Backward Error n = 1000, k = 1, λ = 0.4 $\cdot \sigma_{min}(A)$ $\|\widetilde{B} - B\|_2$ 10^{6} $2\kappa(A)\|A\|_2\varepsilon_1^{\text{rel}} + 10.4\varepsilon_2^{\text{rel}}$ backward error bound 10⁵ direct inversion error $\epsilon_2^{abs} \leq \frac{1}{2(\beta + \lambda \epsilon_1^{abs})}$ 10^{4} • $2(\beta + \lambda \varepsilon_1^{abs})^2 \varepsilon_2^{abs} \leq \frac{1}{2}$ $\varepsilon_1^{\text{abs}} = \frac{1}{2\|A\|_2}$ Value 10^{3} 10^{2} 10^{1} 10⁰ 10^{-6} 10^{-5} 10^{-4} 10^{-3} 10^{-2} 10^{-1} 10⁰

ε