

Let  $K$  and  $L$  be symmetric PSD matrices of size  $N \times N$ , with all entries in  $[0,1]$ . Let  $i$  be any number in  $1 \dots N$  and  $K', L'$  be two new symmetric PSD matrices, each with only row  $i$  and column  $i$  different from  $K$  and  $L$ .

I would like to obtain an upperbound to the quantity below:

$$\begin{aligned} & |[sum(K' .* L') - sum(K .* L)] \\ & - \frac{2}{N}[sum(K'L') - sum(KL)] \\ & + \frac{1}{N^2}[sum(K')sum(L') - sum(K)sum(L)]| \end{aligned}$$

where  $.*$  (MATLAB slang) means element-wise multiply.

Using simple triangular inequality and bounding the three square brackets respectively, I can bound the above with  $12N - 13$ . However, this is extremely loose and empirical experiments show that the constant coefficient should be much lower, probably closer to  $1N$ . Maybe there are linear algebra properties connecting those three forms of products that I don't know, would you please help me with some thoughts to get a better bound?