

Let B be an $m \times n$ ($m \geq n$) complex (or real) matrix. It is known that there is a unique *polar decomposition* $B = QH$, where $Q^*Q = I$, the $n \times n$ identity matrix, and H is positive definite, provided B has full column rank. If B is perturbed to \tilde{B} , how do the polar factors Q and H change? This question has been investigated quite extensively, but most work so far was on how the perturbation changed the unitary polar factor Q , and very little on the positive polar factor H , except $\|H - \tilde{H}\|_F \leq \sqrt{2}\|B - \tilde{B}\|_F$ in the Frobenius norm, due to F. Kittaneh (*Comm. Math. Phys.*, 104 (1986), pp. 307–310), where \tilde{Q} and \tilde{H} are the corresponding polar factors of \tilde{B} . While this inequality of Kittaneh shows that H is always well-behaved under perturbations, it does not tell much about smaller entries of H in the case when H 's entries vary a great deal in magnitudes. This paper is intended to fill the gap by addressing the variations of H for a graded matrix $B = GS$, where S is a scaling matrix and usually diagonal (but may not be.). The elements of S can vary wildly, while G is well-conditioned. In cases as such, the magnitudes of H 's entries indeed often vary a lot and thus any bound on $\|H - \tilde{H}\|_F$ means little, if any thing, to the accuracy of \tilde{H} 's smaller entries. This paper proposes a new way to measure the errors in the H factor via bounding the scaled difference $(\tilde{H} - H)S^{-1}$, as well as how to accurately compute the factor when S is diagonal. Numerical examples are presented.

The results are also extended to the matrix square root of a graded positive definite matrix.