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# Randomized orthogonalization process with reorthogonalization

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A PREPRINT

Yongseok Jang<sup>1,\*</sup> and Laura Grigori<sup>2</sup>

<sup>1</sup>LIP6, Sorbonne University, Paris, France. Email: yongseok.jang@lip6.fr.

<sup>2</sup>EPFL, Lausanne, Switzerland. Email: laura.grigori@epfl.ch.

\*Corresponding author.

## ABSTRACT

The dimension reduction technique of random sketching is advantageous in significantly reducing computational complexity. In orthogonalization processes like the *Gram-Schmidt* (GS) algorithm, incorporating random sketching results in a halving of computational costs compared to the *classical/modified Gram-Schmidt* (CGS/MGS) algorithms, while maintaining numerical stability comparable to the MGS algorithm. The *randomized Gram-Schmidt* (RGS) algorithm produces a set of sketched orthonormal vectors, and the loss of orthogonality in these vectors is linearly dependent on the condition number of the given matrix. We propose a new variant, RGS2, with reorthogonalization to obtain a set of  $l_2$  orthonormal vectors. A round-off error analysis demonstrates that the loss of orthogonality is close to the unit round-off level. Numerical experiments exhibit the benefits of our proposed algorithm. Furthermore, we apply the RGS2 algorithm to the *Generalized Minimal Residual Method* (GMRES) and compare its numerical performance with other GMRES variants.

## 1 Introduction

Random sketching is a technique used in numerical linear algebra to reduce the dimensionality of large data sets. The basic idea is to represent a high-dimensional matrix or vector by a much smaller, randomized low-rank approximation. This is achieved by multiplying the original matrix or vector with a random sketching matrix. Random sketching can be used to speed up computations and reduce the memory requirements of algorithms that operate on large matrices and vectors. Defining a suitable random sketching matrix is an essential aspect of this technique.

In practice, several variants of random sketching have been proposed and analyzed, such as Gaussian distributions, Rademacher distributions, and sub-sampled randomized Hadamard transform (SRHT). The quality of the approximation depends on the choice of sketching matrix. For more details on theoretical estimations and specific examples of suitable sketching matrices, we refer to literature for example, the works of Achlioptas [1], Halko et al.[2], and Woodruff [3]. Additionally, it is important to note that in order to ensure the effectiveness of the dimensionality reduction, the sketching matrix should have certain properties such as  $\epsilon$ -embedding and  $(\epsilon, \delta, d)$  oblivious  $l_2$ -subspace embedding. The size of the sketching matrix should also be chosen accordingly. For more details on these properties and specific examples of suitable sketching matrix sizes, we refer to literature such as Balabanov and Nouy[4], and Balabanov and Grigori[5].

Recently, Jang et al.[6] proposed new *Generalized Minimal Residual* (GMRES) methods that combine random sketching and deflated restarting. These methods exhibit improved stability in generating Krylov basis vectors and enhanced convergence rates by disregarding eigenvectors and singular vectors obtained via the randomized Rayleigh Ritz method. Since these methods rely on the *randomized Gram-Schmidt* (RGS) algorithm[5], the set of basis vectors is not  $l_2$  orthonormal but sketched orthonormal. On the other hand, Nakatsukasa and Tropp[7] introduced a random sketching algorithm for GMRES and Rayleigh-Ritz methods, called *sGMRES* and *sRR*, respectively. Their works employed truncated Arnoldi process rather than full orthogonalization, leading to faster computation but weaker stability. Furthermore, based on the truncated Arnoldi process, Burke and Güttel[8] developed another variant of the randomized GMRES with deflated restarting (GMRES-DR).

In this paper, we propose new randomized Gram-Schmidt algorithms inspired by reorthogonalization[9, 10]. Unlike the existing RGS algorithm, our method provides a set of  $l_2$  orthonormal basis vectors with numerical stability. Additionally, we

present a round-off error analysis to demonstrate that the loss of orthogonality is close to the unit round-off level. Finally, we apply the proposed algorithm to GMRES and GMRES-DR to compare numerical performance with the classical methods. Relevant MATLAB codes for the randomized Gram-Schmidt (RGS) algorithms and associated numerical experiments can be found on the author's GitHub repository (<https://github.com/Yongseok7717/RGS2>). These include implementations of various GS algorithms, along with scripts for GMRES and GMRES-DR methods.

We would like to highlight that our research provides fully  $l_2$  orthogonalization with random sketching at first with relevant error analysis. We show that our method is computationally cheaper than other GS algorithms with reorthogonalization and the loss of orthogonality does not depend on the condition number of the input matrix. As seen in [6], to solve ill-conditioned systems, GMRES and GMRES-DR would not work properly if the quality of Krylov basis vectors is poor in finite arithmetic, i.e. if there exists the large loss of orthogonality. Therefore, since our algorithm ensures the quality of orthogonalization process, we can observe significantly improved numerical performance.

Our paper is structured as follows. Section 2 provides an introduction to random sketching. In Section 3, we present two variants of the randomized Gram-Schmidt (RGS) algorithm with reorthogonalization. Section 4 includes rounding error analyses of our proposed algorithms along with numerical examples. In Section 5, we demonstrate the benefits of our method through numerical tests on solving linear systems. Finally, Section 6 concludes our findings with remarks.

## 2 Preliminary

We adopt standard notations for their broad applicability. Our focus is on real-valued systems, using bold lowercase for vectors and uppercase for matrices. For example, a vector of length  $n$  is denoted as  $\mathbf{x} \in \mathbb{R}^n$  for  $n \in \mathbb{N}$ . The  $l_2$  norm of a vector  $\mathbf{x}$ , computed by using the  $l_2$  inner product  $(\cdot, \cdot)$ , is denoted as  $\|\mathbf{x}\|$ . The transpose of matrix  $X$  is represented as  $X^T$ , and the pseudo-inverse of  $X$  is denoted as  $X^\dagger$ . Additionally,  $\kappa(X)$  denotes the condition number of  $X$ . We use  $\sigma_{\min}(X)$  and  $\sigma_{\max}(X)$  for the minimum and maximum singular values of  $X$ , respectively. The identity matrix of dimension  $n$  is denoted by  $I_n$ , and  $O_{i \times j}$  represents the zero rectangular matrix of size  $i$  by  $j$ . For improved algorithm readability, we utilize MATLAB expressions; for example,  $X(1:i, 1:j)$  denotes the submatrix comprising the first  $i$  rows and first  $j$  columns of  $X$ . For rounding error analysis, we denote the unit round-off by  $\bar{u}$  (e.g.  $\bar{u} = O(10^{-16})$  for IEEE double precision) and a low-degree polynomial by  $\xi_k$  for  $k = 1, 2, \dots$  such that depends on the problem dimensions but is independent of the condition number of the problem and  $\bar{u}$ .

Let  $\Theta \in \mathbb{R}^{t \times n}$  be a sketching matrix with  $t \ll n$ . This matrix introduces a sketched product and its associated norm, referred to as the  $\Theta$ -norm or sketched norm. These are employed to approximate the  $l_2$  inner product and  $l_2$  norm through the embedding of subspaces. Specifically, the random sketched product and sketched norm are defined as follows:

$$(\mathbf{v}, \mathbf{w})_\Theta = (\Theta\mathbf{v}, \Theta\mathbf{w}) \quad \text{and} \quad \|\mathbf{v}\|_\Theta = \|\Theta\mathbf{v}\|,$$

for any  $\mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ , respectively. This results in a  $l_2$ -subspace embedding, mapping subspaces of  $\mathbb{R}^n$  into subspaces of  $\mathbb{R}^t$ . The effectiveness of this embedding depends on the choice of the sketching matrix  $\Theta$ . For detailed theoretical insights, we refer to [5]. Hence, it is crucial to define a suitable sketching matrix, for example, using Gaussian distributions, Rademacher distributions, SRHT, etc., as discussed in [1, 2, 3].

**Definition 1** ( $\epsilon$ -embedding). *For  $0 < \epsilon < 1$ , the sketching matrix  $\Theta$  is an  $\epsilon$ -embedding for subspace  $V \subset \mathbb{R}^n$  if*

$$\forall \mathbf{x}, \mathbf{y} \in V, \quad |(\mathbf{x}, \mathbf{y}) - (\mathbf{x}, \mathbf{y})_\Theta| \leq \epsilon \|\mathbf{x}\| \|\mathbf{y}\|.$$

**Definition 2** ( $(\epsilon, \delta, d)$  oblivious  $l_2$ -subspace embedding). *The random sketching matrix  $\Theta$  is a  $(\epsilon, \delta, d)$  oblivious  $l_2$ -subspace embedding for  $V \subset \mathbb{R}^n$  of dimension  $d$  if*

$$\text{probability}(\Theta \text{ is an } \epsilon\text{-embedding for } V) \geq 1 - \delta.$$

According to [4, 5], we can define the random sketching matrix by rescaled Rademacher distribution and partial SRHT (P-SRHT) with the size of sketching matrix  $t$  given by

$$t \geq 7.87\epsilon^{-2}(6.9d + \log(1/\delta)) \quad \text{and} \quad t \geq 2(\epsilon^2 - \epsilon^3/3)^{-1} \left( \sqrt{d} + \sqrt{8 \log(6n/\delta)} \right)^2 \log(3d/\delta),$$

respectively, to obtain  $(\epsilon, \delta, d)$  oblivious  $l_2$ -subspace embeddings.

**Proposition 1** ( $l_2$  norm and  $\Theta$  norm). *For a vector  $\mathbf{v} \in \mathbb{R}^n$ , we have the following bounds.*

- $\|\mathbf{v}\|_\Theta = \|\Theta\mathbf{v}\| \leq \|\Theta\| \|\mathbf{v}\|.$
- $\|\mathbf{v}\| = \|\Theta^\dagger \Theta\mathbf{v}\| \leq \|\Theta^\dagger\| \|\mathbf{v}\|_\Theta$  if  $\Theta\mathbf{v} \neq \mathbf{0}$ .

- $|\|\mathbf{v}\| - \|\mathbf{v}\|_{\Theta}| \leq \epsilon \|\mathbf{v}\|$  if  $\Theta$  is an  $\epsilon$ -embedding for  $V \subset \mathbb{R}^n$  and  $\mathbf{v} \in V$ .
- $\|\Theta\|_F \leq \sqrt{(1+\epsilon)n}$  with probability at least  $1-\delta$  if  $\Theta$  is an  $(\epsilon, \delta/n, 1)$  oblivious  $l_2$ -subspace embedding, where  $\|\cdot\|_F$  is the Frobenius norm.
- For  $\Theta\mathbf{v} \neq \mathbf{0}$ ,

$$\frac{1}{\|\Theta^\dagger\|} \|\mathbf{v}\| \leq \|\mathbf{v}\|_{\Theta} \leq \|\Theta\| \|\mathbf{v}\| \quad \text{and} \quad \sigma_{\min}(\Theta) \|\mathbf{v}\| \leq \|\mathbf{v}\|_{\Theta} \leq \|\Theta\| \|\mathbf{v}\|.$$

We refer to [5, 6] for more details.

### 3 Randomized Gram-Schmidt algorithm with reorthogonalization

The Gram-Schmidt process is primarily employed for orthonormalizing a set of vectors or computing the QR factorization of a matrix. It operates iteratively, utilizing projection operators to achieve the desired orthogonalization. Let us consider the linearly independent  $W = [\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_m]$  and the projection operator  $P_{\mathbf{u}}$  defined by

$$P_{\mathbf{u}}(\mathbf{w}) = \frac{(\mathbf{u}, \mathbf{w})}{(\mathbf{u}, \mathbf{u})} \mathbf{u} \quad \text{for any } \mathbf{u} \text{ and } \mathbf{w}.$$

Then Gram-Schmidt process leads a set of orthogonal vectors  $U_m = [\mathbf{u}_1, \dots, \mathbf{u}_m]$  where

$$\mathbf{u}_1 = \mathbf{w}_1, \quad \mathbf{u}_i = \mathbf{w}_i - \sum_{j=1}^{i-1} P_{\mathbf{u}_j}(\mathbf{w}_i) \quad \text{for } i = 2, \dots, m, \quad \text{and } \text{span}\{\mathbf{w}_1, \dots, \mathbf{w}_m\} = \text{span}\{\mathbf{u}_1, \dots, \mathbf{u}_m\}.$$

Therefore, it can also result in an orthonormal set by normalizing each vector. For example, obtaining the orthonormal matrix  $Q_m$  can be done as follows:

$$Q_m = [\mathbf{q}_1, \dots, \mathbf{q}_m] \text{ where } \mathbf{q}_i = \mathbf{u}_i / \|\mathbf{u}_i\| \quad \forall i = 1, \dots, m, \text{ and } \text{span}\{\mathbf{w}_1, \dots, \mathbf{w}_m\} = \text{span}\{\mathbf{q}_1, \dots, \mathbf{q}_m\}.$$

Various GS algorithms have been proposed and analyzed including the *classical Gram-Schmidt* algorithm (CGS) [11], the *modified Gram-Schmidt* algorithm (MGS) [11, 12, 13] and their re-orthogonalized algorithms (namely CGS2 and MGS2, respectively) [9, 10]. The latter methods improve computational orthogonality for practical implementation. Depending on the choice of Gram-Schmidt algorithms, the projection can be defined with respect to iterations by

$$\begin{aligned} \text{CGS :} \quad & P^{(i)} = I_n - Q_i Q_i^T, \\ \text{CGS2 :} \quad & P^{(i)} = (I_n - Q_i Q_i^T)(I_n - Q_i Q_i^T), \\ \text{MGS :} \quad & P^{(i)} = (I_n - \mathbf{q}_i \mathbf{q}_i^T)(I_n - \mathbf{q}_{i-1} \mathbf{q}_{i-1}^T) \cdots (I_n - \mathbf{q}_1 \mathbf{q}_1^T), \\ \text{MGS2 :} \quad & P^{(i)} = (I_n - \mathbf{q}_i \mathbf{q}_i^T) \cdots (I_n - \mathbf{q}_1 \mathbf{q}_1^T)(I_n - \mathbf{q}_i \mathbf{q}_i^T) \cdots (I_n - \mathbf{q}_1 \mathbf{q}_1^T), \end{aligned}$$

where  $Q_i = [\mathbf{q}_1, \dots, \mathbf{q}_i]$  for each  $i \in \{1, \dots, m\}$ . These projectors approximate the  $l_2$  orthogonal projector  $I_n - Q_i Q_i^\dagger$  onto the orthogonal complement of  $\text{span}(Q_i)$  in the inexact arithmetic where the quality of computational orthogonality relies on  $\kappa(Q_m)$ .

On the other hand, the RGS algorithm [5] is based on random sketching. To be specific, it is motivated by approximating inner products of high dimension vectors with inner products of their low dimensional random projections, so called sketch. Thus, the approximate orthogonality depends on the random projection rather than the  $l_2$  norm sense. For more theoretical proofs and details of RGS, we refer to [5] and the references therein. Unlike other variants of Gram-Schmidt process, e.g. CGS, MGS, CGS2 and MGS2, the randomized Gram-Schmidt process allows us to have  $\Theta$  orthogonality rather than  $l_2$  orthogonality. In other words, we will employ  $\Theta$  orthogonal projector hence we define

$$\text{RGS :} \quad P^{(i)} = I_n - Q_i(\Theta Q_i)^\dagger \Theta,$$

where  $Q_i = [\mathbf{q}_1, \dots, \mathbf{q}_i]$  for each  $i \in \{1, \dots, m\}$ . As in the CGS2 and MGS2 algorithms, the reorthogonalizing process with the  $l_2$  orthogonal projector in the RGS algorithm leads us to define the following  $l_2$  orthogonal projector:

$$\text{RGS2C :} \quad P^{(i)} = (I_n - Q_i Q_i^T)(I_n - Q_i(\Theta Q_i)^\dagger \Theta), \quad (3.1)$$

$$\text{RGS2M :} \quad P^{(i)} = (I_n - \mathbf{q}_i \mathbf{q}_i^T) \cdots (I_n - \mathbf{q}_1 \mathbf{q}_1^T)(I_n - Q_i(\Theta Q_i)^\dagger \Theta), \quad (3.2)$$

---

**Algorithm 1** RGS algorithm with reorthogonalization

---

**Input:** matrix  $W \in \mathbb{R}^{n \times m}$ , sketching matrix  $\Theta \in \mathbb{R}^{t \times n}$ 
**Output:**  $Q \in \mathbb{R}^{n \times m}$ ,  $R \in \mathbb{R}^{m \times m}$ 

```

1: for  $j = 1 : m$  do
2:    $\mathbf{u}_j = \mathbf{w}_j$ .
3:   Sketch  $\mathbf{w}_j$ :  $\mathbf{p}_j = \Theta \mathbf{w}_j$ .
4:   Solve  $t \times (j - 1)$  least squares problem:  $R_1(1 : j - 1, j) = \arg \min_{\mathbf{y} \in \mathbb{R}_1^{j-1}} \|\mathbf{S}_{j-1} \mathbf{y} - \mathbf{p}_j\|$ 

5:    $\mathbf{u}_j = \mathbf{w}_j - Q_{j-1} R_1(1 : j - 1, j)$ 
6:    $\mathbf{v}_j = \mathbf{u}_j$ .
   Reorthogonalizing (via CGS) | (via MGS)
7:    $R_2(1 : j - 1, j) = Q_{j-1}^T \mathbf{v}_j$  | for  $i = 1 : j - 1$  do
    $\mathbf{v}_j = \mathbf{v}_j - Q_{j-1} R_2(1 : j - 1, j)$  |    $R_2(i, j) = \mathbf{q}_i^T \mathbf{v}_j$ 
   |    $\mathbf{v}_j = \mathbf{v}_j - \mathbf{q}_i R_2(i, j)$ 
   | end for
8:    $R(1 : j - 1, j) = R_1(1 : j - 1, j) + R_2(1 : j - 1, j)$ ;  $R(j, j) = \|\mathbf{v}_j\|$ .
9:    $\mathbf{q}_j = \mathbf{v}_j / R(j, j)$ .
10:  Sketch  $\mathbf{q}_j$ :  $\mathbf{s}_j = \Theta \mathbf{q}_j$ .
11:   $\mathbf{S}_j = [\mathbf{s}_1, \dots, \mathbf{s}_j]$ ;  $\mathbf{Q}_j = [\mathbf{q}_1, \dots, \mathbf{q}_j]$ .
12: end for
    return  $Q = Q_m$  and  $R$ .

```

---

by combining the RGS with either CGS or MGS. Consequently, using (3.1) or (3.2), we can derive the full RGS2 algorithm where it is described in Algorithm 1.

As depicted in Algorithm 1, we introduce two types of reorthogonalization algorithm and we call the corresponding methods *RGS2C* and *RGS2M*, respectively, for convenience. The fundamental idea in the RGS2 algorithm is that we can reduce the computational cost by employing the sketched orthogonal projections and impose the  $l_2$  orthogonality of  $Q$  rather than  $\Theta$  orthogonality as in the RGS algorithm. Furthermore, in inexact arithmetic, the resulting matrix  $Q$  of RGS2 gets less loss of orthogonality than CGS, MGS and RGS. On the other hand, in exact arithmetic, we can easily show that  $Q$  is  $l_2$  orthonormal.

**Theorem 1.** *Let  $Q$  and  $R$  be matrices given by performing Algorithm 1 on  $W$  where  $W$  has full rank. Suppose the sketching matrix  $\Theta$  satisfying that  $\Theta \mathbf{w}_j \neq 0$ , for any  $j = 1, \dots, m$ . Then it is true that  $W = QR$  and  $Q$  is  $l_2$  orthonormal in exact arithmetic.*

*Proof.* Let  $j \in \{1, \dots, m\}$ . It is obvious that

$$\mathbf{w}_j = \mathbf{u}_j + Q_{j-1} R_1(1 : j - 1, j) \quad \text{and} \quad \mathbf{u}_j = \mathbf{v}_j + Q_{j-1} R_2(1 : j - 1, j) \quad (3.3)$$

where  $\mathbf{u}_j$  and  $\mathbf{v}_j$  are defined in Lines 5 and 7, respectively, for each  $j$ , in either RGS2C or RGS2M. By the definition of  $\mathbf{q}_j$ , we can write

$$\mathbf{w}_j = \mathbf{q}_j R(j, j) + Q_{j-1} (R_1(1 : j - 1, j) + R_2(1 : j - 1, j)) = Q_j R(1 : j, j),$$

thus, to tidy up the result for all  $j$ , we have  $W = QR$ .

To prove the orthonormality of  $Q$ , we want to use mathematical induction. For  $j = 1$ , it is trivial that  $\|\mathbf{q}_1\| = 1$ . We suppose the induction hypothesis such that  $Q_j^T Q_j = I_j$  for  $1 \leq j < m$ . If we show  $Q_{j+1}^T Q_{j+1} = I_{j+1}$ , then the proof completes by induction.

Consider  $Q_j^T \mathbf{q}_{j+1}$ . By the definition of  $\mathbf{q}_{j+1}$  and (3.3) for  $j + 1$ , we can write it as

$$Q_j^T \mathbf{q}_{j+1} = \frac{Q_j^T \mathbf{v}_{j+1}}{R(j, j)} = \frac{Q_j^T (\mathbf{u}_{j+1} - Q_j R_2(1 : j, j + 1))}{R(j, j)} = \frac{Q_j^T \mathbf{u}_{j+1} - R_2(1 : j, j + 1)}{R(j, j)},$$

since  $Q_j^T Q_j = I_j$ . Corresponding to Line 7 of Algorithm 1, in the CGS variant,  $R_2(1 : j, j + 1)$  is defined by  $R_2(1 : j, j + 1) = Q_j^T \mathbf{u}_{j+1}$ . On the other hand, the MGS variant leads us to rewrite  $R_2(k, j + 1)$  for each  $k = 1, \dots, j$  as

$$R_2(k, j + 1) = \mathbf{q}_k^T \mathbf{u}_{j+1} - \sum_{i=1}^{k-1} \mathbf{q}_k^T \mathbf{q}_i R_2(i, j + 1) = \mathbf{q}_k^T \mathbf{u}_{j+1},$$

by the induction assumption such as the orthogonality of  $Q_j$ . Hence, regardless of the choice of reorthogonalization, we have

$$Q_j^T \mathbf{q}_{j+1} = \frac{Q_j^T \mathbf{u}_{j+1} - R_2(1:j, j+1)}{R(j, j)} = \frac{Q_j^T \mathbf{u}_{j+1} - Q_j^T \mathbf{u}_{j+1}}{R(j, j)} = O_{j \times 1}.$$

Therefore, we can derive

$$Q_{j+1}^T Q_{j+1} = \begin{bmatrix} Q_j^T Q_j & Q_j^T \mathbf{q}_{j+1} \\ \mathbf{q}_{j+1}^T Q_j & \mathbf{q}_{j+1}^T \mathbf{q}_{j+1} \end{bmatrix} = \begin{bmatrix} I_j & O_{j \times 1} \\ O_{1 \times j} & 1 \end{bmatrix} = I_{j+1},$$

so that we end the proof by induction.  $\square$

Next, we analyse the computational complexity of RGS2 algorithm. In order to obtain the benefit of random sketching in cost reduction, we introduce fast computations in sketching by *Fast Walsh Hadamard transformation* (FWHT) as follows.

**Definition 3** (Fast Walsh Hadamard transformation). *Let  $\mathcal{H}_m$  be the  $2^m \times 2^m$  Hadamard matrix defined by*

$$\mathcal{H}_m = \begin{bmatrix} \mathcal{H}_{m-1} & \mathcal{H}_{m-1} \\ \mathcal{H}_{m-1} & -\mathcal{H}_{m-1} \end{bmatrix},$$

for  $m \in \mathbb{N}$  with  $\mathcal{H}_0 = 1$ . For a vector  $\mathbf{a}$  of length  $N = 2^m$ , if we use the FWHT algorithm as depicted in Algorithm 2 to compute Walsh Hadamard transformation of  $\mathbf{a}$ , the complexity follows  $N \log(N)$  flops rather than  $N^2$  flops.

---

**Algorithm 2** Fast Walsh Hadamard transformation

---

**Input:** vector  $\mathbf{a} \in \mathbb{R}^N$

**Output:**  $\mathbf{b} \in \mathbb{R}^N$

```

1:  $h = 1; \mathbf{b} = \mathbf{a}$ .
2: while  $h < N$  do
3:   for  $i = 1 : 2h : N$  do
4:     for  $j = i : (i + h - 1)$  do
5:        $x = b(j); y = b(j + h)$ .
6:        $b(j) = x + y; b(j + h) = x - y$ .
7:     end for
8:   end for
9:    $h = 2h$ 
10: end while
return  $\mathbf{b}$ .

```

---

Using the Hadamard matrix, we can define the sketch matrix of P-SRHT by

$$\Theta = \frac{1}{\sqrt{t}} P \mathcal{H}_m D, \quad (3.4)$$

where  $D$  is a random  $N \times n$  rectangular diagonal matrix whose entries are independent random signs,  $m$  satisfies  $\log_2(n) \leq \log_2(N) = m < \log_2(n) + 1$  and  $P$  is a  $t \times N$  random permutation matrix that restricts an  $n$ -dimensional vector to  $t$  coordinates. Therefore, the computational cost of sketching is  $n \log(t)$  flops. For more details, please see [4] and the references therein.

**Theorem 2.** *Supposed the random sketching in Algorithm 1 is performed by P-SRHT via FWHT. Also, we assume that one of common least squares solvers such as Givens QR solver, Householder solver, etc., is used for solving the least squares problems of size  $t \times (j - 1)$ . Then the total computational complexity of the RGS2 algorithm is  $3nm^2$  flops asymptotically, where  $\log(t) \ll m$ .*

*Proof.* The proof follows the cost analysis of the RGS algorithm in [6]. We first consider costs corresponding to lines for  $j = 1, \dots, m$ .

- Random sketching: Lines 3 and 10. By introducing FWHT in P-SRHT, it costs  $n \log(t)$  flops.
- Solving least square problems: Line 4. Using Givens QR or Householder solvers, it requires  $O(t(j - 1)^2)$  flops, e.g.  $2t(j - 1)^2$  flops or  $3t(j - 1)^2$  flops.
- Defining  $\mathbf{u}_j$ : Line 5. It consists of a matrix-vector multiplication and a vector addition. Hence, the cost is  $2nj$  flops.

- Reorthogonalizing: Line 7. For both CGS and MGS variants, we need  $4nj$  flops.
- Defining  $R(1 : j - 1, j)$ : Line 7. The addition of vectors of length  $(j - 1)$  requires  $(j - 1)$  flops.
- Normalization: Lines 8 and 9. To normalized a vector of length  $n$ ,  $(2n + 2)$  flops is needed.

Tidying up all results, summing them up over  $j = 1, \dots, m$  gives

$$\begin{aligned} \text{Total complexity} &= \sum_{j=1}^m (2n \log(t) + O(t(j-1)^2) + 6nj + j - 1 + 2n + 2) \\ &\approx \sum_{j=1}^m 6nj \approx 3nm^2, \end{aligned}$$

since other computational costs are dominated by  $nj$  when  $j$  is large enough such as  $\log(t) \ll j$ .  $\square$

Although the complexity of RGS2 is larger than CGS and MGS about 50%, it is 25% cheaper than CGS2 and MGS2. Overall, the complexity of GS process follows

RGS :  $nm^2$  flops < CGS/MGS :  $2nm^2$  flops < RGS2 :  $3nm^2$  flops < CGS2/MGS2 :  $4nm^2$  flops, respectively.

#### 4 Loss of orthogonality

Let us consider  $\mathbf{s} = \Theta \mathbf{x}$  in exact arithmetic and denote  $\bar{\mathbf{s}}$  for finite precision arithmetic. We recall the rounding error analysis of sketching from [5] such that

$$\Theta \mathbf{x} = \bar{\mathbf{s}} + \delta \mathbf{s}, \quad \|\delta \mathbf{s}\| \leq \xi_1 \|\mathbf{x}\| \bar{u}, \quad (4.1)$$

where  $\xi_1$  depends on the oblivious  $l_2$  subspace embedding property. With the sufficiently large  $t$ , we have  $\xi_1 = O(1)$ . Therefore random sketching enables us to reduce the dimension of the problem without large loss of numerical precision. We refer to [5] and its supplementary material for the detail of the rounding error analysis of the RGS algorithm. However, for simplicity, we consider only single precision, not mixed precision. Furthermore, we follow the rounding error analysis of an elementary orthogonalization step [14, 11, 15] and we suppose that  $nm\bar{u} \ll 1$ .

**Theorem 3.** Suppose  $\bar{Q}$  and  $\bar{R}$  are computed by Algorithm 1 in the CGS variant. Then it satisfies that

$$W + \delta W = \bar{Q}\bar{R}, \quad \|\delta W\| \leq \xi_C \|W\| \bar{u}, \quad (4.2)$$

where  $\xi_C$  is a low degree polynomial of  $n$  and  $m$  and is independent of  $\bar{u}$ ,  $W$ ,  $Q$  and  $R$ . The loss of orthogonality is bounded by

$$\|I_m - \bar{Q}^T \bar{Q}\| \leq \tilde{\xi}_C \bar{u}, \quad (4.3)$$

where  $\tilde{\xi}_C = O(nm^{3/2})$ , if  $\tilde{\xi}_r \kappa(W) \bar{u} < 1$  holds for some  $\tilde{\xi}_r = O(n^2 m^3)$ .

*Proof.* Recall Algorithm 1 and use the standard rounding error results in the elementary orthogonalizing process. The vector  $\bar{\mathbf{u}}_j$  computed in Line 5 satisfies

$$\bar{\mathbf{u}}_j = \mathbf{w}_j - \sum_{i=1}^{j-1} \bar{\mathbf{q}}_i \bar{r}_{i,j}^{(1)} + \delta \mathbf{u}_j \quad \|\delta \mathbf{u}_j\| \leq \xi_2 \|\mathbf{w}_j\| \bar{u}, \quad (4.4)$$

where  $\xi_2 = O(nm)$  and we can also obtain

$$\bar{\mathbf{v}}_j = \bar{\mathbf{u}}_j - \sum_{i=1}^{j-1} \bar{\mathbf{q}}_i \bar{r}_{i,j}^{(2)} + \delta \mathbf{v}_j \quad \|\delta \mathbf{v}_j\| \leq \xi_2 \|\bar{\mathbf{u}}_j\| \bar{u}, \quad (4.5)$$

in Line 7. By introducing any least square solver satisfying the backward-stability property such that

$$\bar{R}_1(1 : j - 1, j) = \arg \min_{\mathbf{y}} \|(\bar{S}_{j-1} + \delta S_{j-1}) \mathbf{y} - (\bar{\mathbf{p}}_j + \delta \mathbf{p}_j)\|,$$

with  $\|\delta S_{j-1}\|_F \leq 0.01 \bar{u} \|\bar{S}_{j-1}\|$  and  $\|\delta \mathbf{p}_j\| \leq 0.01 \bar{u} \|\bar{\mathbf{p}}_j\|$ , we can derive

$$\|\bar{R}_1(1 : j - 1, j)\| \leq 1.4 \|\mathbf{w}_j\|, \quad (4.6)$$

e.g., please see Supplementary material of Balabanov and Grigori[5]. Let  $\alpha_j$  be the error of the least square problem such that

$$\alpha_j = \left\| (\bar{S}_{j-1} + \delta S_{j-1}) \bar{R}_1(1 : j-1, j) - (\bar{\mathbf{p}}_j + \delta \mathbf{p}_j) \right\|.$$

This is equivalent to

$$\alpha_j = \left\| \Theta \bar{Q}_{j-1} \bar{R}_1(1 : j-1, j) - \Theta \mathbf{w}_j \right\|.$$

Since  $\Theta$  is nonsingular, we have

$$\alpha_j \geq \sigma_{\min}(\Theta) \left\| \bar{Q}_{j-1} \bar{R}_1(1 : j-1, j) - \bar{\mathbf{w}}_j \right\|,$$

and so the backward error estimates of the least square solvers (e.g. see the work of Higham[12]) imply

$$\left\| \bar{Q}_{j-1} \bar{R}_1(1 : j-1, j) - \bar{\mathbf{w}}_j \right\| \leq \xi_\epsilon \bar{u} \|\mathbf{w}_j\|, \quad (4.7)$$

where  $\xi_\epsilon = O(nm)$ . We refer to the work of Balabanov and Grigori[5] for more details of the bounds (4.6) and (4.7).

On the other hand, the other orthogonalization coefficients  $\bar{r}_{i,j}^{(2)}$  and the diagonal elements  $\bar{r}_{j,j}$  fulfill

$$\bar{r}_{i,j}^{(2)} = \bar{\mathbf{q}}_i^T \bar{\mathbf{u}}_j + \delta r_{i,j}^{(2)}, \quad |\delta r_{i,j}^{(2)}| \leq n\bar{u} \|\bar{\mathbf{q}}_i\| \|\bar{\mathbf{u}}_j\|, \quad (4.8)$$

$$\bar{r}_{j,j} = \|\bar{\mathbf{v}}_j\| + \delta r_{j,j}, \quad |\delta r_{j,j}| \leq n\bar{u} \|\bar{\mathbf{v}}_j\|, \quad (4.9)$$

respectively. By normalization, we have the computed  $\bar{\mathbf{q}}_j$  such that

$$\bar{\mathbf{q}}_j = \bar{\mathbf{v}}_j / \|\bar{\mathbf{v}}_j\| + \delta \mathbf{q}_j, \quad \|\delta \mathbf{q}_j\| \leq (n+4)\bar{u}, \quad \|\bar{\mathbf{q}}_j\|^2 \leq 1 + (n+4)\bar{u}. \quad (4.10)$$

Combining (4.4) with (4.5), we can obtain

$$\mathbf{w}_j + \delta \mathbf{u}_j + \delta \mathbf{v}_j = \sum_{i=1}^{j-1} (\bar{r}_{i,j}^{(1)} + \bar{r}_{i,j}^{(2)}) \bar{\mathbf{q}}_i + \bar{\mathbf{v}}_j, \quad (4.11)$$

then collecting (4.11) for all  $j = 1, \dots, m$  gives

$$W + \delta W = \bar{Q} \bar{R}, \quad (4.12)$$

where  $\delta W = \delta U + \delta V = [\delta \mathbf{u}_1, \dots, \delta \mathbf{u}_m] + [\delta \mathbf{v}_1, \dots, \delta \mathbf{v}_m]$ . Then we shall show a bound for  $\delta W$ . We first note that, from (4.4),

$$\begin{aligned} \|\bar{\mathbf{u}}_j\| &\leq \|\mathbf{w}_j\| + \sum_{i=1}^{j-1} \|\bar{\mathbf{q}}_i\| |\bar{r}_{i,j}^{(1)}| + \|\delta \mathbf{u}_j\| \\ &\leq \|\mathbf{w}_j\| \left( 1 + 1.4\sqrt{(j-1)}\sqrt{1 + (n+4)\bar{u}} + \xi_2 \bar{u} \right) \\ &\leq \xi_3 \|\mathbf{w}_j\|, \end{aligned} \quad (4.13)$$

by (4.6) and (4.10), where  $\xi_3 = O(m^{1/2})$ . With (4.13), (4.5) implies that

$$\|\delta \mathbf{v}_j\| \leq \xi_4 \|\mathbf{w}_j\| \bar{u}, \quad (4.14)$$

where  $\xi_4 \leq \xi_2 \xi_3 = O(nm^{3/2})$ . Therefore, taking into account (4.5) and (4.14), the perturbation matrix  $\delta W$  is bounded by

$$\|\delta W\| \leq \xi_C \|W\| \bar{u}, \quad (4.15)$$

where  $\xi_C \leq \xi_2 + \xi_4$ .

Next, we want to show the bound of the loss of orthogonality by induction such that

$$\|I_i - \bar{Q}_i^T \bar{Q}_i\| \leq \tilde{\xi}_i \bar{u}, \quad (4.16)$$

for some a low degree polynomial  $\tilde{\xi}_i$  of  $n$  and  $m$ , for any  $i = 1, \dots, m$ . For  $i = 1$ , it trivially holds (4.16). We suppose that (4.16) is true for  $i = j-1$  with  $1 < j \leq m$ . To prove the statement for  $j$ , we follow the argument described in [16, 15] such that

$$\text{if } \|\bar{Q}_{i-1}^T \bar{\mathbf{q}}_i\| \leq \xi_5 \bar{u} \quad \text{for } i = 1, \dots, j, \quad (4.17)$$

$$\text{then } \|I_j - \bar{Q}_j^T \bar{Q}_j\| \leq \max_{i=1, \dots, j} \left\{ \|\bar{\mathbf{q}}_i\| - 1 + \|\bar{Q}_{i-1}^T \bar{\mathbf{q}}_i\| \sqrt{2j} \right\} \leq \xi_6 \bar{u} \quad (4.18)$$



where  $\xi_5 = O(nm)$  and  $\xi_6 = O(nm^{3/2})$ . Note that if (4.17) holds for  $j - 1$ , (4.18) implies that

$$\|\bar{Q}_{j-1}\| \leq (1 + \xi_6 \bar{u})^{1/2}. \quad (4.19)$$

Clearly, (4.17) is true for  $i = 1$ . Hence, with the assumption of induction for  $j - 1$ , it is enough to show (4.17) for  $j$  to complete the proof.

Consider the bound of  $\|\bar{Q}_{j-1}^T \bar{\mathbf{u}}_j\|$ . By (4.4), (4.7) and (4.19), we have

$$\begin{aligned} \|\bar{Q}_{j-1}^T \bar{\mathbf{u}}_j\| &\leq \|\bar{Q}_{j-1}\| \|\mathbf{w}_j - \bar{Q}_{j-1} \bar{R}_1(1 : j-1, j)\| + \|\bar{Q}_{j-1}\| \|\delta \mathbf{u}_j\| \\ &\leq \xi_7 \|\mathbf{w}_j\| \bar{u}, \end{aligned} \quad (4.20)$$

where  $\xi_7 = O(nm)$ . After noting that

$$\bar{Q}_{j-1}^T \bar{\mathbf{v}}_j = (I_{j-1} - \bar{Q}_{j-1}^T \bar{Q}_{j-1}) \bar{Q}_{j-1}^T \bar{\mathbf{u}}_j + \bar{Q}_{j-1}^T \left( -\sum_{i=1}^{j-1} \bar{\mathbf{q}}_i \delta r_{i,j}^{(2)} + \delta \mathbf{v}_j \right),$$

the assumption of induction (4.16) with (4.8), (4.10), (4.18), and (4.20) yields that

$$\begin{aligned} \frac{\|\bar{Q}_{j-1}^T \bar{\mathbf{v}}_j\|}{\|\bar{\mathbf{v}}_j\|} &\leq \|I_{j-1} - \bar{Q}_{j-1}^T \bar{Q}_{j-1}\| \frac{\|\bar{Q}_{j-1}^T \bar{\mathbf{u}}_j\|}{\|\bar{\mathbf{v}}_j\|} + \|\bar{Q}_{j-1}\| \left( \sum_{i=1}^{j-1} \|\bar{\mathbf{q}}_i\| |\delta r_{i,j}^{(2)}| + \|\delta \mathbf{v}_j\| \right) / \|\bar{\mathbf{v}}_j\| \\ &\leq \left( \xi_6 \xi_7 \bar{u} \frac{\|\mathbf{w}_j\|}{\|\bar{\mathbf{v}}_j\|} + \xi_8 \frac{\|\bar{\mathbf{u}}_j\|}{\|\bar{\mathbf{v}}_j\|} \right) \bar{u}, \end{aligned} \quad (4.21)$$

where  $\xi_8 = O(nm)$ . Also, by (4.10), (4.19) and (4.21), we can write

$$\begin{aligned} \|\bar{Q}_{j-1}^T \bar{\mathbf{q}}_j\| &\leq \frac{\|\bar{Q}_{j-1}^T \bar{\mathbf{v}}_j\|}{\|\bar{\mathbf{v}}_j\|} + \|\bar{Q}_{j-1}^T \delta \mathbf{q}_j\| \\ &\leq \left( \xi_6 \xi_7 \bar{u} \frac{\|\mathbf{w}_j\|}{\|\bar{\mathbf{u}}_j\|} \frac{\|\bar{\mathbf{u}}_j\|}{\|\bar{\mathbf{v}}_j\|} + \xi_8 \frac{\|\bar{\mathbf{u}}_j\|}{\|\bar{\mathbf{v}}_j\|} + (1 + \xi_6 \bar{u})^{1/2} (n+4) \right) \bar{u}. \end{aligned} \quad (4.22)$$

Finally, to complete the proof, we consider the upper bounds of  $\|\mathbf{w}_j\| / \|\bar{\mathbf{u}}_j\|$  and  $\|\bar{\mathbf{u}}_j\| / \|\bar{\mathbf{v}}_j\|$ .

- $\|\mathbf{w}_j\| / \|\bar{\mathbf{u}}_j\|$

By recalling (4.11), we can write

$$W_j + \Delta_j = \bar{Q}_{j-1} [\bar{R}_{j-1}, \bar{\mathbf{r}}_j], \quad (4.23)$$

where  $\Delta_j = [\delta U_{j-1} + \delta V_{j-1}, \delta \mathbf{u}_j - \bar{\mathbf{u}}_j]$ ,  $\bar{R}_{j-1} = \bar{R}(1 : j-1, 1 : j-1)$  and  $\bar{\mathbf{r}}_j = \bar{R}_1(1 : j-1, j)$ . We introduce and follow the arguments in [17, 15] and references therein to describe the distance to singularity. More precisely, while  $W_j$  is non-singular, the right hand side of (4.23) is of rank  $j - 1$ , thus the perturbation matrix  $\Delta_j$  satisfies that

$$\sigma_{\min}(W) \leq \sigma_{\min}(W_j) \leq \|\Delta_j\|. \quad (4.24)$$

Then dividing (4.24) by  $\|W_j\|$  yields

$$\frac{1}{\kappa(W_j)} \leq \frac{\|\Delta_j\|}{\|W_j\|} \leq \frac{\|\Delta_j\|_F}{\|W_j\|_F}. \quad (4.25)$$

Since (4.4), (4.14) and the definition of  $\Delta_j$  give

$$\|\Delta_j\|_F \leq (j\xi_2 + (j-1)\xi_4) \bar{u} \|W_j\|_F + \|\bar{\mathbf{u}}_j\|, \quad (4.26)$$

we can derive

$$\kappa(W) \geq \kappa(W_j) \geq \frac{\|W_j\|}{\|\Delta_j\|_F}. \quad (4.27)$$

Using the fact that  $\|W_j\|_F \leq \sqrt{j} \|W_j\|$  and  $\|\mathbf{w}_j\| \leq \|W_j\|$ , we deduce (4.27) to

$$\kappa(W) \geq \frac{1}{(j\xi_2 + (j-1)\xi_4) \bar{u} \frac{\|W\|_F}{\|W\|} + \frac{\|\bar{\mathbf{u}}_j\|}{\|W\|}} \geq \frac{1}{\sqrt{j} (j\xi_2 + (j-1)\xi_4) \bar{u} + \frac{\|\bar{\mathbf{u}}_j\|}{\|\mathbf{w}_j\|}}, \quad (4.28)$$

and we can rewrite it as

$$\frac{\|\mathbf{w}_j\|}{\|\bar{\mathbf{u}}_j\|} \leq \frac{\kappa(W)}{1 - \sqrt{m} (m\xi_2 + (m-1)\xi_4) \bar{u} \kappa(W)}. \quad (4.29)$$

We assume that  $\sqrt{m} (m\xi_2 + (m-1)\xi_4) \bar{u} \kappa(W) \ll 1$  and we suppose there exists  $\eta_0 = O(1)$  such that

$$\frac{\|\mathbf{w}_j\|}{\|\bar{\mathbf{u}}_j\|} \leq \eta_0 \kappa(W). \quad (4.30)$$

- $\|\bar{\mathbf{u}}_j\| / \|\bar{\mathbf{v}}_j\|$

To derive the upper bound of  $\|\bar{\mathbf{u}}_j\| / \|\bar{\mathbf{v}}_j\|$ , we consider the lower bound of its reciprocal. From the definition of  $\bar{\mathbf{v}}_j$  and  $\bar{r}_{i,j}^{(2)}$ , taking  $l_2$  norm and dividing it by  $\|\bar{\mathbf{u}}_j\|$  gives

$$\frac{\|\bar{\mathbf{v}}_j\|}{\|\bar{\mathbf{u}}_j\|} \geq 1 - \|\bar{Q}_{j-1}\| \frac{\|\bar{Q}_{j-1}^T \bar{\mathbf{u}}_j\|}{\|\bar{\mathbf{u}}_j\|} - \frac{\sum_{i=1}^{j-1} \|\bar{\mathbf{q}}_i \delta r_{i,j}^{(2)}\|}{\|\bar{\mathbf{u}}_j\|} - \frac{\|\delta \mathbf{v}_j\|}{\|\bar{\mathbf{u}}_j\|}. \quad (4.31)$$

Hence, employing (4.5), (4.8), (4.10), (4.13), (4.19) and (4.20) implies that

$$\frac{\|\bar{\mathbf{v}}_j\|}{\|\bar{\mathbf{u}}_j\|} \geq 1 - \left( (1 + \xi_6 \bar{u})^{1/2} \xi_7 \bar{u} + m(1 + (n+4)\bar{u})n\xi_3 \bar{u} + \xi_2 \xi_3 \bar{u} \right) \frac{\|\mathbf{w}_j\|}{\|\bar{\mathbf{u}}_j\|} = 1 - \xi_9 \bar{u} \frac{\|\mathbf{w}_j\|}{\|\bar{\mathbf{u}}_j\|}, \quad (4.32)$$

for some  $\xi_9 = O(nm^{3/2})$ . Here, we assume that  $\xi_9 \eta_0 \kappa(W) \bar{u} < 1$  then we have

$$\frac{\|\bar{\mathbf{u}}_j\|}{\|\bar{\mathbf{v}}_j\|} \leq \frac{1}{1 - \xi_9 \eta_0 \kappa(W) \bar{u}}, \quad (4.33)$$

by (4.30).

Tidying up all results above, we can obtain

$$\|\bar{Q}_{j-1}^T \bar{\mathbf{q}}_j\| \leq \left( \xi_6 \xi_7 \bar{u} \frac{\eta_0 \kappa(W)}{1 - \xi_9 \eta_0 \kappa(W) \bar{u}} + \frac{\xi_8}{1 - \xi_9 \eta_0 \kappa(W) \bar{u}} + (1 + \xi_6 \bar{u})^{1/2} (n+4) \right) \bar{u}. \quad (4.34)$$

To end the proof, we suppose that  $\xi_6 \xi_7 \eta_0 \kappa(W) \bar{u} \leq 1$  and  $(1 - \xi_9 \eta_0 \kappa(W) \bar{u})^{-1} = O(1)$ . To sum up all assumptions we introduced, we need

$$\tilde{\xi}_r \bar{u} \kappa(W) < 1, \quad (4.35)$$

where  $\tilde{\xi}_r = O(n^2 m^3)$ . As a result, it satisfies that

$$\|\bar{Q}_{j-1}^T \bar{\mathbf{q}}_j\| \leq \tilde{\xi}_5 \bar{u}, \quad (4.36)$$

where  $\tilde{\xi}_5 = O(nm)$  so that it completes the proof by induction.  $\square$

In the proof, the condition (4.35) is interpreted as the numerical nonsingularity of the matrix  $W$ . As shown in the proof of Theorem 3, we can show the rounding error analysis of the RGS2 with MGS variant.

**Theorem 4.** *Suppose  $\bar{Q}$  and  $\bar{R}$  are computed by Algorithm 1 in the MGS variant. Then it satisfies that*

$$W + \delta W = \bar{Q} \bar{R}, \quad \|\delta W\| \leq \xi_M \|W\| \bar{u}, \quad (4.37)$$

where  $\xi_M$  is a low degree polynomial of  $n$  and  $m$  and is independent of  $\bar{u}$ ,  $W$ ,  $Q$  and  $R$  and under the assumption of numerical nonsingularity, the loss of orthogonality is bounded by

$$\|I_m - \bar{Q}^T \bar{Q}\| \leq \tilde{\xi}_M \bar{u}, \quad (4.38)$$

where  $\tilde{\xi}_M = O(nm^{3/2})$ .

*Proof.* We use similar arguments in the proof of Theorem 3 but we further introduce more sequences to define  $\bar{\mathbf{v}}_j$  such that we define

$$\bar{\mathbf{v}}_j^{(i+1)} = \bar{\mathbf{v}}_j^{(i)} - \bar{\mathbf{q}}_i \bar{r}_{i,j}^{(2)} + \delta \mathbf{v}^{(i)}, \quad \|\delta \mathbf{v}^{(i)}\| \leq \zeta_1 \bar{u} \|\bar{\mathbf{v}}_j^{(i)}\| \quad \text{for } i = 1, \dots, j-1, \quad (4.39)$$

$$\bar{\mathbf{v}}_j^{(i+1)} = (I_n - \bar{\mathbf{q}}_i \bar{\mathbf{q}}_i^T) \bar{\mathbf{v}}_j^{(i)} + \delta \boldsymbol{\varphi}_j^{(i)}, \quad \|\delta \boldsymbol{\varphi}_j^{(i)}\| \leq \zeta_2 \bar{u} \|\bar{\mathbf{v}}_j^{(i)}\| \quad \text{for } i = 1, \dots, j-1, \quad (4.40)$$

with  $\bar{\mathbf{v}}_j^{(1)} = \bar{\mathbf{u}}_j$  and  $\bar{\mathbf{v}}_j = \bar{\mathbf{v}}_j^{(j)}$ , where  $\zeta_1 = O(1)$ ,  $\zeta_2 = O(n)$  and the orthogonalization coefficients is written as

$$\bar{r}_{i,j}^{(2)} = \bar{\mathbf{q}}_i^T \bar{\mathbf{v}}_j^{(i)} + \delta r_{i,j}^{(2)}, \quad |\delta r_{i,j}^{(2)}| \leq \zeta_2 \bar{u} \|\bar{\mathbf{v}}_j^{(i)}\|. \quad (4.41)$$

Using the above arguments describing errors in an elementary projections proved by Björck [14] and the extended results shown by Giruad and Langou [17], we have

$$\|\bar{\mathbf{v}}_j^{(i)}\| \leq \zeta_1 \|\bar{\mathbf{u}}_j\| \quad \text{for } i = 1, \dots, j-1. \quad (4.42)$$

For instance, if  $3.12m(n+2)\bar{u} < 0.01$ ,  $\zeta_1$  and  $\zeta_2$  can be defined by 1.45 and  $2n+3$ , respectively [14, 17]. Therefore, we can express  $\bar{\mathbf{v}}_j$  as

$$\bar{\mathbf{v}}_j = \bar{\mathbf{u}}_j - \sum_{i=1}^{j-1} \bar{\mathbf{q}}_i \bar{r}_{i,j}^{(2)} + \delta \mathbf{v}_j \quad \|\delta \mathbf{v}_j\| \leq \zeta_3 \|\bar{\mathbf{u}}_j\| \bar{u}, \quad (4.43)$$

where  $\delta \mathbf{v}_j = \sum_{i=1}^{j-1} \delta \mathbf{v}^{(i)}$  and  $\zeta_3 = O(m)$ .

In the same way in the CGS variant (4.11), we can derive

$$W + \delta W = \bar{Q} \bar{R},$$

where  $\delta W$  satisfies that

$$\|\delta W\| \leq \xi_M \|W\| \bar{u} \quad \text{for some } \xi_M = O(nm^{3/2}).$$

Next, we shall show the bound of loss of orthogonality by mathematical induction. Recalling the induction assumptions for  $i = j-1$  with an arbitrary  $1 < j \leq m$  and the arguments such as (4.16)-(4.20), it is enough to show (4.17) holds for  $i = j$ .

The proof follows the same way in Theorem 3 except the bounds with respect to  $\bar{\mathbf{v}}_j$ . Before showing the loss of orthogonality, we first introduce the following argument described in [17]:

$$\|\bar{\mathbf{v}}_j\|^2 + \sum_{i=1}^{j-1} |\bar{r}_{i,j}^{(2)}|^2 \leq \zeta_4 \|\bar{\mathbf{u}}_j\|^2, \quad (4.44)$$

for some  $\zeta_4 = O(1)$ . This inequality can be derived by Pythagorean theorem and we can define  $\zeta_4 = 1.01$  with the assumption  $1.06(2.04 + 4.43)(j-1)\bar{u}$ , e.g. see Giraud et al.[17] for more details.

Next, we consider orthogonality between  $\bar{\mathbf{v}}_j$  and  $\bar{\mathbf{q}}_k$  for any  $k = 1, \dots, j-1$ . By summing (4.39) from  $i = k+1$  to  $i = j-1$ , we get

$$\bar{\mathbf{v}}_j = \bar{\mathbf{v}}_j^{(k+1)} - \sum_{i=k+1}^{j-1} \bar{\mathbf{q}}_i \bar{r}_{i,j}^{(2)} + \sum_{i=k+1}^{j-1} \delta \mathbf{v}^{(i)},$$

multiplying this by  $\bar{\mathbf{q}}_k^T$  and substituting (4.40) give

$$\bar{\mathbf{q}}_k^T \bar{\mathbf{v}}_j = - \sum_{i=k+1}^{j-1} \bar{\mathbf{q}}_k^T \bar{\mathbf{q}}_i \bar{r}_{i,j}^{(2)} + \bar{\mathbf{q}}_k^T \delta \boldsymbol{\varphi}_j^{(k)} + \sum_{i=k+1}^{j-1} \bar{\mathbf{q}}_k^T \delta \mathbf{v}^{(i)}.$$

Clearly, using (4.10), (4.39), (4.40), (4.42), (4.44) and the induction assumption (4.17) leads us to obtain

$$\begin{aligned} |\bar{\mathbf{q}}_k^T \bar{\mathbf{v}}_j| &\leq \left( \sum_{i=k+1}^{j-1} (\bar{\mathbf{q}}_k^T \bar{\mathbf{q}}_i)^2 \right)^{1/2} \left( \sum_{i=k+1}^{j-1} |\bar{r}_{i,j}^{(2)}|^2 \right)^{1/2} + \|\bar{\mathbf{q}}_k\| \|\delta \boldsymbol{\varphi}_j^{(k)}\| + \|\bar{\mathbf{q}}_k\| \sum_{i=k+1}^{j-1} \|\delta \mathbf{v}^{(i)}\| \\ &\leq \zeta_5 \bar{u} \|\bar{\mathbf{u}}_j\|, \end{aligned} \quad (4.45)$$

where  $\zeta_5 = \zeta_4 \xi_5 + \zeta_1(\zeta_2 + \zeta_1(j-k-1))(1 + (n+4)\bar{u}) \leq O(nm)$ . Since  $k$  is arbitrary and

$$\|\bar{Q}_{j-1}^T \bar{\mathbf{v}}_j\|^2 = \sum_{i=1}^{j-1} |\bar{\mathbf{q}}_i^T \bar{\mathbf{v}}_j|^2,$$

there exists  $\zeta_6 = O(nm^{3/2})$  such that

$$\|\bar{Q}_{j-1}^T \bar{\mathbf{v}}_j\| \leq \zeta_6 \bar{u} \|\bar{\mathbf{u}}_j\|. \quad (4.46)$$

Hence, we have

$$\|\bar{Q}_{j-1}^T \bar{\mathbf{q}}_j\| \leq \frac{\|\bar{Q}_{j-1}^T \bar{\mathbf{v}}_j\|}{\|\bar{\mathbf{v}}_j\|} + \|\bar{Q}_{j-1}^T \delta \mathbf{q}_j\| \leq \zeta_6 \bar{u} \frac{\|\bar{\mathbf{u}}_j\|}{\|\bar{\mathbf{v}}_j\|} + (1 + \xi_6 \bar{u})^{1/2} (n+4)\bar{u}, \quad (4.47)$$

by (4.10), (4.19) and (4.46). As shown in Theorem 3, when (4.33) holds, it can complete the proof. Therefore, under the condition of numerical nonsingularity of  $W$  such as (4.35), combining (4.47) and (4.33) shows the induction step and completes the proof.  $\square$

In the rounding error analysis, our RGS2C and RGS2M exhibit similar stability results. As a result, the way of reorthogonalization in the RGS2 algorithm is a matter of choice. However, in practice, there would be a difference in parallel efficiency. More precisely, since CGS is more suited for parallel computing, RGS2C is more beneficial in the implementation within HPC setting. Nevertheless, in this paper, we focus solely on numerical results regarding stability without concerning parallel computing efficiency.

Next, to validate our stability analysis, we compare the following numerical results obtained from various GS algorithms.

Let us consider a matrix  $W$  formed by

$$W_{ij} = f_{\mu}(x_i, y_j) = \frac{\sin(10(x_i + y_j))}{\cos(100(y_j - x_i)) + 1.1} \quad \text{for } x_i = i\delta_x \text{ and } y_j = j\delta_y,$$

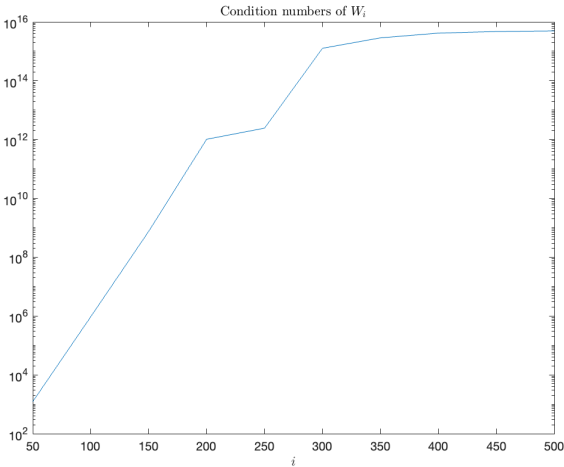
where  $\delta_x = 1/n$  and  $\delta_y = 1/m$  with  $n = 10^6$  and  $m = 500$ . Then  $W$  is an ill-conditioned matrix of  $n$  by  $m$  such that  $\kappa(W) = O(10^{15})$ .

We decompose the submatrices of  $W$  by QR factorization using various the GS processes, such as CGS, MGS and RGS algorithms. To be specific, we perform QR factorization of  $W_i$  which is an  $n \times i$  matrix extracted from the first  $i$  columns of  $W$ , resulting in  $W_i = W(:, 1 : i) = Q_i R_i$ , with respect to the GS process. We then compute condition numbers of  $Q_i$  for  $i = 1, \dots, 500$  and approximation errors of the QR factorization with the quantity  $\|W_i - Q_i R_i\| / \|W_i\|$ . Note that the condition numbers close to 1 imply that the algorithms are numerically stable. Additionally, we evaluate the loss of orthogonality in  $l_2$  norm with respect to the GS algorithms. In the RGS algorithms, the sketch size  $t$  is set to 2224 which satisfies the subspace embedding properties.

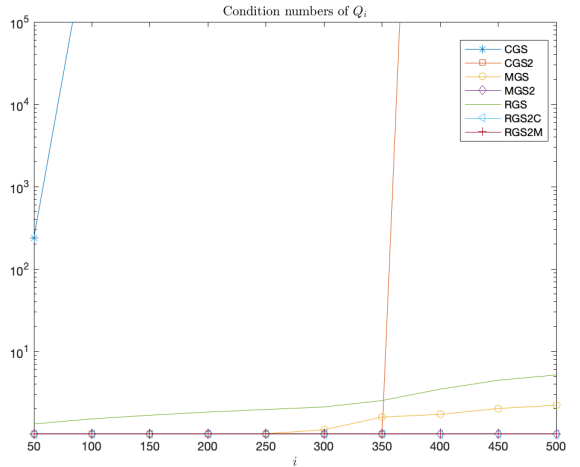
Table 1: Computing runtime in GS process.

GS type	Reorthogonalization	Time(s)
CGS	No	92.98
	Yes	186.54
MGS	No	109.39
	Yes	219.27
RGS	No	55.18
	Yes (CGS based)	149.71
	Yes (MGS based)	164.06

As provided in the previous section, we can observe the runtime reduction by random sketching in Table 1. More precisely, with/without reorthogonalization, the randomization leads to a 25% and 50% reduction in elapsed time, respectively, compared to CGS/MGS.



(a)  $\kappa(W_i)$



(b)  $\kappa(Q_i)$

Figure 1: Condition numbers of  $W_i$  and  $Q_i$  with respect to GS process.

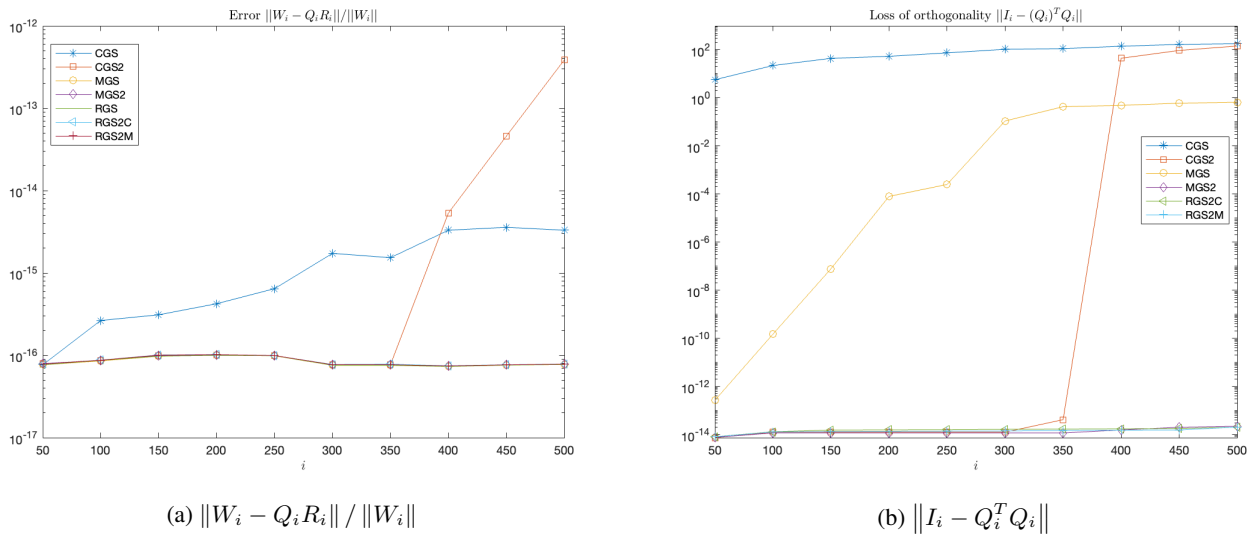


Figure 2: Approximation errors and loss of orthogonality with respect to GS process.

Figure 1a illustrates that the condition number of  $W_i$  increases with  $i$  up to  $5.0 \times 10^{15}$ . With the given ill-conditioned  $W$ , the CGS algorithm causes the instability of  $Q_i$  as seen in Figure 1b. Initially, the reorthogonal process in the CGS variant maintains the stability for  $i \leq 350$  but dramatic instability suddenly appears at  $i > 350$ . As we can see the numerical singularity of  $W_i$  in Figure 1a for  $i > 250$ , since the rounding error analysis of CGS2 relies on numerical singularity, CGS2 fails to orthogonalize vectors. Consequently, in Figure 2, there are large approximation errors and loss of orthogonality for CGS and CGS2, respectively. On the other hands, other GS algorithms lead us to obtain stable  $Q_i$  where  $\kappa(Q_i)$  is close to 1. Despite increasing loss of orthogonality in MGS, the reorthogonal step can resolve it unlike CGS2. The reason why MGS2 outperforms CGS2 is that MGS orthogonalizes vectors sequentially, which means it adjusts the vector being orthogonalized step-by-step against each basis vector, while CGS orthogonalizes the vector in a single step against all previous vectors and then corrects it. Hence CGS process can allow significant numerical errors to accumulate before they are corrected, potentially reducing the overall accuracy. Notably, even without reorthogonalization, we can observe stability of RGS, e.g.,  $\kappa(Q_i) = 1 + \epsilon$ . Furthermore, Figure 2b validates our round-off analyses of RGS2C and RGS2M, which impose  $l_2$  orthonormality of  $Q_i$ .

## 5 Application to GMRES

In the classical GMRES method to solve  $Ax = b$ , the orthonormal basis of Krylov subspace is computed by Arnoldi iterations associated with CGS or MGS. In a similar way, we can apply our RGS2 to Arnoldi iterations. In [5, 6], RGS is employed where the randomized (flexible) GMRES is introduced but the resulting basis vectors are not  $l_2$  orthonormal. Therefore, the randomized GMRES is a quasi-optimal solver aimed at minimizing the residual in the sketched norm rather than  $l_2$  norm. On the other hand, once we employ RGS2 to generate Krylov basis vectors, the corresponding GMRES is able to minimize the residual in the usual norm. For example, when we denote the residual vector of  $m$ -th iteration by  $r_m$ ,

$$\text{RGS-GMRES: minimize } \|r_m\|_{\Theta},$$

but

$$\text{RGS2-GMRES: minimize } \|r_m\|.$$

Consequently, with the RGS2 variants of Arnoldi process, the randomized GMRES method fulfills the usual minimal residual principle:

$$b - Ax_m \perp A\mathcal{K}_m(A, r_0),$$

ensuring that the approximate solution  $x_m$  is an optimal minimizer of the residual norm.

Jang et al. [6] developed the randomized FGMRES-DR to accelerate the convergence of GMRES. To construct a set of Ritz pairs to be disregarded with RGS, it is necessary to introduce the randomized Rayleigh-Ritz method, since the provided bases of a subspace are not  $l_2$  orthonormal but  $\Theta$  orthonormal. However, with RGS2, we can immediately follow the harmonic Ritz pair formulation of Morgan[18]. Therefore, we want to find a pair  $(y, \lambda)$  such that satisfies

$$y \in \mathcal{S} \quad \text{and} \quad By - \lambda y \perp \mathcal{S}, \quad (5.1)$$

where  $B = A^{-1}$  and  $\mathcal{S} = AK_m(A, \mathbf{b})$ . In case of the randomized Rayleigh-Ritz formulation,  $\perp$  in (5.1) will be replaced by  $\perp_{\Theta}$  indicating sketched orthogonality. To obtain the harmonic Ritz pairs, we consider the following generalized eigenvalue problem:

$$H_m^T H_m \mathbf{g} = \lambda \hat{H}_m^T \mathbf{g}, \quad (5.2)$$

where  $\hat{H}_m = H_m(1:m, 1:m)$  and  $\mathbf{y} = V_m \mathbf{g}$ . If  $\hat{H}_m^T$  is invertible, solving (5.2) is equivalent to solving

$$\left( \hat{H}_m + h_{m+1,m}^2 \hat{H}_m^{-T} \mathbf{e}_m \mathbf{e}_m^T \right) \mathbf{g} = \lambda \mathbf{g}, \quad (5.3)$$

where  $h_{m+1,m} = H_m(m+1, m)$  and  $\mathbf{e}_m$  is the  $m$ -th Cartesian basis vector of  $\mathbb{R}^m$ . We refer for the analysis of the deflated restarting to [18, 19].

By performing Arnoldi iterations associated with one of GS algorithms, we can generate a set of Krylov basis vectors. For example, we can define orthonormal  $V_{m+1} = [\mathbf{v}_1, \dots, \mathbf{v}_{m+1}]$  such that it satisfies

$$\text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_{m+1}\} = \text{span}\{\mathbf{r}_0, A\mathbf{r}_0, \dots, A^m \mathbf{r}_0\}.$$

In addition, we have the Arnoldi identity,  $AV_m = V_{m+1}H_m^m$ . In GMRES, using  $V_{m+1}$ , we can find an approximate solution for minimizing the residual norm as detailed in Algorithm 3 for GMRES(-DR).

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**Algorithm 3** GMRES with (deflated) restarting: GMRES-DR  $(m, k)$ 


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**Input:** matrix  $A \in \mathbb{R}^{n \times n}$ , vector  $\mathbf{b} \in \mathbb{R}^n$ , sketching matrix  $\Theta \in \mathbb{R}^{t \times n}$ , size of Krylov subspace  $m$ , number of deflated vectors  $k$ , tolerance  $tol > 0$ , and vector  $\mathbf{x}_0 \in \mathbb{R}^n$ .

**Output:** approximate solution  $\mathbf{x}$  for  $A\mathbf{x} = \mathbf{b}$ .

- 1:  $\mathbf{r}_0 = \mathbf{b} - A\mathbf{x}_0$ ;  $\beta = \|\mathbf{r}_0\|$ ;  $\mathbf{c} = [\beta, O_{1 \times m}]^T$ ;  $\mathbf{e}_m = [O_{1 \times (m-1)}, 1]^T$ .
- 2: Perform Arnoldi process to get  $V_{m+1}$  and  $H_m$  with the starting vector  $\mathbf{r}_0/\beta$ .
- 3:  $\mathbf{y}^* = \arg \min_{\mathbf{y} \in \mathbb{R}^m} \|\mathbf{c} - H_m \mathbf{y}\|$ ;  $\mathbf{x}_m = \mathbf{x}_0 + V_m \mathbf{y}^*$ ;  $\mathbf{x}_0 = \mathbf{x}_m$ ;  $\mathbf{r}_0 = \mathbf{b} - A\mathbf{x}_0$ ;  $\beta = \|\mathbf{r}_0\|$ ;  $\rho = \mathbf{c} - H_m \mathbf{y}^*$ .
- 4: **while**  $\beta / \|\mathbf{b}\| > tol$  **do**
- 5:     **if**  $k > 0$  **then**
- 6:          $h = H_m(m+1, m)$ ;  $\hat{H}_m = H_m(1:m, 1:m)$ .
- 7:         Compute  $k$  harmonic Ritz vectors by solving the eigenvalue problem:

$$\left( \hat{H}_m + h^2 \hat{H}_m^{-H} \mathbf{e}_m \mathbf{e}_m^T \right) \mathbf{g}_i = \lambda_i \mathbf{g}_i \quad \text{for } i = 1, \dots, k.$$

- 8:         Set  $G_k = [\mathbf{g}_1, \dots, \mathbf{g}_k]$ ;  $G_{k+1} = \left[ \begin{array}{c} G_k \\ O_{1 \times k} \end{array} \right], \rho$ .
  - 9:         Perform QR decomposition on  $G_{k+1}$ :  $G_{k+1} = Q_{k+1} R_{k+1}$ .
  - 10:         Define  $V_{k+1}$  and  $H_k$  to satisfy  $AV_k = V_{k+1} H_k$  by  $V_{k+1} = V_{m+1} Q_{k+1}$ ;  $H_k = Q_{k+1}^H H_m Q_{k+1}(1:m, 1:k)$ .
  - 11:         Update  $\mathbf{c} = \left[ \begin{array}{c} Q_{k+1}^T \rho \\ O_{(m-k) \times 1} \end{array} \right]$ .
  - 12:     **else**
  - 13:          $\mathbf{v}_1 = \mathbf{r}_0/\beta$ ;  $\mathbf{c} = \left[ \begin{array}{c} \beta \\ O_{m \times 1} \end{array} \right]$ .
  - 14:     **end if**
  - 15:     Perform  $(m-k)$  steps of Arnoldi process with  $V_{k+1}$  (if  $k=0$ ,  $V_1 = \mathbf{v}_1$ ).
  - 16:     Solve  $\mathbf{y}^* = \arg \min_{\mathbf{y} \in \mathbb{R}^m} \|\mathbf{c} - H_m \mathbf{y}\|$ ;  $\mathbf{x}_m = \mathbf{x}_0 + V_m \mathbf{y}^*$ .
  - 17:     Update  $\mathbf{x}_0 = \mathbf{x}_m$ ;  $\mathbf{r}_0 = \mathbf{b} - A\mathbf{x}_0$ ;  $\beta = \|\mathbf{r}_0\|$ ;  $\rho = \mathbf{c} - H_m \mathbf{y}^*$ .
  - 18: **end while**
  - 19:  $\mathbf{x} = \mathbf{x}_m$ .
- 

The minimization problem for  $\mathbf{r}_m$  is equivalent to solving least squares problem. For instance, using orthonormality of  $V_{m+1}$  and the Arnoldi identity, we have

$$\text{minimize } \|\mathbf{r}_m\| \Leftrightarrow \text{minimize } \|\mathbf{r}_0 - AV_m \mathbf{y}\| \Leftrightarrow \text{minimize } \|\mathbf{r}_0 - V_{m+1} H_m \mathbf{y}\| \Leftrightarrow \text{solve } \mathbf{y}^* = \arg \min_{\mathbf{y} \in \mathbb{R}^m} \|V_{m+1}^T \mathbf{r}_0 - H_m \mathbf{y}\|.$$

To simplify the least squares problem, we can reduce  $V_{m+1}^T \mathbf{r}_0$  to  $[\|\mathbf{r}_0\|, O_{1 \times m}]$ , since  $\mathbf{r}_0 \perp \mathbf{v}_j$  for  $j \leq 2$ . When we employ the deflation formulation,  $V_{m+1}^T \mathbf{r}_0$  can be rewritten as

$$V_{m+1}^T \mathbf{r}_0 = V_{m+1}^T V_{k+1} Q_{k+1}^T \rho = \left[ \begin{array}{c} Q_{k+1}^T \rho \\ O_{(m-k) \times 1} \end{array} \right],$$

by orthogonality of  $V_{m+1}$ . For more details, we refer to [19].

As seen above, the orthogonality of  $V_{m+1}$  plays an important role to derive least squares problems. In finite precision arithmetic, the problem of minimizing a residual norm will no longer be the same as the least squares problem if  $V_{m+1}$  does not maintain orthogonality. Furthermore, in GMRES-DR, the loss of orthogonality will be larger than in GMRES due to additional QR decomposition for  $G_{k+1}$ . Therefore, GMRES and GMRES-DR require high-quality of orthogonalizing process.

We present some numerical examples of solving ill-conditioned linear systems with respect to different GS types. More precisely, we consider the matrix  $A$  from SuiteSparse Matrix Collection ([https://sparse.tamu.edu/Janna/ML\\_Geer](https://sparse.tamu.edu/Janna/ML_Geer)), namely ML\_Geer. The right hand side  $\mathbf{b}$  is defined by  $\mathbf{b} = A\mathbf{b}_0 / \|A\mathbf{b}_0\|$  where  $\mathbf{b}_0 = [1 \dots, 1]^T \in \mathbb{R}^n$ . In this numerical experiment, we apply *incomplete LU* (ILU0) preconditioner to GMRES and GMRES-DR. We compare numerical stability and convergence of our proposed methods with the existing classical methods. We set  $\text{tol}=1\text{e-}08$ ,  $m = 400$ ,  $k = 40$  if deflated restarting employed, and a zero initial vector  $\mathbf{x}_0 = \mathbf{0}$ . To satisfy the subspace embedding properties, the sketch size is set to  $t = 1900$ .

Table 2: Averaged condition numbers and loss of orthogonality for  $V_{m+1}$  during simulations.

GS type	Deflation	Condition number	Loss of orthogonality
CGS	No	1.94e+17	2.72e+02
	Yes	1.67e+17	1.92e+03
RGS2C	No	1.00	4.98e-14
	Yes	1.00	8.45e-14
RGS2M	No	1.00	5.00e-14
	Yes	1.00	7.81e-14

In Table 2, we compute the average values of the condition number of  $V_{m+1}$ ,  $\kappa(V_{m+1})$ , and the loss of orthogonality,  $\|I_{m+1} - V_{m+1}^T V_{m+1}\|$ , for each GS algorithm. It is observed that the CGS based Arnoldi iterations exhibit significant instability in  $V_{m+1}$  as well as a loss of orthogonality. In contrast, employing both RGS2 algorithms provide stable  $V_{m+1}$  with sufficient numerical orthogonality, typically around  $O(10^{-14})$ , regardless of the deflation strategy.

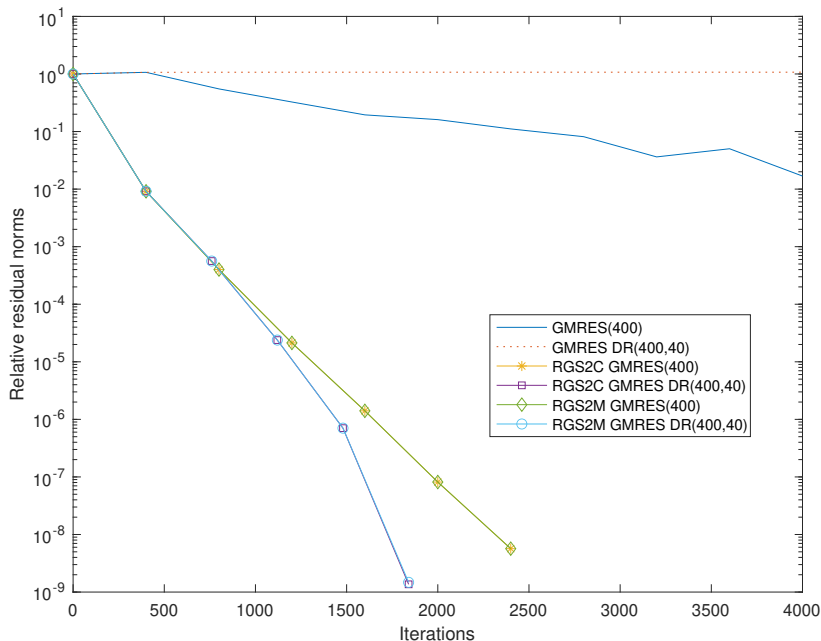


Figure 3: Convergence rates of GMRES and GMRES-DR with respect to GS algorithms.

Figure 3 illustrates the relative residual norm with respect to Arnoldi iteration for each GMRES methods. In case of using CGS based Arnoldi processes in GMRES, the poor quality of  $V_{m+1}$  leads to significantly worse convergence rates compared

to RGS2 based GMRES. Moreover, while the deflated restarting improves convergence with the RGS2 algorithms, GMRES-DR with CGS exhibits residual norm stagnation during simulation. This highlights how crucial it is to maintain orthogonality in GMRES(-DR). Therefore, our proposed randomized methods, ensuring high-quality orthogonal processes, are expected to enhance numerical performance significantly when combined with GMRES-DR.

## 6 Conclusion

In this study, we explored the efficiency and stability of various Gram-Schmidt (GS) orthogonalization algorithms, in the context of solving ill-conditioned linear systems using GMRES and GMRES-DR methods. Our findings emphasize the critical role of orthogonalization quality in iterative solvers like GMRES, especially in scenarios involving ill-conditioned matrices.

Our new randomized Gram-Schmidt algorithms enable to generate a set of fully  $l_2$  orthogonal vectors where the reorthogonalizing process led to improvement in numerical stability. The rounding error analysis indicates decent quality of orthogonality in  $Q$  factor as other reorthogonalized methods, while the proposed method exhibits reduced computational complexity. Furthermore, as shown in the numerical examples, employing RGS2 improves numerical performance. Specifically, when solving linear systems by GMRES-DR, our method significantly enhances the convergence rates by ensuring orthogonality of Krylov basis vectors.

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