

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:

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

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 $1/N$. 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?