ANALYSIS

LET

- $\hat{\mathbf{S}}_{ii} = \mathbf{P}_{ii} + \mathbf{M}_i$ where $k\mathbf{M}_i k_1 = k\mathbf{P}_{i¤}k_1$

SO THAT

- $¢_i\ ´\ k\mathbf{S}_{ii}\ i\ \hat{\mathbf{S}}_{ii}k_1\ \cdot\ ^2 = 2\max_i k\,\mathbf{P}_{i¤}k_1$

PROPOSITION

If $\hat{\mathbf{s}}_i^T\hat{\mathbf{S}}_{ii} = \hat{\mathbf{s}}_i^T$ and $\mathbf{S}_{ii}$ is $n_i\ £\ n_i$

then

- $$±_i = \left°\mathbf{s}_i^T\ i\ \hat{\mathbf{s}}_i^T\right°_1\ \cdot\ ¢_i\ ¿(\mathbf{I}\ i\ \mathbf{S}_{ii})^{\#}$$
$$\cdot\ \frac{n_i{}^2}{\min_{1 6 ¸ 2¾(S_{ii})} j1\ i\ ¸j}$$