat{s_9}|) + \mathcal{O}(\mathbf{u}^2),$$

and

$$\widehat{s_{11}} = fl(\widehat{s_{10}} - \widehat{d_j}\widehat{v_{j-1}}) = \widehat{s_{10}} - \widehat{d_j}\widehat{v_{j-1}} + \widehat{e_{11}},$$

where

$$|\widehat{e_{11}}| \leq \mathbf{u}\ (2|\widehat{d_j}\widehat{v_{j-1}}| + |\widehat{s_{10}}|) + \mathcal{O}(\mathbf{u}^2).$$

Overall, we have for $\widehat{\widetilde{v_{j+1}}}$

$$\widehat{\widetilde{v_{j+1}}} = -\widehat{d_j}\widehat{v_{j-1}} - \widehat{c_j}\widehat{v_j} + \widehat{w_j} + \widehat{a_j}^{-1} M_P^{-1}\widehat{v_j} + \widehat{f_{j+1}^5}, \tag{9}$$

where the roundoff error vector $\widehat{f_{j+1}^5} = \widehat{a_j}^{-1}\widehat{e_8} + \widehat{e_9} + \widehat{e_{10}} + \widehat{e_{11}}$ is bounded by

$$\begin{aligned} |\widehat{f_{j+1}^5}| &\leq m\mathbf{u}\ |\widehat{a_j}^{-1}|\ |M_P^{-1}|\ |\widehat{v_j}| + \mathbf{u}\ (2|\widehat{s_8}\widehat{a_j}^{-1}| + |\widehat{w_j}|) + \mathbf{u}\ (2|\widehat{c_j}\widehat{v_j}| + |\widehat{s_9}|) \\ &\quad + \mathbf{u}\ (2|\widehat{d_j}\widehat{v_{j-1}}| + |\widehat{s_{10}}|) + \mathcal{O}(\mathbf{u}^2) \\ &\leq (m+4)\mathbf{u}\ |\widehat{a_j}^{-1}|\ |M_P^{-1}|\ |\widehat{v_j}| + 3\mathbf{u}\ |\widehat{w_j}| + 3\mathbf{u}\ |\widehat{c_j}\widehat{v_j}| + 2\mathbf{u}\ |\widehat{d_j}\widehat{v_{j-1}}| + \mathcal{O}(\mathbf{u}^2). \end{aligned}$$

Next we compute $d_{j+1} = \sqrt{\widetilde{v_{j+1}}^T \widetilde{v_{j+1}}}$.

$$\widehat{s_{12}} = fl(\widehat{\widetilde{v_{j+1}}}^T \widehat{\widetilde{v_{j+1}}}) = \widehat{\widetilde{v_{j+1}}}^T \widehat{\widetilde{v_{j+1}}} + \widehat{e_{12}},$$

with

$$|\widehat{e_{12}}| \leq 2n\mathbf{u}\ |\widehat{\widetilde{v_{j+1}}}|^T |\widehat{\widetilde{v_{j+1}}}| + \mathcal{O}(\mathbf{u}^2).$$

Hence,

$$\widehat{d_{j+1}} = fl(\sqrt{\widehat{s_{12}}}) = \sqrt{\widehat{\widetilde{v_{j+1}}}^T \widehat{\widetilde{v_{j+1}}}} + \widehat{f_{j+1}^6},$$

where the roundoff error $\widehat{f_{j+1}^6}$ is bounded by

$$|\widehat{f_{j+1}^6}| \leq \mathbf{u}\sqrt{\widehat{s_{12}}} \leq \mathbf{u}\sqrt{\widehat{\widetilde{v_{j+1}}}^T \widehat{\widetilde{v_{j+1}}}} + \mathcal{O}(\mathbf{u}^2).$$

The symplectic Lanczos step is completed by computing $v_{j+1} = \widetilde{v_{j+1}}/d_{j+1}$:

$$\widehat{v_{j+1}} = fl(\widehat{\widetilde{v_{j+1}}}\ \widehat{d_{j+1}}^{-1}) = \widehat{\widetilde{v_{j+1}}}\ \widehat{d_{j+1}}^{-1} + \widehat{f_{j+1}^7}, \tag{10}$$

with

$$|\widehat{f_{j+1}^7}| \leq \mathbf{u}\ |\widehat{\widetilde{v_{j+1}}}|\ |\widehat{d_{j+1}}^{-1}| + \mathcal{O}(\mathbf{u}^2).$$

From (10) and (9) we know that

$$\widehat{d_{j+1}}\widehat{v_{j+1}} = -\widehat{d_j}\widehat{v_{j-1}} - \widehat{c_j}\widehat{v_j} + \widehat{w_j} + \widehat{a_j}^{-1} M_P^{-1}\widehat{v_j} + g_{j+1} \tag{11}$$

where g_{j+1} is the sum of roundoff errors in computing the intermediate vector $\widetilde{v_{j+1}}$ and the symplectic Lanczos vector v_{j+1}

$$g_{j+1} = \widehat{f_{j+1}^5} + \widehat{d_{j+1}}\widehat{f_{j+1}^7}.$$

Using the bounds for the rounding errors $\widehat{f_{j+1}^5}$ and $\widehat{f_{j+1}^7}$ we have

$$\begin{aligned} |g_{j+1}| &\leq (m+4)\mathbf{u}\ |\widehat{a_j}^{-1}|\ |M_P^{-1}|\ |\widehat{v_j}| + 3\mathbf{u}\ |\widehat{w_j}| + 3\mathbf{u}\ |\widehat{c_j}\widehat{v_j}| + 2\mathbf{u}\ |\widehat{d_j}\widehat{v_{j-1}}| \\ &\quad + \mathbf{u}\ |\widehat{\widetilde{v_{j+1}}}| + \mathcal{O}(\mathbf{u}^2) \qquad (12) \\ &\leq (m+5)\mathbf{u}\ |\widehat{a_j}^{-1}|\ |M_P^{-1}|\ |\widehat{v_j}| + 4\mathbf{u}\ |\widehat{w_j}| + 4\mathbf{u}\ |\widehat{c_j}\widehat{v_j}| + 3\mathbf{u}\ |\widehat{d_j}\widehat{v_{j-1}}| \\ &\quad + \mathcal{O}(\mathbf{u}^2). \qquad (13) \end{aligned}$$

Similar, from (8) and (7) we know that

$$\widehat{a_j}\widehat{w_j} = M_P\widehat{v_j} - \widehat{b_j}\widehat{v_j} + h_j, \tag{14}$$

where

$$h_j = \widehat{f_j^2} + \widehat{a_j}\widehat{f_j^3},$$

and

$$\begin{aligned} |h_j| &\leq (m+1)\mathbf{u}\ |M_P|\ |\widehat{v_j}| + 2\mathbf{u}\ |\widehat{b_j}\widehat{v_j}| + \mathbf{u}\ |\widehat{w_j}| + \mathcal{O}(\mathbf{u}^2) \\ &\leq (m+2)\mathbf{u}\ |M_P|\ |\widehat{v_j}| + 3\mathbf{u}\ |\widehat{b_j}\widehat{v_j}| + \mathcal{O}(\mathbf{u}^2). \end{aligned} \tag{15}$$

While the equation $a_j w_j = M_P v_j - b_j v_j$ is given by the $(2j)$th column of $M_P S_P(N_u)_P^{-1} = S_P(K_u)_P^{-1}$, the equation $d_{j+1}v_{j+1} = -d_j v_{j_1} - c_j v_j + w_j + a_j^{-1} M_P^{-1} v_j$ corresponds to the $(2j-1)$th column of $S_P(N_u)_P^{-1} = M_P^{-1} S_P(K_u)_P^{-1}$. Hence, in order to summarize the results obtained so far into one single equation, let

$$E_k = [M_P g_2,\ -h_1,\ M_P g_3,\ -h_2,\ \ldots,\ M_P g_{k+1},\ -h_k]. \tag{16}$$

Then we have from (11) and (14)

$$M_P\,[\widehat{v_1}, \widehat{w_1}, \ldots, \widehat{v_k}, \widehat{w_k}] \left[\begin{array}{cc|cc|cc|cc} \widehat{c_1} & 1 & \widehat{d_2} & 0 & & & & \\ -1 & 0 & 0 & 0 & & & & \\ \hline \widehat{d_2} & 0 & \widehat{c_2} & 1 & \ddots & & & \\ 0 & 0 & -1 & 0 & & \ddots & & \\ \hline & & \ddots & & \ddots & & \widehat{d_k} & 0 \\ & & & \ddots & & \ddots & 0 & 0 \\ \hline & & & & \widehat{d_k} & 0 & \widehat{c_k} & 1 \\ & & & & 0 & 0 & -1 & 0 \end{array}\right]$$

$$= [\widehat{v_1}, \widehat{w_1}, \ldots, \widehat{v_k}, \widehat{w_k}] \left[\begin{array}{cc|cc|cc|cc} \widehat{a_1}^{-1} & \widehat{b_1} & & & & & & \\ 0 & \widehat{a_1} & & & & & & \\ \hline & & \ddots & & & & & \\ & & & & & & & \\ \hline & & & & \widehat{a_k}^{-1} & \widehat{b_k} & & \\ & & & & 0 & \widehat{a_k} & & \end{array}\right] - \widehat{d_{k+1}} M_P \widehat{v_{k+1}} e_{2k-1}^T + E_k,$$

or, even shorter,

$$M_P \widehat{S_P}^{2n,2k} (\widehat{N_u}^{2k,2k})_P^{-1} = \widehat{S_P}^{2n,2k} (\widehat{K_u}^{2k,2k})_P^{-1} - \widehat{d_{k+1}} M_P \widehat{v_{k+1}} e_{2k-1}^T + E_k. \tag{17}$$

Using the componentwise upper bounds for $|g_{j+1}|$ and $|h_j|$, let us derive an upper bound for $||E_k||_F$. Clearly,

$$||E_k||_F \leq ||\,[h_1,\ h_2,\ \ldots,\ h_k]\,||_F + ||M_P||_F ||\,[g_2,\ g_3,\ \ldots,\ g_{k+1}]\,||_F.$$

From (15) we have

$$|\,[h_1,\ h_2,\ \ldots,\ h_k]\,| \leq \mathbf{u}\ \left[(m+2)\ |M_P|\ |\widehat{S_P}^{2n,2k}| + 3\ |\widehat{S_P}^{2n,2k}|\ |(\widehat{K_u}^{2n,2k})_P|\right] + \mathcal{O}(\mathbf{u}^2),$$

and

$$||\,[h_1,\ h_2,\ \ldots,\ h_k]\,||_F \leq \mathbf{u}\ ||\widehat{S}^{2n,2k}||_F \left[(m+2)\ ||M||_F + 3\ ||\widehat{K_u}^{2n,2k}||_F\right] + \mathcal{O}(\mathbf{u}^2). \tag{18}$$

Using (13) we obtain

$$\begin{aligned} |\,[g_2,\ g_3,\ \ldots,\ g_{k+1}]\,| \leq\ \mathbf{u}\ \Big[&(m+5)\ |(\widehat{K_u}^{2k,2k})_P|\ |M_P^{-1}|\ |\widehat{S_P}^{2n,2k}| \\ &+ 4\ |\widehat{S_P}^{2n,2k}| + 4\ |\widehat{S_P}^{2n,2k}|\ |(\widehat{N_u}^{2k,2k})_P|\Big] + \mathcal{O}(\mathbf{u}^2), \end{aligned}$$

and

$$\begin{aligned} ||\,[g_2,\ g_3,\ \ldots,\ g_{k+1}]\,||_F \quad &\leq \quad \mathbf{u}\ ||\widehat{S}^{2n,2k}||_F \Big[(m+5)\ ||\widehat{K_u}^{2k,2k}||_F||M||_F \\ &\qquad + 4 + 4\ ||\widehat{N_u}^{2k,2k}||_F\Big] + \mathcal{O}(\mathbf{u}^2). \end{aligned} \tag{19}$$

Hence, summarizing we obtain as an upper bound for the error matrix E_k of (17)

$$\begin{aligned} ||E_k||_F \quad &\leq \quad \mathbf{u}\ ||\widehat{S}^{2n,2k}||_F \Big[(m+5)\ ||\widehat{K_u}^{2k,2k}||_F||M||_F^2 + 4\ ||\widehat{N_u}^{2k,2k}||_F||M||_F \\ &\qquad + (m+6)\ ||M||_F + 3||\widehat{K_u}^{2n,2k}||_F\Big] + \mathcal{O}(\mathbf{u}^2). \end{aligned} \tag{20}$$

Let us note that the $||M||_F^2$ term is introduced because we are using two different equations in order to derive the symplectic Lanczos method. Combining all our findings into one single equation forces the $||M||_F^2$ term. The equation (11) which introduces the error g_{j+1} corresponds to the $(2j-1)$th column of $S_P(N_u)_P^{-1} = M_P^{-1}S_P(K_u)_P^{-1}$. But we summarize our results in terms of the equation $M_PS_P(N_u)_P^{-1} = S_P(K_u)_P^{-1}$. Hence we have to premultiply the error bound for g_{j+1} by M_P, resulting in a $||M||_F^2$ term here. The upper bounds (18) and (19) involve only $||M||_F$ as to be expected.

Remark 3.1 *In Remark 2.1 we have noted that the usual nonsymmetric Lanczos algorithm generates two sequences of vectors, but that due to the symplectic structure, the two recurrence relations of the standard nonsymmetric Lanczos algorithm are equivalent for the situation discussed here. It was noted that the equation which is not used is given by*

$$M_P^TW_P^{2n,2k}(K_u^{2k,2k})_P^T = W_P^{2n,2k}(N_u^{2k,2k})_P^T + d_{k+1}J_Pv_{k+1}e_{2k}^T,$$

where

$$W_P^{2n,2k} = J_P^{2n,2n}S_P^{2n,2k}J_P^{2k,2k} = [-J_Pw_1,\ J_Pv_1,\ \ldots,\ -J_Pw_k,\ J_Pv_k].$$

Instead of summarizing our findings into equation (17), we could have summarized

$$M_P^T\widehat{W_P}^{2n,2k}(\widehat{K_u}^{2k,2k})_P^T = \widehat{W_P}^{2n,2k}(\widehat{N_u}^{2k,2k})_P^T + \widehat{d_{k+1}}J_P\widehat{v_{k+1}}e_{2k}^T + F_k \tag{21}$$

where

$$\begin{aligned} \widehat{W_P}^{2n,2k} \quad &= \quad J_P^{2n,2n}\widehat{S_P}^{2n,2k}J_P^{2k,2k}, \\ F_k \quad &= \quad \left[M_P^TJ_Ph_1,\ J_Pg_2,\ \ldots,\ M_P^TJ_Ph_k,\ J_Pg_{k+1}\right]. \end{aligned} \tag{22}$$

Using (18) and (19) we obtain as an upper bound for $||F_k||_F$

$$\begin{aligned} ||F_k||_F \quad &\leq \quad \mathbf{u}\ ||\widehat{S}^{2n,2k}||_F \Big[(m+2)\ ||M||_F^2 + (m+8)\ ||\widehat{K_u}^{2k,2k}||_F||M||_F \\ &\qquad + 4\ ||\widehat{N_u}^{2k,2k}||_F + 4\Big] + \mathcal{O}(\mathbf{u}^2) \end{aligned}$$

As before, the term $||M||_F^2$ *is introduced because we summarize all our findings into one single equation.*

It is well-known, that in finite-precision arithmetic, orthogonality between the computed Lanczos vectors in the symmetric Lanczos process is lost. This loss of orthogonality is due to cancellation and is not the result of the gradual accumulation of roundoff error (see, e.g., [16, 17]). What can we say about the J–orthogonality of the computed symplectic Lanczos vectors? Obviously, rounding errors, once introduced into some computed Lanczos vectors, are propagated to future steps. Such error propagation for the nonsymmetric Lanczos process is analyzed by Bai [1]. Here we will show

that J–orthogonality between the computed symplectic Lanczos vectors is lost, following the lines of the proof of Corollary 3.1 in [1].

J–orthogonality between the symplectic Lanczos vectors implies that we should have

$$\begin{aligned} w_j^T J_P v_j &= -1, \quad \text{for all } j, \\ v_j^T J_P v_m &= 0, \\ w_j^T J_P w_m &= 0, \\ v_j^T J_P w_m &= 0, \quad \text{for all } j \neq m. \end{aligned}$$

Let us take a closer look at these relations for the computed symplectic Lanczos vectors. Define

$$K = [\widehat{v_1}, \widehat{w_1}, \ldots, \widehat{v_k}, \widehat{w_k}]^T J_P [\widehat{v_1}, \widehat{w_1}, \ldots, \widehat{v_k}, \widehat{w_k}].$$

That is,

$$\begin{aligned} k_{2j-1,2m-1} &= \widehat{v_j}^T J_P \widehat{v_m}, & k_{2j-1,2m} &= \widehat{v_j}^T J_P \widehat{w_m}, \\ k_{2j,2m-1} &= \widehat{w_j}^T J_P \widehat{v_m}, & k_{2j,2m} &= \widehat{w_j}^T J_P \widehat{w_m}. \end{aligned}$$

Obviously,

$$k_{2j,2j} = k_{2j-1,2j-1} = 0$$

for $j = 1, \ldots, k$ as $x^T J_P x = 0$ for any vector x. Moreover, as $k_{2m,2j-1} = -k_{2j-1,2m}$, we only need to examine $k_{2j,2j-1}$ for $j = 1, \ldots, k$, and $k_{2j,2m-1}, k_{2j-1,2m-1}$ and $k_{2j,2m}$ for $j, m = 1, \ldots, k$, $j < m$.

Let us start with $k_{2j,2j-1}$. Using (8) and (10) we have

$$\begin{aligned} k_{2j,2j-1} &= \widehat{w_j}^T J_P \widehat{v_j} \\ &= (\frac{\widehat{\widehat{w_j}}}{\widehat{a_j}} + \widehat{f_j^3})^T J_P (\frac{\widehat{\widehat{v_j}}}{\widehat{d_j}} + \widehat{f_j^7}) \\ &= \frac{\widehat{\widehat{w_j}}^T J_P \widehat{\widehat{v_j}} + \widehat{a_j} \widehat{f_j^3}^T J_P \widehat{\widehat{v_j}} + \widehat{d_j} \widehat{\widehat{w_j}}^T J_P \widehat{f_j^7}}{\widehat{a_j}\widehat{d_j}} + \mathcal{O}(\mathbf{u}^2) \end{aligned} \tag{23}$$

$$=: \frac{\widehat{\widehat{w_j}}^T J_P \widehat{\widehat{v_j}} + \zeta_1}{\widehat{a_j}\widehat{d_j}} + \mathcal{O}(\mathbf{u}^2), \tag{24}$$

where

$$\begin{aligned} |\zeta_1| &\leq |\widehat{a_j} \widehat{f_j^3}^T J_P \widehat{\widehat{v_j}}| + |\widehat{d_j} \widehat{\widehat{w_j}}^T J_P \widehat{f_j^7}| \\ &\leq 2\mathbf{u}\ |\widehat{\widehat{w_j}}|^T |J_P|\ |\widehat{\widehat{v_j}}| \\ &\leq 2\mathbf{u}\ |\widehat{\widehat{v_j}}|^T |J_P|\ (|M_P|\ |\widehat{v_j}| - |\widehat{b_j}|\ |\widehat{v_j}|). \end{aligned}$$

We would like to be able to rewrite $k_{2j,2j-1} = \widehat{w_j}^T J_P \widehat{v_j} = -1 + \textit{some small error}$. In order to do so, we rewrite $\widehat{a_j}\widehat{d_j}$ suitably. From (6) and (10) we have

$$\begin{aligned} \widehat{a_j}\widehat{d_j} &= (\widehat{v_j}^T J_P M_P \widehat{v_j} + \widehat{f_j^1})\widehat{d_j} \\ &= \left[(\frac{\widehat{\widehat{v_j}}}{\widehat{d_j}} + \widehat{f_j^7})^T J_P M_P \widehat{v_j} + \widehat{f_j^1} \right] \widehat{d_j} \\ &= \widehat{\widehat{v_j}}^T J_P M_P \widehat{v_j} + \widehat{d_j} (\widehat{f_j^7}^T J_P M_P \widehat{v_j} + \widehat{f_j^1}). \end{aligned}$$

Using (7) we obtain

$$\begin{aligned} \widehat{a_j}\widehat{d_j} &= \widehat{\widehat{v_j}}^T J_P (\widehat{\widehat{w_j}} + \widehat{b_j}\widehat{v_j} - \widehat{f_j^2}) + \widehat{d_j} (\widehat{f_j^7}^T J_P M_P \widehat{v_j} + \widehat{f_j^1}) \\ &= \widehat{\widehat{v_j}}^T J_P \widehat{\widehat{w_j}} + \widehat{b_j} \widehat{\widehat{v_j}}^T J_P \widehat{v_j} - \widehat{\widehat{v_j}}^T J_P \widehat{f_j^2} + \widehat{d_j} (\widehat{f_j^7}^T J_P M_P \widehat{v_j} + \widehat{f_j^1}) \\ &= \widehat{\widehat{v_j}}^T J_P \widehat{\widehat{w_j}} + \widehat{b_j}\widehat{d_j} (\widehat{v_j} - \widehat{f_j^7})^T J_P \widehat{v_j} - \widehat{\widehat{v_j}}^T J_P \widehat{f_j^2} + \widehat{d_j} (\widehat{f_j^7}^T J_P M_P \widehat{v_j} + \widehat{f_j^1}). \end{aligned}$$

For the last equation we used again (10). This rewriting allows us to make us of the fact that $x^T Jx = 0$ for any vector x. Thus

$$\begin{aligned}
\widehat{a_j}\widehat{d_j} &= \widehat{\widehat{v_j}}^T J_P \widehat{\widehat{w_j}} - \widehat{\widehat{v_j}}^T J_P \widehat{f_j^2} + \widehat{d_j}\widehat{f_j^7}^T J_P (M_P \widehat{v_j} - \widehat{b_j}\widehat{v_j}) + \widehat{d_j}\widehat{f_j^1} \\
&= \widehat{\widehat{v_j}}^T J_P \widehat{\widehat{w_j}} - \widehat{\widehat{v_j}}^T J_P \widehat{f_j^2} + \widehat{d_j}\widehat{f_j^7}^T J_P (\widehat{\widehat{w_j}} - \widehat{f_j^2}) + \widehat{d_j}\widehat{f_j^1} \\
&=: \widehat{\widehat{v_j}}^T J_P \widehat{\widehat{w_j}} + \zeta_2 \\
&= -\widehat{\widehat{w_j}}^T J_P \widehat{\widehat{v_j}} + \zeta_2, \qquad (25)
\end{aligned}$$

where we used (7). The roundoff error is bounded by

$$\begin{aligned}
|\zeta_2| &\le |\widehat{\widehat{v_j}}^T J_P \widehat{f_j^2}| + |\widehat{d_j}|\ |\widehat{f_j^7}|^T |J_P|\ (|\widehat{\widehat{w_j}}| + |\widehat{f_j^2}|) + |\widehat{d_j}|\ |\widehat{f_j^1}| \\
&\le (m+1)\mathbf{u}\ |\widehat{\widehat{v_j}}|^T |J_P|\ |M_P|\ |\widehat{v_j}| + 2\mathbf{u}\ |\widehat{b_j}|\ |\widehat{\widehat{v_j}}|^T |J_P|\ |\widehat{v_j}| \\
&\quad + \mathbf{u}\ |\widehat{\widehat{v_j}}|^T\ |J_P|\ |\widehat{\widehat{w_j}}| + (m+2n)\mathbf{u}\ |\widehat{d_j}|\ |\widehat{v_j}|^T |J_P M_P|\ |\widehat{v_j}| + \mathcal{O}(\mathbf{u}^2) \\
&\le (m+1)\mathbf{u}\ |\widehat{\widehat{v_j}}|^T |J_P|\ |M_P|\ |\widehat{v_j}| + 2\mathbf{u}\ |\widehat{b_j}|\ |\widehat{\widehat{v_j}}|^T |J_P|\ |\widehat{v_j}| \\
&\quad + \mathbf{u}\ |\widehat{\widehat{v_j}}|^T\ |J_P|\ (|M_P|\ |\widehat{v_j}| + |\widehat{b_j}|\ |\widehat{v_j}|) \\
&\quad + (m+2n)\mathbf{u}\ |\widehat{\widehat{v_j}}|^T |J_P|\ |M_P|\ |\widehat{v_j}| + \mathcal{O}(\mathbf{u}^2) \\
&\le (2m+2n+2)\mathbf{u}\ |\widehat{\widehat{v_j}}|^T |J_P|\ |M_P|\ |\widehat{v_j}| + 3\mathbf{u}\ |\widehat{b_j}|\ |\widehat{\widehat{v_j}}|^T |J_P|\ |\widehat{v_j}| + \mathcal{O}(\mathbf{u}^2).
\end{aligned}$$

Combining (24) and (25) we have

$$\begin{aligned}
k_{2j,2j-1} &= \frac{\widehat{\widehat{w_j}}^T J_P \widehat{\widehat{v_j}} + \zeta_1}{-\widehat{\widehat{w_j}}^T J_P \widehat{\widehat{v_j}} + \zeta_2} + \mathcal{O}(\mathbf{u}^2) \\
&= -1 + \frac{\zeta_1 + \zeta_2}{-\widehat{\widehat{w_j}}^T J_P \widehat{\widehat{v_j}} + \zeta_2} + \mathcal{O}(\mathbf{u}^2) \\
&=: -1 + \kappa_j + \mathcal{O}(\mathbf{u}^2).
\end{aligned}$$

Using the Taylor expansion of $f(x) = \frac{\zeta_1+\zeta_2}{x+\zeta_2}$ at $t = x - \zeta_2$,

$$\begin{aligned}
f(x) &= f(t) + f'(t)(x-t) + \frac{f''(t)}{2}(x-t)^2 + \textit{higher order terms} \\
&= \frac{\zeta_1+\zeta_2}{x} - \frac{\zeta_1+\zeta_2}{x^2}\zeta_2 + \frac{\zeta_1+\zeta_2}{x^3}\zeta_2^2 + \textit{higher order terms},
\end{aligned}$$

we obtain

$$\begin{aligned}
|\kappa_j| &\le \frac{|\zeta_1| + |\zeta_2|}{|\widehat{\widehat{w_j}}^T J_P \widehat{\widehat{v_j}}|} + \mathcal{O}(\mathbf{u}^2) \\
&\le \frac{2(m+n+2)\mathbf{u}\ |\widehat{\widehat{v_j}}|^T |J_P|\ |M_P|\ |\widehat{v_j}| + 5\mathbf{u}\ |\widehat{b_j}|\ |\widehat{\widehat{v_j}}|^T |J_P|\ |\widehat{v_j}|}{|\widehat{\widehat{w_j}}^T J_P \widehat{\widehat{v_j}}|} + \mathcal{O}(\mathbf{u}^2). \qquad (26)
\end{aligned}$$

Next we turn our attention to the terms $k_{2j,2m-1}, k_{2j-1,2m-1}$, and $k_{2j,2m}$. The analysis of these three terms will be demonstrated by considering $k_{2j,2m} = \widehat{w_j}^T J_P \widehat{w_m}$. Let us assume that we have already analyzed all previous terms, that is, all the terms in the $2m \times 2m$ leading principal

submatrix of K, printed in bold face,

$$\begin{bmatrix}
\mathbf{k_{11}} & \cdots & \mathbf{k_{1,2j-1}} & \mathbf{k_{1,2j}} & \cdots & \mathbf{k_{1,2m-1}} & \mathbf{k_{1,2m}} \\
\vdots & & \vdots & \vdots & & \vdots & \vdots \\
\mathbf{k_{2j-1,1}} & \cdots & \mathbf{k_{2j-1,2j-1}} & \mathbf{k_{2j-1,2j}} & \cdots & \mathbf{k_{2j-1,2m-1}} & \mathbf{k_{2j-1,2m}} \\
\mathbf{k_{2j,1}} & \cdots & \mathbf{k_{2j,2j-1}} & \mathbf{k_{2j,2j}} & \cdots & \mathbf{k_{2j,2m-1}} & k_{2j,2m} \\
\mathbf{k_{2j+1,1}} & \cdots & \mathbf{k_{2j+1,2j-1}} & \mathbf{k_{2j+1,2j}} & \cdots & \mathbf{k_{2j+1,2m-1}} & k_{2j+1,2m} \\
\vdots & & \vdots & \vdots & & \vdots & \vdots \\
\mathbf{k_{2m-1,1}} & \cdots & \mathbf{k_{2m-1,2j-1}} & \mathbf{k_{2m-1,2j}} & \cdots & \mathbf{k_{2m-1,2m-1}} & k_{2m-1,2m} \\
\mathbf{k_{2m,1}} & \cdots & \mathbf{k_{2m,2j-1}} & k_{2m,2j} & \cdots & k_{2m,2m-1} & k_{2m,2m}
\end{bmatrix}.$$

Our goal is to rewrite $k_{2j,2m}$ in terms of any of these already analyzed terms. First of all, note, that for $j = m$ we have $k_{2m,2m} = 0$. Hence for the following discussion we assume $j < m$. From (14) we have

$$\begin{aligned}
\widehat{a_m} k_{2j,2m} &= \widehat{w_j}^T J_P (M_P \widehat{v_m} - \widehat{b_m} \widehat{v_m} + h_m) \\
&= \widehat{w_j}^T J_P M_P \widehat{v_m} - \widehat{b_m} k_{2j,2m-1} + \widehat{w_j}^T J_P h_m.
\end{aligned}$$

Using (11) we obtain for $\widehat{w_j}^T J_P M_P \widehat{v_m}$

$$\begin{aligned}
\widehat{d_m} \widehat{w_j}^T J_P M_P \widehat{v_m} &= -\widehat{d_{m-1}} \widehat{w_j}^T J_P M_P \widehat{v_{m-2}} - \widehat{c_{m-1}} \widehat{w_j}^T J_P M_P \widehat{v_{m-1}} + \widehat{w_j}^T J_P M_P \widehat{w_{m-1}} \\
&\quad + \widehat{a_{m-1}}^{-1} \widehat{w_j}^T J_P \widehat{v_{m-1}} + \widehat{w_j}^T J_P M_P g_m.
\end{aligned}$$

Using (14) twice yields

$$\begin{aligned}
\widehat{d_m} \widehat{w_j}^T J_P M_P \widehat{v_m} &= -\widehat{d_{m-1}} \widehat{w_j}^T J_P (\widehat{a_{m-2}} \widehat{w_{m-2}} + \widehat{b_{m-2}} \widehat{v_{m-2}} - h_{m-2}) \\
&\quad - \widehat{c_{m-1}} \widehat{w_j}^T J_P (\widehat{a_{m-1}} \widehat{w_{m-1}} + \widehat{b_{m-1}} \widehat{v_{m-1}} - h_{m-1}) \\
&\quad + \widehat{w_j}^T J_P M_P \widehat{w_{m-1}} + \widehat{a_{m-1}}^{-1} k_{2j,2m-3} + \widehat{w_j}^T J_P M_P g_m \\
&= \widehat{w_j}^T J_P M_P \widehat{w_{m-1}} - \widehat{d_{m-1}} \widehat{a_{m-2}} k_{2j,2m-4} - \widehat{d_{m-1}} \widehat{b_{m-2}} k_{2j,2m-5} \\
&\quad - \widehat{c_{m-1}} \widehat{a_{m-1}} k_{2j,2m-2} - \widehat{c_{m-1}} \widehat{b_{m-1}} k_{2j,2m-3} + \widehat{a_{m-1}}^{-1} k_{2j,2m-3} \\
&\quad + \widehat{d_{m-1}} \widehat{w_j}^T J_P h_{m-2} + \widehat{c_{m-1}} \widehat{w_j}^T J_P h_{m-1} + \widehat{w_j}^T J_P M_P g_m.
\end{aligned}$$

The last term that needs our attention here is $\widehat{w_j}^T J_P M_P \widehat{w_{m-1}}$. From (14) we have

$$\begin{aligned}
\widehat{a_j} \widehat{w_j}^T J_P M_P \widehat{w_{m-1}} &= (M_P \widehat{v_j} - \widehat{b_j} \widehat{v_j} + h_j)^T J_P M_P \widehat{w_{m-1}} \\
&= \widehat{v_j}^T M_P^T J_P M_P \widehat{w_{m-1}} - \widehat{b_j} \widehat{v_j}^T J_P M_P \widehat{w_{m-1}} + h_j^T J_P M_P \widehat{w_{m-1}} \\
&= \widehat{v_j}^T J_P \widehat{w_{m-1}} + \widehat{b_j} \widehat{w_{m-1}}^T J_P M_P^{-1} \widehat{v_j} + h_j^T J_P M_P \widehat{w_{m-1}}
\end{aligned}$$

as M is symplectic. Using (11) yields

$$\begin{aligned}
\widehat{a_j} \widehat{w_j}^T J_P M_P \widehat{w_{m-1}} &= k_{2j-1,2m-2} + h_j^T J_P M_P \widehat{w_{m-1}} \\
&\quad + \widehat{a_j} \widehat{b_j} \widehat{w_{m-1}}^T J_P (\widehat{d_{j+1}} \widehat{v_{j+1}} + \widehat{d_j} \widehat{v_{j-1}} + \widehat{c_j} \widehat{v_j} - \widehat{w_j} - g_{j+1}) \\
&= \widehat{a_j} \widehat{b_j} (\widehat{d_{j+1}} k_{2m-2,2j+1} + \widehat{d_j} k_{2m-2,2j-3} + \widehat{c_j} k_{2m-2,2j-1} + k_{2m-2,2m}) \\
&\quad + k_{2j-1,2m-2} + h_j^T J_P M_P \widehat{w_{m-1}} - \widehat{a_j} \widehat{b_j} \widehat{w_{m-1}}^T J_P g_{j+1}.
\end{aligned}$$

Therefore,

$$\begin{aligned}
\widehat{d_m} \widehat{a_m} k_{2j,2m} &= \widehat{a_j}^{-1} k_{2j-1,2m-2} - \widehat{d_m} \widehat{b_m} k_{2j,2m-1} - \widehat{c_{m-1}} \widehat{a_{m-1}} k_{2j,2m-2} - \widehat{c_{m-1}} \widehat{b_{m-1}} k_{2j,2m-3} \\
&\quad + \widehat{a_{m-1}}^{-1} k_{2j,2m-3} - \widehat{d_{m-1}} \widehat{a_{m-2}} k_{2j,2m-4} - \widehat{d_{m-1}} \widehat{b_{m-2}} k_{2j,2m-5} \\
&\quad + \widehat{b_j} \widehat{d_j} k_{2m-2,2j-3} + \widehat{b_j} \widehat{c_j} k_{2m-2,2j-1} + \widehat{b_j} \widehat{d_{j+1}} k_{2m-2,2j+1} + \widehat{b_j} k_{2m-2,2m} \\
&\quad + \widehat{d_{m-1}} \widehat{w_j}^T J_P h_{m-2} + \widehat{c_{m-1}} \widehat{w_j}^T J_P h_{m-1} + \widehat{d_m} \widehat{w_j}^T J_P h_m \\
&\quad + \widehat{a_j}^{-1} h_j^T J_P M_P \widehat{w_{m-1}} - \widehat{b_j} \widehat{w_{m-1}}^T J_P g_{j+1} + \widehat{w_j}^T J_P M_P g_m.
\end{aligned}$$

A similar analysis can be done for $k_{2j,2m-1}$ and $k_{2j-1,2m-1}$. This shows how the rounding errors propagate through the matrix K. In exact arithmetic we should have $K = J_P$. J_P is a block diagonal matrix; each diagonal block is of the form $\left[\begin{smallmatrix} 0 & 1 \\ -1 & 0 \end{smallmatrix}\right]$. Due to the J–orthogonality we have $\mathrm{diag}(K) = \mathrm{diag}(J_P) = 0$. Moreover, the jth 2×2 diagonal block of $K - J_P$ is given by $\left[\begin{smallmatrix} 0 & \kappa_j \\ -\kappa_j & 0 \end{smallmatrix}\right] + \mathcal{O}(\mathbf{u}^2)$ where $\kappa_j = \mathcal{O}(\mathbf{u})$ as in (26). For all other entries of $K - J_P$ we have $(K - J_P)_{jk} = \mathcal{O}(\mathbf{u})$ as well. Our findings will be useful in the following section when discussing the question of loss of J–orthogonality versus convergence of a Ritz pair.

4 Convergence versus Loss of J–Orthogonality

It is well-known that in the symmetric Lanczos procedure, loss of orthogonality between the computed Lanczos vectors implies convergence of a Ritz pair to an eigenpair, see, e.g., [15]. Here we will discuss the situation for the symplectic Lanczos algorithm, following the lines of Section 4 of Bai's analysis of the nonsymmetric Lanczos algorithm in [1]. We will see that a conclusion similar to the one for the symmetric Lanczos process holds here, subject to a certain condition.

From the previous section, we know that the computed symplectic Lanczos vectors obey the following equalities:

$$M_P \widehat{S_P}^{2n,2k} = \widehat{S_P}^{2n,2k} \widehat{B_P}^{2k,2k} - \left[\widehat{d_{k+1}} \widehat{r_{k+1}} e_{2k-1}^T - E_k\right] (\widehat{N_u}^{2k,2k})_P, \tag{27}$$

$$M_P^T \widehat{W_P}^{2n,2k} = \widehat{W_P}^{2n,2k} (\widehat{B_P}^{2k,2k})_P^T + \left[\widehat{d_{k+1}} J_P \widehat{v_{k+1}} e_{2k}^T + F_k\right] (\widehat{K_u}^{2k,2k})_P^{-T}, \tag{28}$$

with

$$(\widehat{S_P}^{2n,2k})^T J_P^{2n,2n} \widehat{S_P}^{2n,2k} = K = J_P^{2k,2k} + C_k + \Delta_k - C_k^T, \tag{29}$$

$$\widehat{W_P}^{2n,2k} = J_P^{2n,2n} \widehat{S_P}^{2n,2k} J_P^{2k,2k}, \tag{30}$$

where $\widehat{B_P}^{2k,2k} = (\widehat{K_u}^{2k,2k})_P^{-1} (\widehat{N_u}^{2k,2k})_P$, the rounding error matrices E_k and F_k are as in (16) and, resp., (22), Δ_k is a block diagonal matrix with 2×2 block on the diagonal,

$$\Delta_k = \mathrm{diag}(\begin{bmatrix} 0 & \kappa_1 \\ -\kappa_1 & 0 \end{bmatrix}, \ldots, \begin{bmatrix} 0 & \kappa_k \\ -\kappa_k & 0 \end{bmatrix}),$$

and C_k is a strictly lower block triangular matrix block size 2. That is $(C_k)_{\ell,j} = 0$ for $\ell = 1, \ldots, 2k, j = \ell, \ldots, 2k$, and $(C_k)_{2\ell,2\ell-1} = 0$ for $\ell = 1, \ldots, k$.

To simplify our discussion, we make two assumptions, which are also used in the analysis of the symmetric Lanczos process [16, p. 265] and in the analysis of the nonsymmetric Lanczos process [1]. The first assumption is *local J–orthogonality*, that is, the computed symplectic Lanczos vectors are J–orthogonal to their neighboring Lanczos vectors:

$$\begin{bmatrix} \widehat{v_{j-1}}^T \\ \widehat{w_{j-1}}^T \end{bmatrix} \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} [\widehat{v_j}\ \widehat{w_j}] = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}. \tag{31}$$

This implies that the 2×2 block on the subdiagonal of C_k are zero

$$C_k = \begin{bmatrix} 0 & 0 & 0 & \cdots & \cdots & 0 & 0 & 0 \\ 0 & 0 & 0 & \cdots & \cdots & 0 & 0 & 0 \\ X & 0 & 0 & \cdots & \cdots & 0 & 0 & 0 \\ X & X & 0 & \cdots & \cdots & 0 & 0 & 0 \\ X & X & X & \ddots & & 0 & 0 & 0 \\ & \vdots & & \ddots & \ddots & & \vdots & \\ X & X & X & \cdots & X & 0 & 0 & 0 \\ X & X & X & \cdots & X & X & 0 & 0 \end{bmatrix},$$

where the X denote 2×2 blocks.

The second assumption is that the eigenvalue problem for the $2k \times 2k$ butterfly matrix $\widehat{B_P}^{2k,2k} = (\widehat{K_u}^{2k,2k})_P^{-1}(\widehat{N_u}^{2k,2k})_P$ is solved exactly, that is,

$$Y_k^{-1}\widehat{B_P}^{2k,2k}Y_k = \mathrm{diag}(\lambda_1, \lambda_1^{-1}, \ldots, \lambda_k, \lambda_k^{-1}). \tag{32}$$

This implies that the computed Ritz vector for λ_j is given by

$$z_j = \widehat{S_P}^{2n,2k} y_{2j-1},$$

while the computed Ritz vector for λ_j^{-1} is given by

$$w_j = \widehat{S_P}^{2n,2k} y_{2j}.$$

Our goal is to derive expressions for $z_j^T J_P \widehat{r_{k+1}}$ and $w_j^T J_P \widehat{r_{k+1}}$ that describe the way in which J–orthogonality is lost. In exact arithmetic, these expressions are zero. Our approach follows Bai's derivations in [1, Proof of Theorem 4.1]. Premultiplying (28) by $(\widehat{S_P}^{2n,2k})^T$ and taking the transpose yields

$$\begin{aligned}(\widehat{W_P}^{2n,2k})^T M_P \widehat{S_P}^{2n,2k} &= \widehat{B_P}^{2k,2k}(\widehat{W_P}^{2n,2k})^T \widehat{S_P}^{2n,2k} \\ &\quad + (\widehat{K_u}^{2k,2k})_P^{-1}\left[\widehat{d_{k+1}} J_P \widehat{v_{k+1}} e_{2k}^T + F_k\right]^T \widehat{S_P}^{2n,2k}.\end{aligned}$$

Premultiplying (27) by $(\widehat{W_P}^{2n,2k})^T$ we obtain

$$\begin{aligned}(\widehat{W_P}^{2n,2k})^T M_P \widehat{S_P}^{2n,2k} &= (\widehat{W_P}^{2n,2k})^T \widehat{S_P}^{2n,2k} \widehat{B_P}^{2k,2k} \\ &\quad - (\widehat{W_P}^{2n,2k})^T \left[\widehat{d_{k+1}} \widehat{r_{k+1}} e_{2k-1}^T - E_k\right] (\widehat{N_u}^{2k,2k})_P.\end{aligned}$$

Subtracting these two equations, we obtain

$$\begin{aligned}&(\widehat{W_P}^{2n,2k})^T \widehat{S_P}^{2n,2k} \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k}(\widehat{W_P}^{2n,2k})^T \widehat{S_P}^{2n,2k} \\ &= \widehat{d_{k+1}}(\widehat{K_u}^{2k,2k})_P^{-1} e_{2k} \widehat{v_{k+1}}^T J_P^T \widehat{S_P}^{2n,2k} + \widehat{d_{k+1}}(\widehat{W_P}^{2n,2k})^T \widehat{r_{k+1}} e_{2k-1}^T (\widehat{N_u}^{2k,2k})_P \\ &\quad + (\widehat{K_u}^{2k,2k})_P^{-1} F_k^T \widehat{S_P}^{2n,2k} - (\widehat{W_P}^{2n,2k})^T E_k (\widehat{N_u}^{2k,2k})_P \\ &= \widehat{d_{k+1}}(\widehat{K_u}^{2k,2k})_P^{-1} e_{2k} \widehat{v_{k+1}}^T J_P^T \widehat{S_P}^{2n,2k} - \widehat{d_{k+1}}(\widehat{W_P}^{2n,2k})^T \widehat{r_{k+1}} e_{2k}^T \\ &\quad + (\widehat{K_u}^{2k,2k})_P^{-1} F_k^T \widehat{S_P}^{2n,2k} - (\widehat{W_P}^{2n,2k})^T E_k (\widehat{N_u}^{2k,2k})_P.\end{aligned} \tag{33}$$

We are most interested in deriving an expression for

$$(\widehat{S_P}^{2n,2k})^T J_P \widehat{r_{k+1}} e_{2k-1}^T \qquad (\text{or } (\widehat{W_P}^{2n,2k})^T J_P \widehat{r_{k+1}} e_{2k-1}^T)$$

from the above equation. From this we can easily obtain expressions for $z_j^T J_P r_{k+1}$ or $w_j^T J_P r_{k+1}$ as desired. In order to do so, we note that most of the matrices in (33) have a very special form. Let us start with the left-hand side. From (29) we have $(\widehat{S_P}^{2n,2k})^T J_P \widehat{S_P}^{2n,2k} = K = J_P^{2k,2k} + C_k + \Delta_k - C_k^T$. This implies

$$\begin{aligned}(\widehat{W_P}^{2n,2k})^T \widehat{S_P}^{2n,2k} &= J_P^{2k,2k}(\widehat{S_P}^{2n,2k})^T J_P^{2n,2n} \widehat{S_P}^{2n,2k} \\ &= J_P^{2k,2k} K \\ &= -I^{2k,2k} + J_P^{2k,2k} C_k + J_P^{2k,2k} \Delta_k - J_P^{2k,2k} C_k^T,\end{aligned}$$

where $J_P^{2k,2k}C_k$ and $(J_P^{2k,2k}C_k^T)^T$ have the same form as C_k, and $J_P^{2k,2k}\Delta_k$ is a diagonal matrix,

$$J_P^{2k,2k}\Delta_k = \mathrm{diag}(\begin{bmatrix} -\kappa_1 & 0 \\ 0 & -\kappa_1 \end{bmatrix}, \ldots, \begin{bmatrix} -\kappa_k & 0 \\ 0 & -\kappa_k \end{bmatrix}).$$

Therefore, we can rewrite the left-hand side of (33) as

$$\begin{aligned}
&(\widehat{W_P}^{2n,2k})^T \widehat{S_P}^{2n,2k} \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} (\widehat{W_P}^{2n,2k})^T \widehat{S_P}^{2n,2k} \\
&= \left[-I^{2k,2k} + J_P^{2k,2k}C_k + J_P^{2k,2k}\Delta_k + J_P^{2k,2k}C_k^T\right] \widehat{B_P}^{2k,2k} \\
&\qquad - \widehat{B_P}^{2k,2k} \left[-I^{2k,2k} + J_P^{2k,2k}C_k + J_P^{2k,2k}\Delta_k + J_P^{2k,2k}C_k^T\right] \\
&= \left[J_P^{2k,2k}C_k \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k}C_k\right] \\
&\qquad + \left[J_P^{2k,2k}\Delta_k \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k}\Delta_k\right] \\
&\qquad + \left[J_P^{2k,2k}C_k^T \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k}C_k^T\right].
\end{aligned}$$

By the local J–orthogonality assumption (and, therefore, by the special form of $J_P^{2k,2k}C_k$), it follows that

$$L_k^{(1)} := J_P^{2k,2k}C_k \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k}C_k$$

is a strictly lower block triangular matrix with block size 2. With the same argument we have that

$$U_k^{(1)} := J_P^{2k,2k}C_k^T \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k}C_k^T$$

is a strictly upper block triangular matrix with block size 2. Since the 2×2 diagonal blocks of $J_P^{2k,2k}\Delta_k \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k}\Delta_k$ are zero, we can write

$$J_P^{2k,2k}\Delta_k \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k}\Delta_k = L_k^{(2)} + U_k^{(2)},$$

where $L_k^{(2)}$ is strictly lower block triangular and $U_k^{(2)}$ strictly upper block triangular. Hence,

$$(\widehat{W_P}^{2n,2k})^T \widehat{S_P}^{2n,2k} \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} (\widehat{W_P}^{2n,2k})^T \widehat{S_P}^{2n,2k} = L_k^{(1)} + L_k^{(2)} + U_k^{(1)} + U_k^{(2)}.$$

Now let us turn our attention to the right-hand side of (33). The row vector

$$\widehat{v_{k+1}}^T J_P^T \widehat{S_P}^{2n,2k} = [* \ldots * \ 0 \ 0]$$

has nonzero elements in its first $(2n-2)$ positions. As $(\widehat{K_u}^{2k,2k})_P^{-1} e_{2k} = b_k e_{2k-1} + a_k e_{2k}$ we have that

$$L_k^{(3)} := \widehat{d_{k+1}} (\widehat{K_u}^{2k,2k})_P^{-1} e_{2k} \widehat{v_{k+1}}^T J_P^T \widehat{S_P}^{2n,2k}$$

is a strictly lower block triangular matrix with block size 2. Similarly we have that

$$U_k^{(3)} := \widehat{d_{k+1}} (\widehat{W_P}^{2n,2k})^T \widehat{r_{k+1}} e_{2k}^T$$

is a strictly upper block triangular matrix with block size 2. Hence, we can rewrite (33) as

$$\begin{aligned}
&L_k^{(1)} + L_k^{(2)} - L_k^{(3)} + U_k^{(1)} + U_k^{(2)} - U_k^{(3)} \\
&\qquad = (\widehat{K_u}^{2k,2k})_P^{-1} F_k^T \widehat{S_P}^{2n,2k} - (\widehat{W_P}^{2n,2k})^T E_k (\widehat{N_u}^{2k,2k})_P. \qquad (34)
\end{aligned}$$

This implies that the diagonal blocks of $(\widehat{K_u}^{2k,2k})_P^{-1} F_k^T \widehat{S_P}^{2n,2k} - (\widehat{W_P}^{2n,2k})^T E_k (\widehat{N_u}^{2k,2k})_P$ must be zero. Therefore, we can write

$$(\widehat{K_u}^{2k,2k})_P^{-1} F_k^T \widehat{S_P}^{2n,2k} - (\widehat{W_P}^{2n,2k})^T E_k (\widehat{N_u}^{2k,2k})_P = L_k^{(4)} + U_k^{(4)}$$

where $L_k^{(4)}$ is strictly lower block triangular and $U_k^{(4)}$ is strictly upper block triangular. By writing down only the strictly upper block triangular part of (34) we have

$$U_k^{(3)} = U_k^{(1)} + U_k^{(2)} - U_k^{(4)}$$

or

$$\widehat{d_{k+1}} (\widehat{W_P}^{2n,2k})^T \widehat{r_{k+1}} e_{2k}^T = J_P^{2k,2k} C_k^T \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k} C_k^T + U_k^{(2)} - U_k^{(4)}.$$

This is equivalent to

$$\begin{aligned} & \widehat{d_{k+1}} (\widehat{S_P}^{2n,2k})^T J_P^{2n,2n} \widehat{r_{k+1}} e_{2k}^T \\ &= -J_P^{2k,2k} \left[J_P^{2k,2k} C_k^T \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k} C_k^T + U_k^{(2)} - U_k^{(4)} \right] \\ &= C_k^T \widehat{B_P}^{2k,2k} - (\widehat{B_P}^{2k,2k})^{-T} C_k^T - J_P^{2k,2k} \left[U_k^{(2)} - U_k^{(4)} \right], \end{aligned} \tag{35}$$

where we have used the fact that $\widehat{B_P}^{2k,2k}$ is symplectic.

From (32) we get

$$\widehat{B_P}^{2k,2k} y_{2j-1} = \lambda_j y_{2j-1} \quad \text{and} \quad \widehat{B_P}^{2k,2k} y_{2j} = \lambda_j^{-1} y_{2j}.$$

This implies

$$y_{2j-1}^T (\widehat{B_P}^{2k,2k})^{-T} = \lambda_j^{-1} y_{2j-1}^T \quad \text{and} \quad y_{2j}^T (\widehat{B_P}^{2k,2k})^{-T} = \lambda_j y_{2j}^T.$$

Premultiplying (35) by y_{2j}^T and postmultiplying by y_{2j-1} yields

$$\begin{aligned} & \widehat{d_{k+1}} y_{2j}^T (\widehat{S_P}^{2n,2k})^T J_P^{2n,2n} \widehat{r_{k+1}} (e_{2k}^T y_{2j-1}) \\ &= y_{2j}^T C_k^T \widehat{B_P}^{2k,2k} y_{2j-1} - y_{2j}^T (\widehat{B_P}^{2k,2k})^{-T} C_k^T y_{2j-1} - y_{2j}^T J_P^{2k,2k} \left[U_k^{(2)} - U_k^{(4)} \right] y_{2j-1} \\ &= \lambda_j y_{2j}^T C_k^T y_{2j-1} - \lambda_j y_{2j}^T C_k^T y_{2j-1} - y_{2j}^T J_P^{2k,2k} \left[U_k^{(2)} - U_k^{(4)} \right] y_{2j-1} \\ &= y_{2j}^T J_P^{2k,2k} \left[U_k^{(4)} - U_k^{(2)} \right] y_{2j-1}. \end{aligned}$$

Similarly, premultiplying (35) by y_{2j-1}^T and postmultiplying by y_{2j} yields

$$\widehat{d_{k+1}} y_{2j-1}^T (\widehat{S_P}^{2n,2k})^T J_P^{2n,2n} \widehat{r_{k+1}} e_{2k}^T y_{2j} = y_{2j-1}^T J_P^{2k,2k} \left[U_k^{(4)} - U_k^{(2)} \right] y_{2j}.$$

Therefore, with the assumptions (31) and (32) we have

Theorem 4.1 *Assume that the symplectic Lanczos algorithm in finite-precision arithmetic satisfies (27) – (30). Let*

$$\begin{aligned} L_k^{(2)} + U_k^{(2)} &= J_P^{2k,2k} \Delta_k \widehat{B_P}^{2k,2k} - \widehat{B_P}^{2k,2k} J_P^{2k,2k} \Delta_k \\ L_k^{(4)} + U_k^{(4)} &= (\widehat{K_u}^{2k,2k})_P^{-1} F_k^T \widehat{S_P}^{2n,2k} - (\widehat{W_P}^{2n,2k})^T E_k (\widehat{N_u}^{2k,2k})_P \end{aligned}$$

where $L_k^{(2)}$ and $L_k^{(4)}$ are strictly lower block triangular matrices, and $U_k^{(2)}$ and $U_k^{(4)}$ are strictly upper block triangular matrices with block size 2. Then the computed symplectic Lanczos vectors $w_j = \widehat{S_P}^{2n,2k} y_{2j}$ and $z_j = \widehat{S_P}^{2n,2k} y_{2j-1}$ satisfy

$$w_j^T J_P^{2n,2n} \widehat{r_{k+1}} = \frac{y_{2j}^T J_P^{2k,2k} \left[U_k^{(4)} - U_k^{(2)}\right] y_{2j-1}}{\widehat{d_{k+1}}(e_{2k}^T y_{2j-1})} =: \frac{\psi_1}{\widehat{d_{k+1}}(e_{2k}^T y_{2j-1})}, \tag{36}$$

$$z_j^T J_P^{2n,2n} \widehat{r_{k+1}} = \frac{y_{2j-1}^T J_P^{2k,2k} \left[U_k^{(4)} - U_k^{(2)}\right] y_{2j}}{\widehat{d_{k+1}}(e_{2k}^T y_{2j})} =: \frac{\psi_2}{\widehat{d_{k+1}}(e_{2k}^T y_{2j})}. \tag{37}$$

The derived equations are similar to those obtained by Bai for the nonsymmetric Lanczos process. Hence we can interpret our findings analogously: Equations (36) and (37) describe the way in which the J–orthogonality is lost. Recall that the scalar d_{k+1} and the last eigenvector components $(e_{2k}^T y_{2j-1})$ and $(e_{2k}^T y_{2j})$ are also essential quantities used as the backward error criteria for the computed Ritz triplets $\{\lambda_i, z_i, (Jw_i)^T\}$ and $\{\lambda_i^{-1}, w_i, (Jz_i)^T\}$ discussed in Section 2. (Also recall that $|e_{2k}^T y_\ell| > 0$ if $B^{2k,2k}$ is unreduced.) Hence, if the quantities $|\psi_1|$ and $|\psi_2|$ are bounded and bounded away from zero, then (36) and (37) reflect the reciprocal relation between the convergence of the symplectic Lanczos process (i.e., tiny $\widehat{d_{k+1}}(e_{2k}^T y_{2j-1})$ and $\widehat{d_{k+1}}(e_{2k}^T y_{2j})$) and the loss of J–orthogonality (i.e., large $\widehat{r_{k+1}}^T J_P w_j$ and $\widehat{r_{k+1}}^T J_P z_j$).

Let us conclude our analysis by estimating $|\psi_1|$ and $|\psi_2|$. Let us assume (again analogous to Bai's analysis) that $\Delta_k = 0$, i.e., $\widehat{w_j}^T J_P \widehat{v_j} = -1$, which simplifies the technical details of the analysis and appears to be the case in practice, up to the order of machine precision. Under this assumption, we have $U_k^{(2)} = 0$. Moreover, we have

$$\begin{aligned} |\psi_1| &\leq ||U_k^{(4)}||_F ||y_{2j}||_2 ||y_{2j-1}||_2, \\ |\psi_2| &\leq ||U_k^{(4)}||_F ||y_{2j}||_2 ||y_{2j-1}||_2. \end{aligned}$$

Let us derive an estimate for $||U_k^{(4)}||_F$. $U_k^{(4)}$ is the strictly upper block triangular part of

$$(\widehat{K_u}^{2k,2k})_P^{-1} F_k^T \widehat{S_P}^{2n,2k} - (\widehat{W_P}^{2n,2k})^T E_k (\widehat{N_u}^{2k,2k})_P.$$

A generous upper bound is therefore given by

$$\begin{aligned} ||U_k^{(4)}||_F &\leq ||\widehat{K_u}^{2k,2k}||_F ||F_k^T||_F ||\widehat{S}^{2n,2k}||_F + ||\widehat{W}^{2n,2k}||_F ||E_k||_F ||\widehat{N_u}^{2k,2k}||_F \\ &\leq ||\widehat{S}^{2n,2k}||_F \left[||\widehat{K_u}^{2k,2k}||_F ||F_k||_F + ||E_k||_F ||\widehat{N_u}^{2k,2k}||_F \right] \\ &\leq \mathbf{u}\, ||\widehat{S}^{2n,2k}||_F^2 \Big\{ (m+5)\, ||\widehat{K_u}^{2k,2k}||_F ||\widehat{N_u}^{2k,2k}||_F ||M||_F^2 \\ &\quad + 7\, ||\widehat{K_u}^{2k,2k}||_F ||\widehat{N_u}^{2k,2k}||_F + 4\, ||\widehat{K_u}^{2k,2k}||_F \\ &\quad + (m+2)\, ||\widehat{K_u}^{2k,2k}||_F ||M||_F^2 + (m+8)\, ||\widehat{K_u}^{2k,2k}||_F^2 ||M||_F \\ &\quad + 4\, ||\widehat{N_u}^{2k,2k}||_F^2 ||M||_F + (m+6)\, ||\widehat{N_u}^{2k,2k}||_F ||M||_F \Big\} + \mathcal{O}(\mathbf{u}^2). \end{aligned}$$

The term

$$||\widehat{K_u}^{2k,2k}||_F ||\widehat{N_u}^{2k,2k}||_F$$

is an upper bound for the norm of $\widehat{B_P}^{2n,2k}$. The squared terms $||\widehat{K_u}^{2k,2k}||_F^2$ and $||\widehat{N_u}^{2k,2k}||_F^2$ are introduced as the original equations derived (17) and (21) are given in terms of $\widehat{K_u}^{2k,2k}$ and $\widehat{N_u}^{2k,2k}$, but not in terms of $\widehat{B_P}^{2n,2k}$.

Summarizing, we obtain the following corollary, which gives an upper bound for $|\psi_1|$ and $|\psi_2|$.

Corollary 4.1 *Assume that* $\Delta_k = 0$ *in Theorem 4.1. Then*

$$\begin{aligned}|\psi| \quad \leq \quad & \mathbf{u}\ \mathrm{cond}(\lambda_j) \Big\{ (m+5)\ ||\widehat{K_u}^{2k,2k}||_F ||\widehat{N_u}^{2k,2k}||_F ||M||_F^2 + 7\ ||\widehat{K_u}^{2k,2k}||_F ||\widehat{N_u}^{2k,2k}||_F \\ & + (m+2)\ ||\widehat{K_u}^{2k,2k}||_F ||M||_F^2 + (m+8)\ ||\widehat{K_u}^{2k,2k}||_F^2 ||M||_F + 4||\widehat{K_u}^{2k,2k}||_F \\ & + 4\ ||\widehat{N_u}^{2k,2k}||_F^2 ||M||_F + (m+6)\ ||\widehat{N_u}^{2k,2k}||_F ||M||_F \Big\} + \mathcal{O}(\mathbf{u}^2),\end{aligned}$$

where $\psi \in \{\psi_1, \psi_2\}$ *and*

$$\mathrm{cond}(\lambda_j) = \mathrm{cond}(\lambda_j^{-1}) = ||\widehat{S}^{2n,2k}||_F^2 ||y_{2j}||_2 ||y_{2j-1}||_2$$

is the condition number of the Ritz values λ_j *and* λ_j^{-1}.

Numerical examples show that this bound is too pessimistic.

Unfortunately, for the symplectic Lanczos process (as for any nonsymmetric Lanczos-like process), near breakdown may cause the norms of the symplectic Lanczos vectors $||v_j||_2$ and $||w_j||_2$ to grow unboundedly. Theorem 4.1 and Corollary 4.1 indicate that if the J–orthogonality between $\widehat{r_{k+1}}$ and w_j (and z_j) is lost, then the value $\widehat{d_{k+1}}(e_{2k}^T y_{2j-1})$ is proportional to $|\psi_1|$ (and the value $\widehat{d_{k+1}}(e_{2k}^T y_{2j})$ is proportional to $|\psi_2|$). Given the upper bound from Corollary 4.1, and supposing that $\mathrm{cond}(\lambda_j)$ is reasonably bounded, the loss of J–orthogonality implies that $\widehat{d_{k+1}}(e_{2k}^T y_{2j-1})$ (and $\widehat{d_{k+1}}(e_{2k}^T y_{2j})$) are small. Therefore, in the best case we can state that if the effects of finite-precision arithmetic, E_k and F_k in (27) and (28), are small, then small residuals tell us that the computed eigenvalues are eigenvalues of matrices close to the given matrix.

As the results derived are not surprising let us give just one example to demonstrate the practical behavior of the convergence of a Ritz value versus the loss of J–orthogonality among the symplectic Lanczos vectors.

Example 4.2 *Tests were done using a* 100×100 *symplectic block-diagonal matrix*

$$M = \mathrm{diag}(200, 100, 50, 47, \ldots, 4, 3, \left[\begin{smallmatrix} 2 & 1 \\ -1 & 2 \end{smallmatrix}\right], 1/200, 1/100, 1/50, 1/47, \ldots, 1/4, 1/3, \left[\begin{smallmatrix} 2 & 1 \\ -1 & 2 \end{smallmatrix}\right]^{-1}).$$

Lanczos step	$w_1^T J_P \widehat{r_{k+1}}$	$\widehat{d_{k+1}}(e_{2k}^T x_1)$
1	$0.11 * 10^{-15}$	$-0.37 * 10^{-01}$
2	$0.17 * 10^{-15}$	$0.28 * 10^{-01}$
3	$-0.40 * 10^{-15}$	$-0.10 * 10^{-01}$
4	$0.26 * 10^{-14}$	$0.15 * 10^{-02}$
5	$-0.35 * 10^{-13}$	$-0.11 * 10^{-03}$
6	$-0.54 * 10^{-12}$	$0.74 * 10^{-05}$
7	$-0.78 * 10^{-11}$	$0.51 * 10^{-06}$
8	$-0.97 * 10^{-10}$	$0.41 * 10^{-07}$
9	$0.12 * 10^{-08}$	$-0.33 * 10^{-08}$
10	$0.16 * 10^{-07}$	$0.24 * 10^{-09}$
11	$0.17 * 10^{-06}$	$-0.23 * 10^{-10}$
12	$-0.15 * 10^{-05}$	$0.27 * 10^{-11}$
13	$-0.38 * 10^{-05}$	$0.10 * 10^{-11}$
14	$-0.46 * 10^{-03}$	$0.88 * 10^{-14}$
15	$0.99 * 10^{-02}$	$-0.40 * 10^{-15}$
16	$-0.14 * 10^{+00}$	$0.27 * 10^{-16}$

Table 2: loss of J–orthogonality versus convergence of Ritz value

A random starting vector v_1 *is used. The largest Ritz value approximates the largest eigenvalue* $\lambda_1 = 200$ *of* M. *Table 2 illustrates the loss of* J*–orthogonality among the symplectic Lanczos vectors in terms of* $w_1^T J_P \widehat{r_{k+1}}$ *and the convergence of a Ritz value in terms of the residual* $\widehat{d_{k+1}}(e_{2k}^T x_1)$.

The results for $z_1^T J_P \widehat{r_{k+1}}$ and $\widehat{d_{k+1}}(e_{2k}^T x_2)$ are almost the same. As predicted by Theorem 4.1, the loss of J–orthogonality accompanies the convergence of a Ritz value to the largest eigenvalue λ_1 (and the convergence of a Ritz value to the smallest eigenvalue λ_1^{-1}) in terms of small residuals.

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