

## Proof of Lemma 4.2

Lemma 4.2

For  $N = 200$ , the operator  $q : X \rightarrow Y$  is bounded and upper bounds  $\nu_k > 0$  ( $k = 1, 2, 3$ ) satisfying

$$\|P_h \mathcal{A}^{-1} q w_*\|_X \leq \nu_1 \|w_*\|_X, \quad \forall w_* \in (I - P_h)X, \quad (1)$$

$$\|q w\|_Y \leq \nu_2 \|P_h w\|_X + \nu_3 \|(I - P_h)w\|_X, \quad \forall w \in X \quad (2)$$

can be taken as

$$\nu_1 = 0.5762, \quad (3)$$

$$\nu_2 = 6467, \quad (4)$$

$$\nu_3 = 12750, \quad (5)$$

respectively.

### 1 Bound of $\nu_1$

Each  $w_* \in (I - P_h)X$  can be represented by  $w_* = [u_r^\perp, u_i^\perp, v_r^\perp, v_i^\perp, 0, 0, 0, 0]^T$  for  $u_r^\perp, u_i^\perp, v_r^\perp, v_i^\perp \in S_h^\perp$ , where  $S_h^\perp$  stands for the orthogonal complement of  $S_h$  such that  $H_0^2(\Omega) = S_h \oplus S_h^\perp$ . From the definition of  $q : X \rightarrow Y$  and  $f'[0]w_* : X \rightarrow (L^2(\Omega))^4$ , noting that  $u_r^0, u_i^0, v_r^0, v_i^0 \in S_h$  (in the definition of  $q$ ), we have

$$q w_* = \begin{bmatrix} \hat{q}_1 u_r^\perp - \hat{q}_2 u_i^\perp \\ \hat{q}_2 u_r^\perp + \hat{q}_1 u_i^\perp \\ \hat{q}_4 u_r^\perp - \hat{q}_3 u_i^\perp + \hat{q}_1 v_r^\perp - \hat{q}_2 v_i^\perp \\ \hat{q}_3 u_r^\perp + \hat{q}_4 u_i^\perp + \hat{q}_2 v_r^\perp + \hat{q}_1 v_i^\perp \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}. \quad (6)$$

By the Lax & Milgram lemma, for any  $g \in L^2(\Omega)$  there exists a unique solution  $\omega \in H^4(\Omega) \cap H_0^2(\Omega)$  satisfying  $D^4 \omega = g$  which we denote by  $\omega = \mathcal{K}g$ . Then using  $\mathcal{K} : L^2(\Omega) \rightarrow H^4(\Omega) \cap H_0^2(\Omega)$ , we have

$$\mathcal{A}^{-1} q w_* = \begin{bmatrix} \mathcal{K}(\hat{q}_1 u_r^\perp - \hat{q}_2 u_i^\perp) \\ \mathcal{K}(\hat{q}_2 u_r^\perp + \hat{q}_1 u_i^\perp) \\ \mathcal{K}(\hat{q}_4 u_r^\perp - \hat{q}_3 u_i^\perp + \hat{q}_1 v_r^\perp - \hat{q}_2 v_i^\perp) \\ \mathcal{K}(\hat{q}_3 u_r^\perp + \hat{q}_4 u_i^\perp + \hat{q}_2 v_r^\perp + \hat{q}_1 v_i^\perp) \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix},$$

then

$$\begin{aligned} \|P_h \mathcal{A}^{-1} q w_*\|_X^2 &= \|P_N \mathcal{K}(\hat{q}_1 u_r^\perp - \hat{q}_2 u_i^\perp)\|_{H_0^2}^2 + \|P_N \mathcal{K}(\hat{q}_2 u_r^\perp + \hat{q}_1 u_i^\perp)\|_{H_0^2}^2 \\ &\quad + \|P_N \mathcal{K}(\hat{q}_4 u_r^\perp - \hat{q}_3 u_i^\perp + \hat{q}_1 v_r^\perp - \hat{q}_2 v_i^\perp)\|_{H_0^2}^2 + \|P_N \mathcal{K}(\hat{q}_3 u_r^\perp + \hat{q}_4 u_i^\perp + \hat{q}_2 v_r^\perp + \hat{q}_1 v_i^\perp)\|_{H_0^2}^2 \\ &\leq \left( \|\mathcal{K} \hat{q}_1 u_r^\perp\|_{H_0^2} + \|\mathcal{K} \hat{q}_2 u_i^\perp\|_{H_0^2} \right)^2 + \left( \|\mathcal{K} \hat{q}_2 u_r^\perp\|_{H_0^2} + \|\mathcal{K} \hat{q}_1 u_i^\perp\|_{H_0^2} \right)^2 \\ &\quad + \left( \|\mathcal{K} \hat{q}_4 u_r^\perp\|_{H_0^2} + \|\mathcal{K} \hat{q}_3 u_i^\perp\|_{H_0^2} + \|\mathcal{K} \hat{q}_1 v_r^\perp\|_{H_0^2} + \|\mathcal{K} \hat{q}_2 v_i^\perp\|_{H_0^2} \right)^2 \\ &\quad + \left( \|\mathcal{K} \hat{q}_3 u_r^\perp\|_{H_0^2} + \|\mathcal{K} \hat{q}_4 u_i^\perp\|_{H_0^2} + \|\mathcal{K} \hat{q}_2 v_r^\perp\|_{H_0^2} + \|\mathcal{K} \hat{q}_1 v_i^\perp\|_{H_0^2} \right)^2. \end{aligned}$$

For  $u \in \{u_r^\perp, u_i^\perp, v_r^\perp, v_i^\perp\}$ , from the definition of  $\hat{q}_i$  ( $i = 1, \dots, 4$ ) we have

$$\hat{q}_1 u = 2\hat{a}^2 D^2 u - \hat{a}^4 u,$$

$$\begin{aligned} \hat{q}_2 u &= (\hat{a}\hat{R} - \hat{\lambda}_i)D^2 u - \hat{a}\hat{R}x^2 D^2 u + \hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i)u + \hat{a}^3 \hat{R}x^2 u, \\ &= \left(\hat{a}\hat{R} - \hat{\lambda}_i - \hat{a}\hat{R}x^2\right) D^2 u + \left(\hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i) + \hat{a}^3 \hat{R}x^2\right) u, \end{aligned}$$

$$\begin{aligned} \hat{q}_3 u &= (\hat{R} - \hat{\mu}_i)D^2 u - \hat{R}x^2 D^2 u + (-\hat{R}(3\hat{a}^2 - 2) + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i))u + 3\hat{a}^2 \hat{R}x^2 u, \\ &= \left(\hat{R} - \hat{\mu}_i - \hat{R}x^2\right) D^2 u + \left(-\hat{R}(3\hat{a}^2 - 2) + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) + 3\hat{a}^2 \hat{R}x^2\right) u, \end{aligned}$$

$$\hat{q}_4 u = 4\hat{a}D^2 u - 4\hat{a}^3 u.$$

We note that for each  $v \in L^2(\Omega)$ ,  $\psi := \mathcal{K}v$  satisfies  $D^4\psi = v$ , and

$$\|\mathcal{K}v\|_{H_0^2}^2 = \|\psi\|_{H_0^2}^2 = (D^2\psi, D^2\psi)_{L^2} = (\psi, D^4\psi)_{L^2} \leq \|\psi\| \|v\| = C_p \|\psi\|_{H_0^2} \|v\|$$

then

$$\|\mathcal{K}v\|_{H_0^2} \leq C_p \|v\|. \quad (7)$$

Moreover, for each  $v \in H_0^2(\Omega)$  and  $w \in C^2(\Omega)$ , setting (again)  $\psi := \mathcal{K}wD^2v$ , we have

$$\begin{aligned} \|\mathcal{K}wD^2v\|_{H_0^2}^2 &= \|\psi\|_{H_0^2}^2 = (D^2\psi, D^2\psi)_{L^2} = (\psi, D^4\psi)_{L^2} = (\psi, wD^2v)_{L^2} \\ &= (-D\psi w - \psi Dw, Dv)_{L^2} = (D^2\psi w + D\psi Dw + D\psi Dw + \psi D^2w, v)_{L^2} \\ &= (D^2\psi w + 2D\psi Dw + \psi D^2w, v)_{L^2} \\ &\leq (\|D^2\psi\| \|w\|_\infty + 2\|D\psi\| \|Dw\|_\infty + \|\psi\| \|D^2w\|_\infty) \|v\| \\ &\leq \left(\|w\|_\infty + 2\sqrt{C_p}\|Dw\|_\infty + C_p\|D^2w\|_\infty\right) \|\psi\|_{H_0^2} \|v\|, \quad \leftarrow \|w'\| \leq \frac{2}{\pi} \|w''\| \text{ by Rayleigh-Ritz} \end{aligned}$$

then

$$\|\mathcal{K}wD^2v\|_{H_0^2} \leq \left(\|w\|_\infty + 2\sqrt{C_p}\|Dw\|_\infty + C_p\|D^2w\|_\infty\right) \|v\|. \quad (8)$$

Hence using (7) and (8) we have

$$\begin{aligned} \|\mathcal{K}\hat{q}_1 u\|_{H_0^2} &\leq 2\hat{a}^2 \|\mathcal{K}D^2 u\|_{H_0^2} + \hat{a}^4 \|\mathcal{K}u\|_{H_0^2} \\ &\leq 2\hat{a}^2 \|u\| + \hat{a}^4 C_p \|u\| \\ &= \hat{a}^2 (2 + \hat{a}^2 C_p) \|u\|, \end{aligned}$$

$$\begin{aligned} \|\mathcal{K}\hat{q}_2 u\|_{H_0^2} &\leq \left\| \mathcal{K} \left( \hat{a}\hat{R} - \hat{\lambda}_i - \hat{a}\hat{R}x^2 \right) D^2 u \right\|_{H_0^2} + \left\| \mathcal{K} \left( \hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i) + \hat{a}^3 \hat{R}x^2 \right) u \right\|_{H_0^2} \\ &\leq \left( \left\| \hat{a}\hat{R} - \hat{\lambda}_i - \hat{a}\hat{R}x^2 \right\|_\infty + 2\sqrt{C_p} \left\| (\hat{a}\hat{R} - \hat{\lambda}_i - \hat{a}\hat{R}x^2)' \right\|_\infty + C_p \left\| (\hat{a}\hat{R} - \hat{\lambda}_i - \hat{a}\hat{R}x^2)'' \right\|_\infty \right) \|u\| \\ &\quad + C_p \left\| \hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i) + \hat{a}^3 \hat{R}x^2 \right\|_\infty \|u\| \\ &= \left( \left\| \hat{a}\hat{R} - \hat{\lambda}_i - \hat{a}\hat{R}x^2 \right\|_\infty + 2\sqrt{C_p} \left\| -2\hat{a}\hat{R}x \right\|_\infty + C_p \left\| -2\hat{a}\hat{R} \right\|_\infty + C_p \left\| \hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i) + \hat{a}^3 \hat{R}x^2 \right\|_\infty \right) \|u\| \\ &= \left( \left\| \hat{a}\hat{R} - \hat{\lambda}_i - \hat{a}\hat{R}x^2 \right\|_\infty + 4\sqrt{C_p} \hat{a}\hat{R} + 2C_p \hat{a}\hat{R} + C_p \left\| \hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i) + \hat{a}^3 \hat{R}x^2 \right\|_\infty \right) \|u\|. \end{aligned}$$

Here noting that  $\Omega = [-1, 1]$ ,  $\hat{\lambda}_i \approx 1555$ ,  $\hat{a} \approx 1.020$ , and  $\hat{R} \approx 5772$ , it is true that

$$\begin{aligned} \left\| \hat{a}\hat{R} - \hat{\lambda}_i - \hat{a}\hat{R}x^2 \right\|_\infty &= \max\{\hat{\lambda}_i, \hat{a}\hat{R} - \hat{\lambda}_i\} = \hat{a}\hat{R} - \hat{\lambda}_i, \\ \left\| \hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i) + \hat{a}^3 \hat{R}x^2 \right\|_\infty &= \max\{-\hat{a}^3 \hat{R} + 2\hat{R}\hat{a} + \hat{a}^2 \hat{\lambda}_i, 2\hat{R}\hat{a} + \hat{a}^2 \hat{\lambda}_i\} = 2\hat{a}\hat{R} + \hat{a}^2 \hat{\lambda}_i, \end{aligned}$$

then we have

$$\begin{aligned} \|\mathcal{K}\hat{q}_2 u\|_{H_0^2} &\leq \left( \hat{a}\hat{R} - \hat{\lambda}_i + 4\sqrt{C_p} \hat{a}\hat{R} + 2C_p \hat{a}\hat{R} + C_p (2\hat{a}\hat{R} + \hat{a}^2 \hat{\lambda}_i) \right) \|u\| \\ &= \left( \hat{a}\hat{R} (1 + 4\sqrt{C_p} + 4C_p) + \hat{\lambda}_i (-1 + C_p \hat{a}^2) \right) \|u\|. \end{aligned}$$

Also it hold that

$$\begin{aligned}
\|\mathcal{K}\hat{q}_3u\|_{H_0^2} &\leq \left\| \mathcal{K} \left( \hat{R} - \hat{\mu}_i - \hat{R}x^2 \right) D^2u \right\|_{H_0^2} + \left\| \mathcal{K} \left( -\hat{R}(3\hat{a}^2 - 2) + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) + 3\hat{a}^2\hat{R}x^2 \right) u \right\|_{H_0^2}, \\
&\leq \left( \left\| \hat{R} - \hat{\mu}_i - \hat{R}x^2 \right\|_{\infty} + 2\sqrt{C_p} \left\| (\hat{R} - \hat{\mu}_i - \hat{R}x^2)' \right\|_{\infty} + C_p \left\| (\hat{R} - \hat{\mu}_i - \hat{R}x^2)'' \right\|_{\infty} \right) \|u\| \\
&\quad + C_p \left\| -\hat{R}(3\hat{a}^2 - 2) + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) + 3\hat{a}^2\hat{R}x^2 \right\|_{\infty} \|u\| \\
&= \left( \left\| \hat{R} - \hat{\mu}_i - \hat{R}x^2 \right\|_{\infty} + 2\sqrt{C_p} \left\| -2\hat{R}x \right\|_{\infty} + C_p \left\| -2\hat{R} \right\|_{\infty} \right) \|u\| \\
&\quad + C_p \left\| -3\hat{a}^2\hat{R} + 2\hat{R} + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) + 3\hat{a}^2\hat{R}x^2 \right\|_{\infty} \|u\| \\
&= \left( \left\| \hat{R} - \hat{\mu}_i - \hat{R}x^2 \right\|_{\infty} + 4\sqrt{C_p}\hat{R} + 2C_p\hat{R} \right) \|u\| \\
&\quad + C_p \left\| -3\hat{a}^2\hat{R} + 2\hat{R} + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) + 3\hat{a}^2\hat{R}x^2 \right\|_{\infty} \|u\|,
\end{aligned}$$

and noting that

$$\Omega = [-1, 1], \quad \hat{\lambda}_i \approx 1555, \quad \hat{a} \approx 1.020, \quad \hat{R} \approx 5772, \quad \hat{\mu}_i \approx 2211,$$

we find that

$$\begin{aligned}
\left\| \hat{R} - \hat{\mu}_i - \hat{R}x^2 \right\|_{\infty} &= \max\{\hat{R} - \hat{\mu}_i, \hat{\mu}_i\} = \hat{R} - \hat{\mu}_i, \\
-3\hat{a}^2\hat{R} + 2\hat{R} + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) &\approx -1000, \quad 2\hat{R} + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) \approx 17016,
\end{aligned}$$

and

$$\begin{aligned}
\left\| -3\hat{a}^2\hat{R} + 2\hat{R} + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) + 3\hat{a}^2\hat{R}x^2 \right\|_{\infty} &= \max\{|-3\hat{a}^2\hat{R} + 2\hat{R} + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i)|, 2\hat{R} + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i)\} \\
&= 2\hat{R} + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i),
\end{aligned}$$

then

$$\begin{aligned}
\|\mathcal{K}\hat{q}_3u\|_{H_0^2} &\leq \left( \hat{R} - \hat{\mu}_i + 4\sqrt{C_p}\hat{R} + 2C_p\hat{R} + C_p(2\hat{R} + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i)) \right) \|u\| \\
&= \left( \hat{R}(1 + 4\sqrt{C_p} + 4C_p) + C_p\hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) - \hat{\mu}_i \right) \|u\|.
\end{aligned}$$

We also obtain

$$\begin{aligned}
\|\mathcal{K}\hat{q}_4u\|_{H_0^2} &\leq 4\hat{a}\|\mathcal{K}D^2u\|_{H_0^2} + 4\hat{a}^3\|\mathcal{K}u\|_{H_0^2} \\
&\leq 4\hat{a}\|u\| + 4C_p\hat{a}^3\|u\| \\
&= 4\hat{a}(1 + C_p\hat{a}^2)\|u\|.
\end{aligned}$$

Consequently, by setting

$$s_1 := \hat{a}^2(2 + \hat{a}^2C_p), \tag{9}$$

$$s_2 := \hat{a}\hat{R}(1 + 4\sqrt{C_p} + 4C_p) + \hat{\lambda}_i(-1 + C_p\hat{a}^2), \tag{10}$$

$$s_3 := \hat{R}(1 + 4\sqrt{C_p} + 4C_p) + C_p\hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i) - \hat{\mu}_i, \tag{11}$$

$$s_4 := 4\hat{a}(1 + C_p\hat{a}^2), \tag{12}$$

and by using

$$\|u\| \leq C(N)\|u\|_{H_0^2} \leq C(N)\|w_*\|_X, \quad u \in \{u_r^\perp, u_i^\perp, v_r^\perp, v_i^\perp\},$$

we obtain

$$\|P_h\mathcal{A}^{-1}\mathcal{Q}w_*\|_X^2 \leq C(N)^2(2(s_1 + s_2)^2 + 2(s_1 + s_2 + s_3 + s_4)^2)\|w_*\|_X^2,$$

then we can take

$$\nu_1 = C(N)\sqrt{2}\sqrt{(s_1 + s_2)^2 + (s_1 + s_2 + s_3 + s_4)^2}.$$

## INTLAB code

```

“compute_nul.m”
-----
format long;
intvalinit('DisplayInfsup');

K = 200;
C = sqrt(c3(2*K+2));
Cp = 4/intval('pi')^2;
fprintf('      Constant C(N) :%15.5e\n', sup(C))

[a,R,lambda,mu,ur,ui,vr,vi] = input_approximate_solution(K);

s1 = a^2*( 2 + a^2*Cp );
s2 = a*R*( 1 + 4*sqrt(Cp) + 4*Cp ) + lambda*( -1 + Cp*a^2 );
s3 = R*( 1 + 4*sqrt(Cp) + 4*Cp ) + Cp*a*(a*mu + 2*lambda) - mu;
s4 = 4*a*( 1 + Cp*a^2 );

nul = C*sqrt(intval('2'))*sqrt( (s1+s2)^2 + (s1+s2+s3+s4)^2 );
fprintf('      nul:%15.5e\n', sup(nul))

```

```

>> compute_nul
====> Default display of intervals by infimum/supremum (e.g. [ 3.14 , 3.15 ])
      Constant C(N) :      6.14232e-06
              nul :      5.76194e-01

>> nul
intval nul =
[ 0.57619422625840, 0.57619422625841]

```

## 2 Bound of $\nu_2$

For all  $w \in X$ , if we can estimate  $\nu_2$  and  $\nu_3$  satisfying

$$\|qP_h w\|_Y \leq \nu_2 \|P_h w\|_X, \quad \|q(I - P_h)w\|_Y \leq \nu_3 \|(I - P_h)w\|_X$$

separately, we have

$$\begin{aligned} \|qw\|_Y &\leq \|qP_h w\|_Y + \|q(I - P_h)w\|_Y \\ &\leq \nu_2 \|P_h w\|_X + \nu_3 \|(I - P_h)w\|_X. \end{aligned}$$

In this section we consider an upper bound  $\nu_2$  for  $w = [u_r, u_i, v_r, v_i, a, R, \lambda_i, \mu_i]^T \in S_h^4 \times \mathbb{R}^4$ .

Because of

$$qw = \begin{bmatrix} f'[0]w \\ a - (u_r, u_r^0)_{H_0^2} \\ R - (u_i, u_i^0)_{H_0^2} \\ \lambda_i - (v_r, v_r^0)_{H_0^2} \\ \mu_i - (v_i, v_i^0)_{H_0^2} \end{bmatrix},$$

the norm of  $qw$  in  $Y$  is

$$\|qw\|_Y^2 = \|f'[0]w\|_{(L^2(\Omega))^4}^2 + (a - (u_r, u_r^0)_{H_0^2})^2 + (R - (u_i, u_i^0)_{H_0^2})^2 + (\lambda_i - (v_r, v_r^0)_{H_0^2})^2 + (\mu_i - (v_i, v_i^0)_{H_0^2})^2.$$

We set

$$\begin{aligned}
u_r &= \sum_{n=1}^N u_{r,n} \phi_n, & \mathbf{u}_r &= [u_{r,n}] \in \mathbb{R}^N, & u_i &= \sum_{n=1}^N u_{i,n} \phi_n, & \mathbf{u}_i &= [u_{i,n}] \in \mathbb{R}^N, \\
v_r &= \sum_{n=1}^N v_{r,n} \phi_n, & \mathbf{v}_r &= [v_{r,n}] \in \mathbb{R}^N, & v_i &= \sum_{n=1}^N v_{i,n} \phi_n, & \mathbf{v}_i &= [v_{i,n}] \in \mathbb{R}^N, \\
u_r^0 &= \sum_{n=1}^N u_{r,n}^0 \phi_n, & \mathbf{u}_r^0 &= [u_{r,n}^0] \in \mathbb{R}^N, & u_i^0 &= \sum_{n=1}^N u_{i,n}^0 \phi_n, & \mathbf{u}_i^0 &= [u_{i,n}^0] \in \mathbb{R}^N, \\
v_r^0 &= \sum_{n=1}^N v_{r,n}^0 \phi_n, & \mathbf{v}_r^0 &= [v_{r,n}^0] \in \mathbb{R}^N, & v_i^0 &= \sum_{n=1}^N v_{i,n}^0 \phi_n, & \mathbf{v}_i^0 &= [v_{i,n}^0] \in \mathbb{R}^N,
\end{aligned}$$

and

$$\mathbf{w} := [\mathbf{u}_r^T, \mathbf{u}_i^T, \mathbf{v}_r^T, \mathbf{v}_i^T, a, R, \lambda_i, \mu_i]^T \in \mathbb{R}^{4N+4}.$$

For example, for  $v_i, v_i^0 \in S_h$ , using the orthogonality of the inner-product  $(\cdot, \cdot)_{H_0^2}$ , we have

$$\begin{aligned}
[\mathbf{v}_i^T, \mu_i] \begin{bmatrix} \mathbf{v}_i^0 (\mathbf{v}_i^0)^T & -\mathbf{v}_i^0 \\ -(\mathbf{v}_i^0)^T & 1 \end{bmatrix} [\mathbf{v}_i] &= [\mathbf{v}_i^T, \mu_i] \begin{bmatrix} \mathbf{v}_i^0 (\mathbf{v}_i^0)^T \mathbf{v}_i - \mathbf{v}_i^0 \mu_i \\ -(\mathbf{v}_i^0)^T \mathbf{v}_i + \mu_i \end{bmatrix} = \mathbf{v}_i^T \mathbf{v}_i^0 (\mathbf{v}_i^0)^T \mathbf{v}_i - \mathbf{v}_i^T \mathbf{v}_i^0 \mu_i - \mu_i (\mathbf{v}_i^0)^T \mathbf{v}_i + \mu_i^2 \\
&= ((\mathbf{v}_i^0)^T \mathbf{v}_i)^2 - 2\mu_i (\mathbf{v}_i^0)^T \mathbf{v}_i + \mu_i^2 = (\mu_i - (\mathbf{v}_i, \mathbf{v}_i^0)_{H_0^2})^2.
\end{aligned}$$

Then it can be checked that

$$\begin{aligned}
(a - (u_r, u_r^0)_{H_0^2})^2 &= [\mathbf{u}_r^T, a] \begin{bmatrix} \mathbf{u}_r^0 (\mathbf{u}_r^0)^T & -\mathbf{u}_r^0 \\ -(\mathbf{u}_r^0)^T & 1 \end{bmatrix} [\mathbf{u}_r], \\
(R - (u_i, u_i^0)_{H_0^2})^2 &= [\mathbf{u}_i^T, R] \begin{bmatrix} \mathbf{u}_i^0 (\mathbf{u}_i^0)^T & -\mathbf{u}_i^0 \\ -(\mathbf{u}_i^0)^T & 1 \end{bmatrix} [\mathbf{u}_i], \\
(\lambda_i - (v_r, v_r^0)_{H_0^2})^2 &= [\mathbf{v}_r^T, \lambda_i] \begin{bmatrix} \mathbf{v}_r^0 (\mathbf{v}_r^0)^T & -\mathbf{v}_r^0 \\ -(\mathbf{v}_r^0)^T & 1 \end{bmatrix} [\mathbf{v}_r], \\
(\mu_i - (v_i, v_i^0)_{H_0^2})^2 &= [\mathbf{v}_i^T, \mu_i] \begin{bmatrix} \mathbf{v}_i^0 (\mathbf{v}_i^0)^T & -\mathbf{v}_i^0 \\ -(\mathbf{v}_i^0)^T & 1 \end{bmatrix} [\mathbf{v}_i],
\end{aligned}$$

and

$$\begin{aligned}
&(a - (u_r, u_r^0)_{H_0^2})^2 + (R - (u_i, u_i^0)_{H_0^2})^2 + (\lambda_i - (v_r, v_r^0)_{H_0^2})^2 + (\mu_i - (v_i, v_i^0)_{H_0^2})^2 \\
&= \mathbf{w}^T \begin{bmatrix} \mathbf{u}_r^0 (\mathbf{u}_r^0)^T & 0 & 0 & 0 & -\mathbf{u}_r^0 & 0 & 0 & 0 \\ 0 & \mathbf{u}_i^0 (\mathbf{u}_i^0)^T & 0 & 0 & 0 & -\mathbf{u}_i^0 & 0 & 0 \\ 0 & 0 & \mathbf{v}_r^0 (\mathbf{v}_r^0)^T & 0 & 0 & 0 & -\mathbf{v}_r^0 & 0 \\ 0 & 0 & 0 & \mathbf{v}_i^0 (\mathbf{v}_i^0)^T & 0 & 0 & 0 & -\mathbf{v}_i^0 \\ -(\mathbf{u}_r^0)^T & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & -(\mathbf{u}_i^0)^T & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & -(\mathbf{v}_r^0)^T & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -(\mathbf{v}_i^0)^T & 0 & 0 & 0 & 1 \end{bmatrix} \mathbf{w}.
\end{aligned}$$

Since

$$f'[0]w = s_u \begin{bmatrix} q_1'^* & -q_2'^* & 0 & 0 \\ q_2'^* & q_1'^* & 0 & 0 \\ q_4'^* & -q_3'^* & q_1'^* & -q_2'^* \\ q_3'^* & q_4'^* & q_2'^* & q_1'^* \end{bmatrix} \begin{bmatrix} \hat{u}_r \\ \hat{u}_i \\ \hat{v}_r \\ \hat{v}_i \end{bmatrix} + \begin{bmatrix} \hat{q}_1 & -\hat{q}_2 & 0 & 0 \\ \hat{q}_2 & \hat{q}_1 & 0 & 0 \\ \hat{q}_4 & -\hat{q}_3 & \hat{q}_1 & -\hat{q}_2 \\ \hat{q}_3 & \hat{q}_4 & \hat{q}_2 & \hat{q}_1 \end{bmatrix} \begin{bmatrix} u_r \\ u_i \\ v_r \\ v_i \end{bmatrix}$$

and

$$\begin{aligned}
q_1'^* &= (q_1^*)_a [0]a, \\
q_2'^* &= (q_2^*)_a [0]a + (q_2^*)_R [0]R + (q_2^*)_{\lambda_i} [0]\lambda_i, \\
q_3'^* &= (q_3^*)_a [0]a + (q_3^*)_R [0]R + (q_3^*)_{\lambda_i} [0]\lambda_i + (q_3^*)_{\mu_i} [0]\mu_i, \\
q_4'^* &= (q_4^*)_a [0]a,
\end{aligned}$$

the term  $\|f'[0]w\|_{(L^2(\Omega))^4}^2$  is

$$\begin{aligned} \|f'[0]w\|_{(L^2(\Omega))^4}^2 &= \|s_u(q_1^* \hat{u}_r - q_2^* \hat{u}_i) + \hat{q}_1 u_r - \hat{q}_2 u_i\|^2 \\ &\quad + \|s_u(q_2^* \hat{u}_r + q_1^* \hat{u}_i) + \hat{q}_2 u_r + \hat{q}_1 u_i\|^2 \\ &\quad + \|s_u(q_4^* \hat{u}_r - q_3^* \hat{u}_i + q_1^* \hat{v}_r - q_2^* \hat{v}_i) + \hat{q}_4 u_r - \hat{q}_3 u_i + \hat{q}_1 v_r - \hat{q}_2 v_i\|^2 \\ &\quad + \|s_u(q_3^* \hat{u}_r + q_4^* \hat{u}_i + q_2^* \hat{v}_r + q_1^* \hat{v}_i) + \hat{q}_3 u_r + \hat{q}_4 u_i + \hat{q}_2 v_r + \hat{q}_1 v_i\|^2. \end{aligned}$$

Then using the facts of

$$\begin{aligned} q_1^* \hat{u}_r - q_2^* \hat{u}_i &= (q_1^*)_a [0] a \hat{u}_r - \left( (q_2^*)_a [0] a + (q_2^*)_R [0] R + (q_2^*)_{\lambda_i} [0] \lambda_i \right) \hat{u}_i \\ &= \left( (q_1^*)_a [0] \hat{u}_r - (q_2^*)_a [0] \hat{u}_i \right) a + \left( -(q_2^*)_R [0] \hat{u}_i \right) R + \left( -(q_2^*)_{\lambda_i} [0] \hat{u}_i \right) \lambda_i, \end{aligned}$$

$$\begin{aligned} q_2^* \hat{u}_r + q_1^* \hat{u}_i &= \left( (q_2^*)_a [0] a + (q_2^*)_R [0] R + (q_2^*)_{\lambda_i} [0] \lambda_i \right) \hat{u}_r + (q_1^*)_a [0] a \hat{u}_i \\ &= \left( (q_2^*)_a [0] \hat{u}_r + (q_1^*)_a [0] \hat{u}_i \right) a + (q_2^*)_R [0] \hat{u}_r R + (q_2^*)_{\lambda_i} [0] \hat{u}_r \lambda_i, \end{aligned}$$

$$\begin{aligned} q_4^* \hat{u}_r - q_3^* \hat{u}_i + q_1^* \hat{v}_r - q_2^* \hat{v}_i &= (q_4^*)_a [0] a \hat{u}_r - \left( (q_3^*)_a [0] a + (q_3^*)_R [0] R + (q_3^*)_{\lambda_i} [0] \lambda_i + (q_3^*)_{\mu_i} [0] \mu_i \right) \hat{u}_i \\ &\quad + (q_1^*)_a [0] a \hat{v}_r - \left( (q_2^*)_a [0] a + (q_2^*)_R [0] R + (q_2^*)_{\lambda_i} [0] \lambda_i \right) \hat{v}_i \\ &= \left( (q_4^*)_a [0] \hat{u}_r - (q_3^*)_a [0] \hat{u}_i + (q_1^*)_a [0] \hat{v}_r - (q_2^*)_a [0] \hat{v}_i \right) a \\ &\quad + \left( -(q_3^*)_R [0] \hat{u}_i - (q_2^*)_R [0] \hat{v}_i \right) R + \left( -(q_3^*)_{\lambda_i} [0] \hat{u}_i - (q_2^*)_{\lambda_i} [0] \hat{v}_i \right) \lambda_i \\ &\quad + \left( -(q_3^*)_{\mu_i} [0] \hat{u}_i \right) \mu_i, \end{aligned}$$

and

$$\begin{aligned} q_3^* \hat{u}_r + q_4^* \hat{u}_i + q_2^* \hat{v}_r + q_1^* \hat{v}_i &= \left( (q_3^*)_a [0] a + (q_3^*)_R [0] R + (q_3^*)_{\lambda_i} [0] \lambda_i + (q_3^*)_{\mu_i} [0] \mu_i \right) \hat{u}_r + (q_4^*)_a [0] a \hat{u}_i \\ &\quad + \left( (q_2^*)_a [0] a + (q_2^*)_R [0] R + (q_2^*)_{\lambda_i} [0] \lambda_i \right) \hat{v}_r + (q_1^*)_a [0] a \hat{v}_i \\ &= \left( (q_3^*)_a [0] \hat{u}_r + (q_4^*)_a [0] \hat{u}_i + (q_2^*)_a [0] \hat{v}_r + (q_1^*)_a [0] \hat{v}_i \right) a \\ &\quad + \left( (q_3^*)_R [0] \hat{u}_r + (q_2^*)_R [0] \hat{v}_r \right) R + \left( (q_3^*)_{\lambda_i} [0] \hat{u}_r + (q_2^*)_{\lambda_i} [0] \hat{v}_r \right) \lambda_i \\ &\quad + (q_3^*)_{\mu_i} [0] \hat{u}_r \mu_i, \end{aligned}$$

by defining  $z_k \in L^2(\Omega)$  ( $k = 1, \dots, 14$ ) by

$$\begin{aligned}
z_1 &:= s_u \left( (q_1^*)_a [0] \hat{u}_r - (q_2^*)_a [0] \hat{u}_i \right), \\
z_2 &:= s_u \left( -(q_2^*)_R [0] \hat{u}_i \right), \\
z_3 &:= s_u \left( -(q_2^*)_{\lambda_i} [0] \hat{u}_i \right), \\
z_4 &:= s_u \left( (q_2^*)_a [0] \hat{u}_r + (q_1^*)_a [0] \hat{u}_i \right), \\
z_5 &:= s_u \left( (q_2^*)_R [0] \hat{u}_r \right), \\
z_6 &:= s_u \left( (q_2^*)_{\lambda_i} [0] \hat{u}_r \right), \\
z_7 &:= s_u \left( (q_4^*)_a [0] \hat{u}_r - (q_3^*)_a [0] \hat{u}_i + (q_1^*)_a [0] \hat{v}_r - (q_2^*)_a [0] \hat{v}_i \right), \\
z_8 &:= s_u \left( -(q_3^*)_R [0] \hat{u}_i - (q_2^*)_R [0] \hat{v}_i \right), \\
z_9 &:= s_u \left( -(q_3^*)_{\lambda_i} [0] \hat{u}_i - (q_2^*)_{\lambda_i} [0] \hat{v}_i \right), \\
z_{10} &:= s_u \left( -(q_3^*)_{\mu_i} [0] \hat{u}_i \right), \\
z_{11} &:= s_u \left( (q_3^*)_a [0] \hat{u}_r + (q_4^*)_a [0] \hat{u}_i + (q_2^*)_a [0] \hat{v}_r + (q_1^*)_a [0] \hat{v}_i \right), \\
z_{12} &:= s_u \left( (q_3^*)_R [0] \hat{u}_r + (q_2^*)_R [0] \hat{v}_r \right), \\
z_{13} &:= s_u \left( (q_3^*)_{\lambda_i} [0] \hat{u}_r + (q_2^*)_{\lambda_i} [0] \hat{v}_r \right), \\
z_{14} &:= s_u \left( (q_3^*)_{\mu_i} [0] \hat{u}_r \right),
\end{aligned}$$

we can rewrite

$$\begin{aligned}
s_u(q_1^* \hat{u}_r - q_2^* \hat{u}_i) &= z_1 a + z_2 R + z_3 \lambda_i, \\
s_u(q_2^* \hat{u}_r + q_1^* \hat{u}_i) &= z_4 a + z_5 R + z_6 \lambda_i, \\
s_u(q_4^* \hat{u}_r - q_3^* \hat{u}_i + q_1^* \hat{v}_r - q_2^* \hat{v}_i) &= z_7 a + z_8 R + z_9 \lambda_i + z_{10} \mu_i, \\
s_u(q_3^* \hat{u}_r + q_4^* \hat{u}_i + q_2^* \hat{v}_r + q_1^* \hat{v}_i) &= z_{11} a + z_{12} R + z_{13} \lambda_i + z_{14} \mu_i,
\end{aligned}$$

and the term  $\|f'[0]w\|_{(L^2(\Omega))^4}^2$  is

$$\begin{aligned}
\|f'[0]w\|_{(L^2(\Omega))^4}^2 &= \|z_1 a + z_2 R + z_3 \lambda_i + \hat{q}_1 u_r - \hat{q}_2 u_i\|^2 \\
&\quad + \|z_4 a + z_5 R + z_6 \lambda_i + \hat{q}_2 u_r + \hat{q}_1 u_i\|^2 \\
&\quad + \|z_7 a + z_8 R + z_9 \lambda_i + z_{10} \mu_i + \hat{q}_4 u_r - \hat{q}_3 u_i + \hat{q}_1 v_r - \hat{q}_2 v_i\|^2 \\
&\quad + \|z_{11} a + z_{12} R + z_{13} \lambda_i + z_{14} \mu_i + \hat{q}_3 u_r + \hat{q}_4 u_i + \hat{q}_2 v_r + \hat{q}_1 v_i\|^2.
\end{aligned}$$

Now, it holds that

$$\begin{aligned}
z_1 a + z_2 R + z_3 \lambda_i + \hat{q}_1 u_r - \hat{q}_2 u_i &= \sum_{n=1}^N u_{r,n} \hat{q}_1 \phi_n - \sum_{n=1}^N u_{i,n} \hat{q}_2 \phi_n + z_1 a + z_2 R + z_3 \lambda_i, \\
z_4 a + z_5 R + z_6 \lambda_i + \hat{q}_2 u_r + \hat{q}_1 u_i &= \sum_{n=1}^N u_{r,n} \hat{q}_2 \phi_n + \sum_{n=1}^N u_{i,n} \hat{q}_1 \phi_n + z_4 a + z_5 R + z_6 \lambda_i, \\
z_7 a + z_8 R + z_9 \lambda_i + z_{10} \mu_i + \hat{q}_4 u_r - \hat{q}_3 u_i + \hat{q}_1 v_r - \hat{q}_2 v_i \\
&= \sum_{n=1}^N u_{r,n} \hat{q}_4 \phi_n - \sum_{n=1}^N u_{i,n} \hat{q}_3 \phi_n + \sum_{n=1}^N v_{r,n} \hat{q}_1 \phi_n - \sum_{n=1}^N v_{i,n} \hat{q}_2 \phi_n + z_7 a + z_8 R + z_9 \lambda_i + z_{10} \mu_i,
\end{aligned}$$

$$\begin{aligned}
& z_{11}a + z_{12}R + z_{13}\lambda_i + z_{14}\mu_i + \hat{q}_3u_r + \hat{q}_4u_i + \hat{q}_2v_r + \hat{q}_1v_i \\
&= \sum_{n=1}^N u_{r,n} \hat{q}_3 \phi_n + \sum_{n=1}^N u_{i,n} \hat{q}_4 \phi_n + \sum_{n=1}^N v_{r,n} \hat{q}_2 \phi_n + \sum_{n=1}^N v_{i,n} \hat{q}_1 \phi_n + z_{11}a + z_{12}R + z_{13}\lambda_i + z_{14}\mu_i.
\end{aligned}$$

Then by defining

$$\begin{aligned}
p_n^1 &:= \hat{q}_1 \phi_n, & p_n^2 &:= \hat{q}_2 \phi_n, & p_n^3 &:= \hat{q}_3 \phi_n, & p_n^4 &:= \hat{q}_4 \phi_n, & 1 \leq n \leq N, \\
z_k^l &:= [(z_k, \hat{q}_l \phi_m)_{L^2}] = [(z_k, p_m^l)_{L^2}] \in \mathbb{R}^N, & 1 \leq k \leq 14, & 1 \leq l \leq 4,
\end{aligned}$$

and

$$[C_{i,j}]_{m,n} := (p_n^i, p_m^j)_{L^2} \in \mathbb{R}^{N \times N}, \quad 1 \leq i, j \leq 4,$$

it is true that

$$\begin{aligned}
& \|z_1a + z_2R + z_3\lambda_i + \hat{q}_1u_r - \hat{q}_2u_i\|^2 \\
&= \mathbf{w}^T \begin{bmatrix} C_{1,1} & -C_{1,2}^T & 0 & 0 & z_1^1 & z_2^1 & z_3^1 & 0 \\ & C_{2,2} & 0 & 0 & -z_1^2 & -z_2^2 & -z_3^2 & 0 \\ & & 0 & 0 & 0 & 0 & 0 & 0 \\ & & & 0 & 0 & 0 & 0 & 0 \\ & & & & \|z_1\|^2 & (z_1, z_2)_{L^2} & (z_1, z_3)_{L^2} & 0 \\ & & & & & \|z_2\|^2 & (z_2, z_3)_{L^2} & 0 \\ & & (sym.) & & & & \|z_3\|^2 & 0 \\ & & & & & & & 0 \\ & & & & & & & 0 \end{bmatrix} \mathbf{w},
\end{aligned}$$

$$\begin{aligned}
& \|z_4a + z_5R + z_6\lambda_i + \hat{q}_2u_r + \hat{q}_1u_i\|^2 \\
&= \mathbf{w}^T \begin{bmatrix} C_{2,2} & C_{1,2} & 0 & 0 & z_4^2 & z_5^2 & z_6^2 & 0 \\ & C_{1,1} & 0 & 0 & z_4^1 & z_5^1 & z_6^1 & 0 \\ & & 0 & 0 & 0 & 0 & 0 & 0 \\ & & & 0 & 0 & 0 & 0 & 0 \\ & & & & \|z_4\|^2 & (z_4, z_5)_{L^2} & (z_4, z_6)_{L^2} & 0 \\ & & & & & \|z_5\|^2 & (z_5, z_6)_{L^2} & 0 \\ & & (sym.) & & & & \|z_6\|^2 & 0 \\ & & & & & & & 0 \\ & & & & & & & 0 \end{bmatrix} \mathbf{w},
\end{aligned}$$

$$\begin{aligned}
& \|z_7a + z_8R + z_9\lambda_i + z_{10}\mu_i + \hat{q}_4u_r - \hat{q}_3u_i + \hat{q}_1v_r - \hat{q}_2v_i\|^2 \\
&= \mathbf{w}^T \begin{bmatrix} C_{4,4} & -C_{3,4} & C_{1,4} & -C_{2,4} & z_7^4 & z_8^4 & z_9^4 & z_{10}^4 \\ & C_{3,3} & -C_{1,3} & C_{2,3} & -z_7^3 & -z_8^3 & -z_9^3 & -z_{10}^3 \\ & & C_{1,1} & -C_{1,2}^T & z_7^1 & z_8^1 & z_9^1 & z_{10}^1 \\ & & & C_{2,2} & -z_7^2 & -z_8^2 & -z_9^2 & -z_{10}^2 \\ & & & & \|z_7\|^2 & (z_7, z_8)_{L^2} & (z_7, z_9)_{L^2} & (z_7, z_{10})_{L^2} \\ & & & & & \|z_8\|^2 & (z_8, z_9)_{L^2} & (z_8, z_{10})_{L^2} \\ & & (sym.) & & & & \|z_9\|^2 & (z_9, z_{10})_{L^2} \\ & & & & & & & \|z_{10}\|^2 \end{bmatrix} \mathbf{w},
\end{aligned}$$

$$\begin{aligned}
& \|z_{11}a + z_{12}R + z_{13}\lambda_i + z_{14}\mu_i + \hat{q}_3u_r + \hat{q}_4u_i + \hat{q}_2v_r + \hat{q}_1v_i\|^2 \\
&= \mathbf{w}^T \begin{bmatrix} C_{3,3} & C_{3,4}^T & C_{2,3} & C_{1,3} & z_{11}^3 & z_{12}^3 & z_{13}^3 & z_{14}^3 \\ & C_{4,4} & C_{2,4} & C_{1,4} & z_{11}^4 & z_{12}^4 & z_{13}^4 & z_{14}^4 \\ & & C_{2,2} & C_{1,2} & z_{11}^2 & z_{12}^2 & z_{13}^2 & z_{14}^2 \\ & & & C_{1,1} & z_{11}^1 & z_{12}^1 & z_{13}^1 & z_{14}^1 \\ & & & & \|z_{11}\|^2 & (z_{11}, z_{12})_{L^2} & (z_{11}, z_{13})_{L^2} & (z_{11}, z_{14})_{L^2} \\ & & & & & \|z_{12}\|^2 & (z_{12}, z_{13})_{L^2} & (z_{12}, z_{14})_{L^2} \\ & & (sym.) & & & & \|z_{13}\|^2 & (z_{13}, z_{14})_{L^2} \\ & & & & & & & \|z_{14}\|^2 \end{bmatrix} \mathbf{w}.
\end{aligned}$$

Hence we have

$$\|qw\|_Y^2 = \mathbf{w}^T E \mathbf{w},$$



where

$$E = \begin{bmatrix} E_{1,1} & E_{1,2} & E_{1,3} & E_{1,4} & E_{1,5} & E_{1,6} & E_{1,7} & E_{1,8} \\ & E_{2,2} & E_{2,3} & E_{2,4} & E_{2,5} & E_{2,6} & E_{2,7} & E_{2,8} \\ & & E_{3,3} & E_{3,4} & E_{3,5} & E_{3,6} & E_{3,7} & E_{3,8} \\ & & & E_{4,4} & E_{4,5} & E_{4,6} & E_{4,7} & E_{4,8} \\ & & & & E_{5,5} & E_{5,6} & E_{5,7} & E_{5,8} \\ & & & & & E_{6,6} & E_{6,7} & E_{6,8} \\ & \text{sym.} & & & & & E_{7,7} & E_{7,8} \\ & & & & & & & E_{8,8} \end{bmatrix}, \quad (13)$$

and

$$\begin{aligned} E_{1,1} &= C_{1,1} + C_{2,2} + C_{3,3} + C_{4,4} + \mathbf{u}_r^0(\mathbf{u}_r^0)^T, \\ E_{1,2} &= -C_{1,2}^T + C_{1,2} - C_{3,4} + C_{3,4}^T, \\ E_{1,3} &= C_{1,4} + C_{2,3}, \\ E_{1,4} &= -C_{2,4} + C_{1,3}, \\ E_{2,2} &= C_{1,1} + C_{2,2} + C_{3,3} + C_{4,4} + \mathbf{u}_i^0(\mathbf{u}_i^0)^T, \\ E_{2,3} &= -C_{1,3} + C_{2,4}, \\ E_{2,4} &= C_{1,4} + C_{2,3}, \\ E_{3,3} &= C_{1,1} + C_{2,2} + \mathbf{v}_r^0(\mathbf{v}_r^0)^T, \\ E_{3,4} &= -C_{1,2}^T + C_{1,2}, \\ E_{4,4} &= C_{1,1} + C_{2,2} + \mathbf{v}_i^0(\mathbf{v}_i^0)^T, \\ E_{1,5} &= \mathbf{z}_1^1 + \mathbf{z}_4^2 + \mathbf{z}_7^4 + \mathbf{z}_{11}^3 - \mathbf{u}_r^0, \\ E_{1,6} &= \mathbf{z}_2^1 + \mathbf{z}_5^2 + \mathbf{z}_8^4 + \mathbf{z}_{12}^3, \\ E_{1,7} &= \mathbf{z}_3^1 + \mathbf{z}_6^2 + \mathbf{z}_9^4 + \mathbf{z}_{13}^3, \\ E_{1,8} &= \mathbf{z}_{10}^4 + \mathbf{z}_{14}^3, \\ E_{2,5} &= -\mathbf{z}_1^2 + \mathbf{z}_4^1 - \mathbf{z}_7^3 + \mathbf{z}_{11}^4, \\ E_{2,6} &= -\mathbf{z}_2^2 + \mathbf{z}_5^1 - \mathbf{z}_8^3 + \mathbf{z}_{12}^4 - \mathbf{u}_i^0, \\ E_{2,7} &= -\mathbf{z}_3^2 + \mathbf{z}_6^1 - \mathbf{z}_9^3 + \mathbf{z}_{13}^4, \\ E_{2,8} &= -\mathbf{z}_{10}^3 + \mathbf{z}_{14}^4, \\ E_{3,5} &= \mathbf{z}_7^1 + \mathbf{z}_{11}^2, \\ E_{3,6} &= \mathbf{z}_8^1 + \mathbf{z}_{12}^2, \\ E_{3,7} &= \mathbf{z}_9^1 + \mathbf{z}_{13}^2 - \mathbf{v}_r^0, \\ E_{3,8} &= \mathbf{z}_{10}^1 + \mathbf{z}_{14}^2, \\ E_{4,5} &= -\mathbf{z}_7^2 + \mathbf{z}_{11}^1, \\ E_{4,6} &= -\mathbf{z}_8^2 + \mathbf{z}_{12}^1, \\ E_{4,7} &= -\mathbf{z}_9^2 + \mathbf{z}_{13}^1, \\ E_{4,8} &= -\mathbf{z}_{10}^2 + \mathbf{z}_{14}^1 - \mathbf{v}_i^0, \\ E_{5,5} &= \|\mathbf{z}_1\|^2 + \|\mathbf{z}_4\|^2 + \|\mathbf{z}_7\|^2 + \|\mathbf{z}_{11}\|^2 + 1, \\ E_{5,6} &= (\mathbf{z}_1, \mathbf{z}_2)_{L^2} + (\mathbf{z}_4, \mathbf{z}_5)_{L^2} + (\mathbf{z}_7, \mathbf{z}_8)_{L^2} + (\mathbf{z}_{11}, \mathbf{z}_{12})_{L^2}, \\ E_{5,7} &= (\mathbf{z}_1, \mathbf{z}_3)_{L^2} + (\mathbf{z}_4, \mathbf{z}_6)_{L^2} + (\mathbf{z}_7, \mathbf{z}_9)_{L^2} + (\mathbf{z}_{11}, \mathbf{z}_{13})_{L^2}, \\ E_{5,8} &= (\mathbf{z}_7, \mathbf{z}_{10})_{L^2} + (\mathbf{z}_{11}, \mathbf{z}_{14})_{L^2}, \\ E_{6,6} &= \|\mathbf{z}_2\|^2 + \|\mathbf{z}_5\|^2 + \|\mathbf{z}_8\|^2 + \|\mathbf{z}_{12}\|^2 + 1, \\ E_{6,7} &= (\mathbf{z}_2, \mathbf{z}_3)_{L^2} + (\mathbf{z}_5, \mathbf{z}_6)_{L^2} + (\mathbf{z}_8, \mathbf{z}_9)_{L^2} + (\mathbf{z}_{12}, \mathbf{z}_{13})_{L^2}, \\ E_{6,8} &= (\mathbf{z}_8, \mathbf{z}_{10})_{L^2} + (\mathbf{z}_{12}, \mathbf{z}_{14})_{L^2}, \\ E_{7,7} &= \|\mathbf{z}_3\|^2 + \|\mathbf{z}_6\|^2 + \|\mathbf{z}_9\|^2 + \|\mathbf{z}_{13}\|^2 + 1, \\ E_{7,8} &= (\mathbf{z}_9, \mathbf{z}_{10})_{L^2} + (\mathbf{z}_{13}, \mathbf{z}_{14})_{L^2}, \\ E_{8,8} &= \|\mathbf{z}_{10}\|^2 + \|\mathbf{z}_{14}\|^2 + 1. \end{aligned}$$

Consequently, if  $w \neq 0$ , since  $\|w\|_X^2 = \mathbf{w}^T \mathbf{w}$  and  $E$  is symmetric and positive semi-definite, it holds that

$$\|qw\|_Y^2 = \mathbf{w}^T E \mathbf{w} = \frac{\mathbf{w}^T E \mathbf{w}}{\mathbf{w}^T \mathbf{w}} \mathbf{w}^T \mathbf{w} = \frac{\mathbf{w}^T E \mathbf{w}}{\mathbf{w}^T \mathbf{w}} \|w\|_X^2 = \|E\|_2 \cdot \|w\|_X^2,$$

then we can take

$$\nu_2 = \sqrt{\|E\|_2}. \quad (14)$$

## 2.1 Computation of $C_{ij}$

Because of

$$p_n^1 = 2\hat{a}^2 D^2 \phi_n - \hat{a}^4 \phi_n,$$

$$p_n^2 = (\hat{a}\hat{R} - \hat{\lambda}_i)D^2 \phi_n - \hat{a}\hat{R}x^2 D^2 \phi_n + \hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i)\phi_n + \hat{a}^3 \hat{R}x^2 \phi_n,$$

$$p_n^3 = (\hat{R} - \hat{\mu}_i)D^2 \phi_m - \hat{R}x^2 D^2 \phi_n + (-\hat{R}(3\hat{a}^2 - 2) + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i))\phi_n + 3\hat{a}^2 \hat{R}x^2 \phi_n,$$

$$p_n^4 = 4\hat{a}D^2 \phi_n - 4\hat{a}^3 \phi_n,$$

$p_n^k$  ( $k = 1, \dots, 4$ ) can be written as

$$p_n^k = k_1^n D^2 \phi_n + k_2^n x^2 D^2 \phi_n + k_3^n \phi_n + k_4^n x^2 \phi_n.$$

Therefore, using

$$(\phi_n'', \phi_m)_{L^2} = (\phi_n, \phi_m'')_{L^2}, \quad (x^2 \phi_n, \phi_m)_{L^2} = (\phi_n, x^2 \phi_m)_{L^2},$$

we have

$$C_{i,j} = (p_n^i, p_m^j)_{L^2} = (k_1^n \phi_n'' + k_2^n x^2 \phi_n'' + k_3^n \phi_n + k_4^n x^2 \phi_n, k_1^m \phi_m'' + k_2^m x^2 \phi_m'' + k_3^m \phi_m + k_4^m x^2 \phi_m)_{L^2}$$

$$= \begin{bmatrix} k_1^m \\ k_2^m \\ k_3^m \\ k_4^m \end{bmatrix}^T \begin{bmatrix} (\phi_n'', \phi_m'')_{L^2} & (\phi_n'', x^2 \phi_m'')_{L^2} & (\phi_n'', \phi_m)_{L^2} & (\phi_n'', x^2 \phi_m)_{L^2} \\ (x^2 \phi_n'', \phi_m'')_{L^2} & (x^2 \phi_n'', x^2 \phi_m'')_{L^2} & (x^2 \phi_n'', \phi_m)_{L^2} & (x^2 \phi_n'', x^2 \phi_m)_{L^2} \\ (\phi_n, \phi_m'')_{L^2} & (\phi_n, x^2 \phi_m'')_{L^2} & (\phi_n, \phi_m)_{L^2} & (\phi_n, x^2 \phi_m)_{L^2} \\ (x^2 \phi_n, \phi_m'')_{L^2} & (x^2 \phi_n, x^2 \phi_m'')_{L^2} & (x^2 \phi_n, \phi_m)_{L^2} & (x^2 \phi_n, x^2 \phi_m)_{L^2} \end{bmatrix} \begin{bmatrix} k_1^n \\ k_2^n \\ k_3^n \\ k_4^n \end{bmatrix}$$

$$= \begin{bmatrix} k_1^m \\ k_2^m \\ k_3^m \\ k_4^m \end{bmatrix}^T \begin{bmatrix} I & [B_{10}]_{mn} & [B_2]_{mn} & [B_3]_{mn} \\ [B_{10}]_{mn} & [B_{11}]_{mn} & [B_3]_{mn} & [B_{12}]_{mn} \\ [B_2]_{mn} & [B_3]_{mn}^T & [B_1]_{mn} & [B_4]_{mn}^T \\ [B_3]_{mn}^T & [B_{12}]_{mn}^T & [B_4]_{mn} & [B_7]_{mn} \end{bmatrix} \begin{bmatrix} k_1^n \\ k_2^n \\ k_3^n \\ k_4^n \end{bmatrix},$$

where

$$\begin{aligned} [B_1]_{mn} &= (\phi_n, \phi_m)_{L^2}, \\ [B_2]_{mn} &= (\phi_n'', \phi_m)_{L^2}, \\ [B_3]_{mn} &= (x^2 \phi_n'', \phi_m)_{L^2}, \\ [B_4]_{mn} &= (x^2 \phi_n, \phi_m)_{L^2}, \\ [B_7]_{mn} &:= (x^2 \phi_n, x^2 \phi_m)_{L^2}, \\ [B_{10}]_{mn} &:= (\phi_n'', x^2 \phi_m'')_{L^2}, \\ [B_{11}]_{mn} &:= (x^2 \phi_n'', x^2 \phi_m'')_{L^2}, \\ [B_{12}]_{mn} &:= (x^2 \phi_n'', x^2 \phi_m)_{L^2} \end{aligned}$$

introduced in the proof of Lemma 4.1.

## 2.2 $z_k$ and its inner-products

By setting

$$\begin{aligned}
y_n^1 &:= s_u(q_1^*)_a[0]\phi_n = s_u(4\hat{a}D^2\phi_n - 4\hat{a}^3\phi_n), \\
y_n^2 &:= s_u(q_2^*)_a[0]\phi_n = s_u(\hat{R}D^2\phi_n - \hat{R}x^2D^2\phi_n + (-\hat{R}(3\hat{a}^2 - 2) + 2\hat{a}\hat{\lambda}_i)\phi_n + 3\hat{a}^2\hat{R}x^2\phi_n), \\
y_n^3 &:= s_u(q_2^*)_R[0]\phi_n = s_u/s_r(\hat{a}D^2\phi_n - \hat{a}x^2D^2\phi_n + \hat{a}(-\hat{a}^2 + 2)\phi_n + \hat{a}^3x^2\phi_n), \\
y_n^4 &:= s_u(q_2^*)_{\lambda_i}[0]\phi_n = s_u/s_l(-D^2\phi_n + \hat{a}^2\phi_n), \\
y_n^5 &:= s_u(q_4^*)_a[0]\phi_n = s_u(4D^2\phi_n - 12\hat{a}^2\phi_n), \\
y_n^6 &:= s_u(q_3^*)_a[0]\phi_n = s_u(2(\hat{a}(-3\hat{R} + \hat{\mu}_i) + \hat{\lambda}_i)\phi_n + 6\hat{a}\hat{R}x^2\phi_n), \\
y_n^7 &:= s_u(q_3^*)_R[0]\phi_n = s_u/s_r(D^2\phi_n - x^2D^2\phi_n + (-3\hat{a}^2 + 2)\phi_n + 3\hat{a}^2x^2\phi_n), \\
y_n^8 &:= s_u(q_3^*)_{\lambda_i}[0]\phi_n = s_u/s_l(2\hat{a}\phi_n), \\
y_n^9 &:= s_u(q_3^*)_{\mu_i}[0]\phi_n = s_u/s_m(-D^2\phi_n + \hat{a}^2\phi_n),
\end{aligned}$$

$z_k$  ( $k = 1, \dots, 14$ ) can be expressed

$$z_k = \text{sgn}(h_1) \sum_{n=1}^N u_{r,n} y_n^{h_1} + \text{sgn}(h_2) \sum_{n=1}^N u_{i,n} y_n^{h_2} + \text{sgn}(h_3) \sum_{n=1}^N v_{r,n} y_n^{h_3} + \text{sgn}(h_4) \sum_{n=1}^N v_{i,n} y_n^{h_4}, \quad (15)$$

where

$$h_1, h_2, h_3, h_4 \in \{1, \dots, 9\}$$

and the value of “sgn” is in  $\{-1, 0, 1\}$  (see a table in the program).

$y_n^l$  ( $l = 1, \dots, 9$ ) can be written as

$$y_n^l = k_1^n D^2\phi_n + k_2^n x^2 D^2\phi_n + k_3^n \phi_n + k_4^n x^2 \phi_n$$

such that

	$k_1^n$	$k_2^n$	$k_3^n$	$k_4^n$
$y_n^1$	$4\hat{a}s_u$	0	$-4\hat{a}^3s_u$	0
$y_n^2$	$\hat{R}s_u$	$-\hat{R}s_u$	$(-\hat{R}(3\hat{a}^2 - 2) + 2\hat{a}\hat{\lambda}_i)s_u$	$3\hat{a}^2\hat{R}s_u$
$y_n^3$	$\hat{a}s_u/s_r$	$-\hat{a}s_u/s_r$	$\hat{a}(-\hat{a}^2 + 2)s_u/s_r$	$\hat{a}^3s_u/s_r$
$y_n^4$	$-s_u/s_l$	0	$\hat{a}^2s_u/s_l$	0
$y_n^5$	$4s_u$	0	$-12\hat{a}^2s_u$	0
$y_n^6$	0	0	$2(\hat{a}(-3\hat{R} + \hat{\mu}_i) + \hat{\lambda}_i)s_u$	$6\hat{a}\hat{R}s_u$
$y_n^7$	$s_u/s_r$	$-s_u/s_r$	$(-3\hat{a}^2 + 2)s_u/s_r$	$3\hat{a}^2s_u/s_r$
$y_n^8$	0	0	$2\hat{a}s_u/s_l$	0
$y_n^9$	$-s_u/s_m$	0	$\hat{a}^2s_u/s_m$	0

and matrices

$$[D_{i,j}]_{m,n} := (y_n^i, y_m^j)_{L^2}, \quad 1 \leq i, j \leq 9$$

can be determined by

$$(y_n^i, y_m^j)_{L^2} = \begin{bmatrix} k_1^m \\ k_2^m \\ k_3^m \\ k_4^m \end{bmatrix}^T \begin{bmatrix} I & [B_{10}]_{mn} & [B_2]_{mn} & [B_3]_{mn} \\ [B_{10}]_{mn} & [B_{11}]_{mn} & [B_3]_{mn} & [B_{12}]_{mn} \\ [B_2]_{mn} & [B_3]_{mn}^T & [B_1]_{mn} & [B_4]_{mn}^T \\ [B_3]_{mn}^T & [B_{12}]_{mn}^T & [B_4]_{mn} & [B_7]_{mn} \end{bmatrix} \begin{bmatrix} k_1^n \\ k_2^n \\ k_3^n \\ k_4^n \end{bmatrix}.$$

Therefore inner-products

$$(z_k, z_l)_{L^2}$$

can be computed by using vectors  $\mathbf{u}_r, \mathbf{u}_i, \mathbf{v}_r, \mathbf{v}_i$  with sgn function.

### 2.3 Vectors $z_k^l$

For vectors

$$z_k^l = [(z_k, \hat{q}_l \phi_m)_{L^2}] = [(z_k, p_m^l)_{L^2}] \in \mathbb{R}^N, \quad 1 \leq k \leq 14, \quad 1 \leq l \leq 4, \quad 1 \leq m \leq N,$$

from (15), we have

$$z_k^l = \text{sgn}(h_1) F_{h_1, l} \mathbf{u}_r + \text{sgn}(h_2) F_{h_2, l} \mathbf{u}_i + \text{sgn}(h_3) F_{h_3, l} \mathbf{v}_r + \text{sgn}(h_4) F_{h_4, l} \mathbf{v}_i,$$

where

$$[F_{s, l}]_{m, n} = (p_n^l, y_m^s)_{L^2}, \quad s \in \{h_1, h_2, h_3, h_4\}.$$

Because of

$$p_n^1 = 2\hat{a}^2 D^2 \phi_n - \hat{a}^4 \phi_n,$$

$$p_n^2 = (\hat{a}\hat{R} - \hat{\lambda}_i) D^2 \phi_n - \hat{a}\hat{R}x^2 D^2 \phi_n + \hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i) \phi_n + \hat{a}^3 \hat{R}x^2 \phi_n,$$

$$p_n^3 = (\hat{R} - \hat{\mu}_i) D^2 \phi_n - \hat{R}x^2 D^2 \phi_n + (-\hat{R}(3\hat{a}^2 - 2) + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i)) \phi_n + 3\hat{a}^2 \hat{R}x^2 \phi_n,$$

$$p_n^4 = 4\hat{a} D^2 \phi_n - 4\hat{a}^3 \phi_n,$$

$p_n^k$  ( $k = 1, 2, 3, 4$ ) can be written as

$$p_n^k = \hat{k}_1^n D^2 \phi_n + \hat{k}_2^n x^2 D^2 \phi_n + \hat{k}_3^n \phi_n + \hat{k}_4^n x^2 \phi_n$$

such that

	$\hat{k}_1^n$	$\hat{k}_2^n$	$\hat{k}_3^n$	$\hat{k}_4^n$
$p_n^1$	$2\hat{a}^2$	0	$-\hat{a}^4$	0
$p_n^2$	$\hat{a}\hat{R} - \hat{\lambda}_i$	$-\hat{a}\hat{R}$	$\hat{a}(-\hat{R}(\hat{a}^2 - 2) + \hat{a}\hat{\lambda}_i)$	$\hat{a}^3 \hat{R}$
$p_n^3$	$\hat{R} - \hat{\mu}_i$	$-\hat{R}$	$-\hat{R}(3\hat{a}^2 - 2) + \hat{a}(\hat{a}\hat{\mu}_i + 2\hat{\lambda}_i)$	$3\hat{a}^2 \hat{R}$
$p_n^4$	$4\hat{a}$	0	$-4\hat{a}^3$	0

Therefore, we have

$$(p_n^i, y_m^j)_{L^2} = \left( \hat{k}_1^n \phi_n'' + \hat{k}_2^n x^2 \phi_n'' + \hat{k}_3^n \phi_n + \hat{k}_4^n x^2 \phi_n, k_1^m \phi_m'' + k_2^m x^2 \phi_m'' + k_3^m \phi_m + k_4^m x^2 \phi_m \right)_{L^2}$$

$$= \begin{bmatrix} \hat{k}_1^m \\ \hat{k}_2^m \\ \hat{k}_3^m \\ \hat{k}_4^m \end{bmatrix}^T \begin{bmatrix} I & [B_{10}]_{mn} & [B_2]_{mn} & [B_3]_{mn} \\ [B_{10}]_{mn} & [B_{11}]_{mn} & [B_3]_{mn} & [B_{12}]_{mn} \\ [B_2]_{mn} & [B_3]_{mn}^T & [B_1]_{mn} & [B_4]_{mn}^T \\ [B_3]_{mn}^T & [B_{12}]_{mn}^T & [B_4]_{mn} & [B_7]_{mn} \end{bmatrix} \begin{bmatrix} k_1^n \\ k_2^n \\ k_3^n \\ k_4^n \end{bmatrix}.$$

## INTLAB code (for confirmation)

```

“CHECKING_E/main.m”
-----
format long;
intvalinit('DisplayInfsup');
intvalinit('SharpIVmult');

% -----
%   setting parameters
% -----
K = 200;
zv = intval(zeros(K,1));  Id = intval(eye(K));  zm = intval(zeros(K));
su = intval('5');
sr = intval('1')/5000;
sl = intval('1')/1000;
sm = intval('1')/2000;
t = 10;
ur0 = zeros(K,1); ur0(1) = t; ui0 = ur0; vr0 = ur0; vi0 = ur0;

% -----
%   reading matrices and approximate solution
% -----
load('..'/B.mat');
[a,R,lambda,mu,ur,ui,vr,vi] = input_approximate_solution(K);

[C11,C12,C13,C14,C22,C23,C24,C33,C34,C44] = generate_C(K,a,R,lambda,mu,...
    B1,B2,B3,B4,B7,B10,B11,B12);

w = importdata('w.dat');
urs = w(1:K);      uis = w(K+1:2*K);
vrs = w(2*K+1:3*K); vis = w(3*K+1:4*K);
as = w(4*K+1);    Rs = w(4*K+2);
lambdas = w(4*K+3); mus = w(4*K+4);

%
% ----/ norm0 /----- %
%
ur0 = intval(ur0); ui0 = intval(ui0); vr0 = intval(vr0); vi0 = intval(vi0);
M = [ur0*ur0', zm, zm, zm, -ur0, zv, zv, zv;
     zm, ui0*ui0', zm, zm, zv, -ui0, zv, zv;
     zm, zm, vr0*vr0', zm, zv, zv, -vr0, zv;
     zm, zm, zm, vi0*vi0', zv, zv, zv, -vi0;
     -ur0', zv', zv', zv', 1, 0, 0, 0;
     zv', -ui0', zv', zv', 0, 1, 0, 0;
     zv', zv', -vr0', zv', 0, 0, 1, 0;
     zv', zv', zv', -vi0', 0, 0, 0, 1];
norm0 = w'*M*w;

%
% ----/ norm1 /----- %
%
t11 = inner_product(1,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t12 = inner_product(1,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t13 = inner_product(1,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t22 = inner_product(2,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t23 = inner_product(2,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t33 = inner_product(3,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z11 = vectors_z(1,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z12 = vectors_z(2,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z13 = vectors_z(3,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z21 = vectors_z(1,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z22 = vectors_z(2,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z23 = vectors_z(3,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);

M = [C11, -C12',  zm,  zm,  z11,  z12,  z13,  zv;
     -C12,  C22,   zm,  zm, -z21, -z22, -z23,  zv;
           zm,   zm,  zm,  zm,  zv,  zv,  zv,  zv;
           zm,   zm,  zm,  zm,  zv,  zv,  zv,  zv;
     z11', -z21',  zv',  zv',  t11,  t12,  t13,  0;
     z12', -z22',  zv',  zv',  t12,  t22,  t23,  0;
     z13', -z23',  zv',  zv',  t13,  t23,  t33,  0;
           zv',  zv',  zv',  zv',   0,   0,   0,  0];
norm1 = w'*M*w;

```

“CHECKING\_E/main.m”

```

%
% ----/ norm2 /----- %
%
t44 = inner_product(4,4,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t45 = inner_product(4,5,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t46 = inner_product(4,6,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t55 = inner_product(5,5,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t56 = inner_product(5,6,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t66 = inner_product(6,6,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z24 = vectors_z(4,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z14 = vectors_z(4,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z25 = vectors_z(5,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z15 = vectors_z(5,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z26 = vectors_z(6,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z16 = vectors_z(6,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
M=[C22,   C12,   zm,   zm,   z24,   z25,   z26,   zv;
   C12',  C11,   zm,   zm,   z14,   z15,   z16,   zv;
    zm,   zm,   zm,   zm,   zv,    zv,    zv,   zv;
    zm,   zm,   zm,   zm,   zv,    zv,    zv,   zv;
   z24',  z14',  zv',  zv',  t44,   t45,   t46,   0;
   z25',  z15',  zv',  zv',  t45,   t55,   t56,   0;
   z26',  z16',  zv',  zv',  t46,   t56,   t66,   0;
   zv',   zv',  zv',  zv',   0,    0,    0,   0];
norm2 = w'*M*w;

%
% ----/ norm3 /----- %
%
t77 = inner_product(7,7,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t78 = inner_product(7,8,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t79 = inner_product(7,9,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t710 = inner_product(7,10,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t88 = inner_product(8,8,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t89 = inner_product(8,9,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t810 = inner_product(8,10,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t99 = inner_product(9,9,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t910 = inner_product(9,10,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1010 = inner_product(10,10,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z47 = vectors_z(7,4,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z48 = vectors_z(8,4,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z49 = vectors_z(9,4,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z410 = vectors_z(10,4,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z37 = vectors_z(7,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z38 = vectors_z(8,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z39 = vectors_z(9,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z310 = vectors_z(10,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z17 = vectors_z(7,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z18 = vectors_z(8,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z19 = vectors_z(9,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z110 = vectors_z(10,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z27 = vectors_z(7,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z28 = vectors_z(8,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z29 = vectors_z(9,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z210 = vectors_z(10,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
M=[C44,   -C34,   C14,   -C24,   z47,   z48,   z49,   z410;
   -C34',  C33,   -C13,   C23,  -z37,  -z38,  -z39,  -z310;
   C14',  -C13',  C11,  -C12',  z17,   z18,   z19,   z110;
   -C24',  C23',  -C12,   C22,  -z27,  -z28,  -z29,  -z210;
   z47',  -z37',  z17',  -z27',  t77,   t78,   t79,   t710;
   z48',  -z38',  z18',  -z28',  t78,   t88,   t89,   t810;
   z49',  -z39',  z19',  -z29',  t79,   t89,   t99,   t910;
   z410', -z310', z110', -z210', t710, t810, t910, t1010];
norm3 = w'*M*w;

%
% ----/ norm4 /----- %
%
t1111 = inner_product(11,11,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1112 = inner_product(11,12,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1113 = inner_product(11,13,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1114 = inner_product(11,14,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1212 = inner_product(12,12,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1213 = inner_product(12,13,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1214 = inner_product(12,14,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1313 = inner_product(13,13,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1314 = inner_product(13,14,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
t1414 = inner_product(14,14,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);

```

“CHECKING\_E/main.m”

```

z311 = vectors_z(11,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z312 = vectors_z(12,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z313 = vectors_z(13,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z314 = vectors_z(14,3,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z411 = vectors_z(11,4,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z412 = vectors_z(12,4,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z413 = vectors_z(13,4,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z414 = vectors_z(14,4,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z211 = vectors_z(11,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z212 = vectors_z(12,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z213 = vectors_z(13,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z214 = vectors_z(14,2,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z111 = vectors_z(11,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z112 = vectors_z(12,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z113 = vectors_z(13,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
z114 = vectors_z(14,1,a,R,lambda,mu,ur,ui,vr,vi,B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm);
M = [C33,   C34',   C23,   C13,   z311,   z312,   z313,   z314;
      C34,   C44,   C24,   C14,   z411,   z412,   z413,   z414;
      C23',  C24',   C22,   C12,   z211,   z212,   z213,   z214;
      C13',  C14',   C12',  C11,   z111,   z112,   z113,   z114;
      z311', z411', z211', z111', t1111, t1112, t1113, t1114;
      z312', z412', z212', z112', t1112, t1212, t1213, t1214;
      z313', z413', z213', z113', t1113, t1213, t1313, t1314;
      z314', z414', z214', z114', t1114, t1214, t1314, t1414];
norm4 = w'*M*w;

%
% -----/ E /----- %
%
ur0 = intval(ur0); ui0 = intval(ui0); vr0 = intval(vr0); vi0 = intval(vi0);
E11 = C11 + C22 + C33 + C44 + ur0*ur0';
E12 = -C12' + C12 - C34 + C34';
E13 = C14 + C23;
E14 = -C24 + C13;
E22 = C11 + C22 + C33 + C44 + ui0*ui0';
E23 = -C13 + C24;
E24 = C14 + C23;
E33 = C11 + C22 + vr0*vr0';
E34 = -C12' + C12;
E44 = C11 + C22 + vi0*vi0';
E15 = z11 + z24 + z47 + z311 - ur0;
E16 = z12 + z25 + z48 + z312;
E17 = z13 + z26 + z49 + z313;
E18 = z410 + z314;
E25 = -z21 + z14 - z37 + z411;
E26 = -z22 + z15 - z38 + z412 -ui0;
E27 = -z23 + z16 - z39 + z413;
E28 = -z310 + z414;
E35 = z17 + z211;
E36 = z18 + z212;
E37 = z19 + z213 - vr0;
E38 = z110 + z214;
E45 = -z27 + z111;
E46 = -z28 + z112;
E47 = -z29 + z113;
E48 = -z210 + z114 -vi0;
E55 = t11 + t44 + t77 + t1111 + 1;
E56 = t12 + t45 + t78 + t1112;
E57 = t13 + t46 + t79 + t1113;
E58 = t710 + t1114;
E66 = t22 + t55 + t88 + t1212 + 1;
E67 = t23 + t56 + t89 + t1213;
E68 = t810 + t1214;
E77 = t33 + t66 + t99 + t1313 + 1;
E78 = t910 + t1314;
E88 = t1010 + t1414 + 1;

E = [ E11, E12, E13, E14, E15, E16, E17, E18;
      E12', E22, E23, E24, E25, E26, E27, E28;
      E13', E23', E33, E34, E35, E36, E37, E38;
      E14', E24', E34', E44, E45, E46, E47, E48;
      E15', E25', E35', E45', E55, E56, E57, E58;
      E16', E26', E36', E46', E56', E66, E67, E68;
      E17', E27', E37', E47', E57', E67', E77, E78;
      E18', E28', E38', E48', E58', E68', E78', E88];

norm5 = w'*E*w;

```

“CHECKING\_E/Generate\_C.m”

```

function [C11,C12,C13,C14,C22,C23,C24,C33,C34,C44] = ...
    generate_C(K,a,R,lambda,mu,B1,B2,B3,B4,B7,B10,B11,B12);

Id = intval(eye(K));

% C11
k1 = 2*a^2; k2 = 0; k3 = -a^4; k4 = 0;
j1 = 2*a^2; j2 = 0; j3 = -a^4; j4 = 0;
C11 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10 + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2 + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

% C12
k1 = 2*a^2; k2 = 0; k3 = -a^4; k4 = 0;
j1 = a*R-lambda; j2 = -a*R; j3 = a*(-R*(a^2-2)+a*lambda); j4 = a^3*R;
C12 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10' + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2' + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

% C13
k1 = 2*a^2; k2 = 0; k3 = -a^4; k4 = 0;
j1 = R-mu; j2 = -R; j3 = -R*(3*a^2-2)+a*(a*mu+2*lambda); j4 = 3*a^2*R;
C13 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10' + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2' + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

% C14
k1 = 2*a^2; k2 = 0; k3 = -a^4; k4 = 0;
j1 = 4*a; j2 = 0; j3 = -4*a^3; j4 = 0;
C14 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10' + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2' + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

% C22
k1 = a*R-lambda; k2 = -a*R; k3 = a*(-R*(a^2-2)+a*lambda); k4 = a^3*R;
j1 = a*R-lambda; j2 = -a*R; j3 = a*(-R*(a^2-2)+a*lambda); j4 = a^3*R;
C22 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10 + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2 + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

% C23
k1 = a*R-lambda; k2 = -a*R; k3 = a*(-R*(a^2-2)+a*lambda); k4 = a^3*R;
j1 = R-mu; j2 = -R; j3 = -R*(3*a^2-2)+a*(a*mu+2*lambda); j4 = 3*a^2*R;
C23 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10 + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2 + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

% C24
k1 = a*R-lambda; k2 = -a*R; k3 = a*(-R*(a^2-2)+a*lambda); k4 = a^3*R;
j1 = 4*a; j2 = 0; j3 = -4*a^3; j4 = 0;
C24 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10 + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2 + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

% C33
k1 = R-mu; k2 = -R; k3 = -R*(3*a^2-2)+a*(a*mu+2*lambda); k4 = 3*a^2*R;
j1 = R-mu; j2 = -R; j3 = -R*(3*a^2-2)+a*(a*mu+2*lambda); j4 = 3*a^2*R;
C33 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10 + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2 + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

```



```

% C34
k1 = R-mu; k2 = -R; k3 = -R*(3*a^2-2)+a*(a*mu+2*lambda); k4 = 3*a^2*R;
j1 = 4*a; j2 = 0; j3 = -4*a^3; j4 = 0;
C34 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10 + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2 + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

% C44
k1 = 4*a; k2 = 0; k3 = -4*a^3; k4 = 0;
j1 = 4*a; j2 = 0; j3 = -4*a^3; j4 = 0;
C44 = k1*(j1*Id + j2*B10 + j3*B2 + j4*B3 ) + ...
      k2*(j1*B10 + j2*B11 + j3*B3 + j4*B12) + ...
      k3*(j1*B2 + j2*B3' + j3*B1 + j4*B4') + ...
      k4*(j1*B3' + j2*B12' + j3*B4 + j4*B7 );

```

“CHECKING\_E/Generate\_C.m”

```

function s = inner_product(k,l,a,R,lambda,mu,ur,ui,vr,vi, ...
B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm)
% [talbe for z_k]
% -----
%      ur   ui   vr   vi   list
% -----
% z1  y1  -y2   0   0  [1,-2,0,0]
% z2   0  -y3   0   0  [0,-3,0,0]
% z3   0  -y4   0   0  [0,-4,0,0]
% z4  y2   y1   0   0  [2,1,0,0]
% z5  y3   0   0   0  [3,0,0,0]
% z6  y4   0   0   0  [4,0,0,0]
% z7  y5  -y6   y1  -y2 [5,-6,1,-2]
% z8   0  -y7   0  -y3 [0,-7,0,-3]
% z9   0  -y8   0  -y4 [0,-8,0,-4]
% z10  0  -y9   0   0  [0,-9,0,0]
% z11 y6   y5   y2   y1 [6,5,2,1]
% z12 y7   0   y3   0  [7,0,3,0]
% z13 y8   0   y4   0  [8,0,4,0]
% z14 y9   0   0   0  [9,0,0,0]
% -----

% select z's
[w,left] = generate_z(k,ur,ui,vr,vi);
[x,right] = generate_z(l,ur,ui,vr,vi);
Id = eye(200);

% compute inner-product
s = 0;
for i = 1:4
    k1 = coefficient_k(left(i),a,R,lambda,mu,su,sr,sl,sm);
    for j = 1:4
        k2 = coefficient_k(right(j),a,R,lambda,mu,su,sr,sl,sm);
        D = k1(1)*(k2(1)*Id + k2(2)*B10 + k2(3)*B2 + k2(4)*B3 ) + ...
            k1(2)*(k2(1)*B10 + k2(2)*B11 + k2(3)*B3 + k2(4)*B12) + ...
            k1(3)*(k2(1)*B2 + k2(2)*B3' + k2(3)*B1 + k2(4)*B4') + ...
            k1(4)*(k2(1)*B3' + k2(2)*B12' + k2(3)*B4 + k2(4)*B7 );
        s = s + x(:,j)'*D*w(:,i);
    end
end
end

```

---

 “CHECKING\_E/coefficient\_k.m”

```

function k = coefficient_k(j,a,R,lambda,mu,su,sr,sl,sm)
u = intval('1'); k = intval(zeros(4,1));
switch(j)
case 1
k(1) = 4*a*su; k(3) = -4*a^3*su;
case 2
k(1) = R*su; k(2) = -R*su; k(3) = (-R*(3*a^2-2)+2*a*lambda)*su;
k(4) = 3*a^2*R*su;
case 3
k(1) = a*su/sr; k(2) = -a*su/sr; k(3) = a*(-a^2+2)*su/sr;
k(4) = a^3*su/sr;
case 4
k(1) = -u*su/sl; k(3) = a^2*su/sl;
case 5
k(1) = 4*u*su; k(3) = -12*a^2*su;
case 6
k(3) = 2*(a*(-3*R+mu)+lambda)*su; k(4) = 6*a*R*su;
case 7
k(1) = u*su/sr; k(2) = -u*su/sr; k(3) = (-3*a^2+2)*su/sr;
k(4) = 3*a^2*su/sr;
case 8
k(3) = 2*a*su/sl;
case 9
k(1) = -u*su/sm; k(3) = a^2*su/sm;
end
  
```

---

 “CHECKING\_E/generate\_z.m”

```

function [w,list] = generate_z(j,ur,ui,vr,vi)
w = intval(zeros(200,4));
switch(j)
case 1
w(:,1) = ur; w(:,2) = -ui;
list = [1,2,0,0];
case 2
w(:,2) = -ui;
list = [0,3,0,0];
case 3
w(:,2) = -ui;
list = [0,4,0,0];
case 4
w(:,1) = ur; w(:,2) = ui;
list = [2,1,0,0];
case 5
w(:,1) = ur;
list = [3,0,0,0];
case 6
w(:,1) = ur;
list = [4,0,0,0];
case 7
w(:,1) = ur; w(:,2) = -ui; w(:,3) = vr; w(:,4) = -vi;
list = [5,6,1,2];
case 8
w(:,2) = -ui; w(:,4) = -vi;
list = [0,7,0,3];
case 9
w(:,2) = -ui; w(:,4) = -vi;
list = [0,8,0,4];
case 10
w(:,2) = -ui;
list = [0,9,0,0];
case 11
w(:,1) = ur; w(:,2) = ui; w(:,3) = vr; w(:,4) = vi;
list = [6,5,2,1];
case 12
w(:,1) = ur; w(:,3) = vr;
list = [7,0,3,0];
case 13
w(:,1) = ur; w(:,3) = vr;
list = [8,0,4,0];
case 14
w(:,1) = ur;
list = [9,0,0,0];
end
  
```

```
“CHECKING.E/vectors_z.m”
```

```
function v = vectors_z(k,l,a,R,lambda,mu,ur,ui,vr,vi, ...
    B1,B2,B3,B4,B7,B10,B11,B12,su,sr,sl,sm)

k2 = intval(zeros(4,1));
switch(l)
case(1)
    k2(1) = 2*a^2; k2(2) = 0; k2(3) = -a^4; k2(4) = 0;
case(2)
    k2(1) = a*R-lambda; k2(2) = -a*R; k2(3) = a*(-R*(a^2-2)+a*lambda);
    k2(4) = a^3*R;
case(3)
    k2(1) = R-mu; k2(2) = -R; k2(3) = -R*(3*a^2-2)+a*(a*mu+2*lambda);
    k2(4) = 3*a^2*R;
case(4)
    k2(1) = 4*a; k2(2) = 0; k2(3) = -4*a^3; k2(4) = 0;
end

[w,left] = generate_z(k,ur,ui,vr,vi);

Id = eye(200); v = intval(zeros(200,1));
for i = 1:4
    k1 = coefficient_k(left(i),a,R,lambda,mu,su,sr,sl,sm);
    F = k1(1)*(k2(1)*Id + k2(2)*B10 + k2(3)*B2 + k2(4)*B3 ) + ...
        k1(2)*(k2(1)*B10 + k2(2)*B11 + k2(3)*B3 + k2(4)*B12) + ...
        k1(3)*(k2(1)*B2 + k2(2)*B3' + k2(3)*B1 + k2(4)*B4') + ...
        k1(4)*(k2(1)*B3' + k2(2)*B12' + k2(3)*B4 + k2(4)*B7 );
    v = v + F*w(:,i);
end
```

## 2.4 Mathematica code (for confirmation)

```
“CHECKING.E/main.ma”
```

```
(* defining Legendre polynomial *)
phi[n_]:= (-1)^(2n) Sqrt[4n+1]/(2n)! /2^(2n+1/2)D[(1-x^2)^(2n),{x,2n-2}];

(* setting scaling parameters *)
su = 5;
sr = 1/5000;
sl = 1/1000;
sm = 1/2000;

(* reading approximate solution as rational number from file *)
K = 100;
w = ReadList["../APPROXIMATE_SOLUTION/app_rational.dat"];
s = 0; Do[ s = s + phi[i] w[[i]], {i,K}]; ur = Expand[s];
s = 0; Do[ s = s + phi[i] w[[K+i]], {i,K}]; ui = Expand[s];
s = 0; Do[ s = s + phi[i] w[[2K+i]], {i,K}]; vr = Expand[s];
s = 0; Do[ s = s + phi[i] w[[3K+i]], {i,K}]; vi = Expand[s];
a = w[[4K+1]];
R = w[[4K+2]];
lambda = w[[4K+3]];
mu = w[[4K+4]];
```

```
(* setting z1 - z14 excluding s_u *)

z1 = su( 4 a D[ur,{x,2}] - 4 a^3 ur - R D[ui,{x,2}] + R x^2 D[ui,{x,2}] -
  ( -R(3 a^2 - 2) + 2 a lambda )ui - 3 a^2 R x^2 ui );

z2 = su( - a D[ui,{x,2}] + a x^2 D[ui,{x,2}] - a(-a^2+2) ui - a^3 x^2 ui)/sr;

z3 = su( D[ui,{x,2}] - a^2 ui)/sl;

z4 = su( R D[ur,{x,2}] - R x^2 D[ur,{x,2}] + ( -R(3 a^2 - 2) + 2 a lambda )ur+
  3 a^2 R x^2 ur + 4 a D[ui,{x,2}] - 4 a^3 ui ) ;

z5 = su( a D[ur,{x,2}] - a x^2 D[ur,{x,2}] + a(-a^2+2) ur + a^3 x^2 ur)/sr;

z6 = su( - D[ur,{x,2}] + a^2 ur)/sl;

z7 = su( 4 D[ur,{x,2}] -12 a^2 ur -2(a(-3 R + mu) + lambda)ui - 6 a R x^2 ui +
  4 a D[vr,{x,2}] - 4 a^3 vr - R D[vi,{x,2}] + R x^2 D[vi,{x,2}] -
  ( -R(3 a^2 - 2) + 2 a lambda )vi - 3 a^2 R x^2 vi);

z8 = su( - D[ui,{x,2}] + x^2 D[ui,{x,2}] - (-3 a^2 + 2)ui - 3 a^2 x^2 ui -
  a D[vi,{x,2}] + a x^2 D[vi,{x,2}] - a(-a^2+2) vi - a^3 x^2 vi)/sr;

z9 = su( - 2 a ui + D[vi,{x,2}] - a^2 vi)/sl;

z10 = su(D[ui,{x,2}] - a^2 ui)/sm;

z11 = su( 2(a(-3 R + mu) + lambda)ur + 6 a R x^2 ur + 4 D[ui,{x,2}] -12 a^2 ui+
  R D[vr,{x,2}] - R x^2 D[vr,{x,2}] + ( -R(3 a^2 - 2) + 2 a lambda )vr +
  3 a^2 R x^2 vr + 4 a D[vi,{x,2}] - 4 a^3 vi);

z12 = su( D[ur,{x,2}] - x^2 D[ur,{x,2}] + (-3 a^2 + 2)ur + 3 a^2 x^2 ur +
  a D[vr,{x,2}] - a x^2 D[vr,{x,2}] + a(-a^2+2) vr + a^3 x^2 vr)/sr;

z13 = su( 2 a ur - D[vr,{x,2}] + a^2 vr)/sl;

z14 = su( -D[ur,{x,2}] + a^2 ur)/sm;

z1 = N[z1,500];
z2 = N[z2,500];
z3 = N[z3,500];
z4 = N[z4,500];
z5 = N[z5,500];
z6 = N[z6,500];
z7 = N[z7,500];
z8 = N[z8,500];
z9 = N[z9,500];
z10 = N[z10,500];
z11 = N[z11,500];
z12 = N[z12,500];
z13 = N[z13,500];
z14 = N[z14,500];

(* generate [ur*,ui*,vr*,vi*,a*,R*,lambda*,mu*] by random number *)
K = 200;
(* w = RandomReal[{-1,1},4K+4,WorkingPrecision -> 500]; *)
w = Import["w.dat"];
(* w = << w.dat; *)
s = 0; Do[ s = s + phi[i] w[[i]], {i,K}];    urs = Expand[s];
s = 0; Do[ s = s + phi[i] w[[K+i]], {i,K}];  uis = Expand[s];
s = 0; Do[ s = s + phi[i] w[[2K+i]], {i,K}]; vrs = Expand[s];
s = 0; Do[ s = s + phi[i] w[[3K+i]], {i,K}]; vis = Expand[s];
```

```

as = w[[4K+1]];
Rs = w[[4K+2]];
lambdas = w[[4K+3]];
mus = w[[4K+4]];

(* norm 0 *)
u0 = 10 phi[1];
tur = Integrate[Expand[D[urs, {x, 2}]D[u0, {x, 2}]], {x, -1, 1}];
tui = Integrate[Expand[D[uis, {x, 2}]D[u0, {x, 2}]], {x, -1, 1}];
tvr = Integrate[Expand[D[vrs, {x, 2}]D[u0, {x, 2}]], {x, -1, 1}];
tvi = Integrate[Expand[D[vis, {x, 2}]D[u0, {x, 2}]], {x, -1, 1}];
norm0 = ( as - tur )^2 + ( Rs - tui )^2 + ( lambdas - tvr )^2 + ( mus - tvi )^2;

(* norm 1 *)
k1 = 2*a^2; k2 = 0; k3 = -a^4; k4 = 0; (* q1 *)
p1 = k1 D[urs, {x, 2}] + k2 x^2 D[urs, {x, 2}] + k3 urs + k4 x^2 urs;
k1 = a*R-lambda; k2 = -a*R; k3 = a*(-R*(a^2-2)+a*lambda); k4 = a^3*R; (* q2 *)
p2 = k1 D[uis, {x, 2}] + k2 x^2 D[uis, {x, 2}] + k3 uis + k4 x^2 uis;
s = Expand[z1 as + z2 Rs + z3 lambdas + p1 - p2];
norm1 = Integrate[Expand[s^2], {x, -1, 1}];

(* norm 2 *)
k1 = a*R-lambda; k2 = -a*R; k3 = a*(-R*(a^2-2)+a*lambda); k4 = a^3*R; (* q2 *)
p1 = k1 D[urs, {x, 2}] + k2 x^2 D[urs, {x, 2}] + k3 urs + k4 x^2 urs;
k1 = 2*a^2; k2 = 0; k3 = -a^4; k4 = 0; (* q1 *)
p2 = k1 D[uis, {x, 2}] + k2 x^2 D[uis, {x, 2}] + k3 uis + k4 x^2 uis;
s = Expand[z4 as + z5 Rs + z6 lambdas + p1 + p2];
norm2 = Integrate[Expand[s^2], {x, -1, 1}];

(* norm 3 *)
k1 = 4*a; k2 = 0; k3 = -4*a^3; k4 = 0; (* q4 *)
p1 = k1 D[urs, {x, 2}] + k2 x^2 D[urs, {x, 2}] + k3 urs + k4 x^2 urs;
k1 = R-mu; k2 = -R; k3 = -R*(3*a^2-2)+a*(a*mu+2*lambda); k4 = 3*a^2*R; (* q3 *)
p2 = k1 D[uis, {x, 2}] + k2 x^2 D[uis, {x, 2}] + k3 uis + k4 x^2 uis;
k1 = 2*a^2; k2 = 0; k3 = -a^4; k4 = 0; (* q1 *)
p3 = k1 D[vrs, {x, 2}] + k2 x^2 D[vrs, {x, 2}] + k3 vrs + k4 x^2 vrs;
k1 = a*R-lambda; k2 = -a*R; k3 = a*(-R*(a^2-2)+a*lambda); k4 = a^3*R; (* q2 *)
p4 = k1 D[vis, {x, 2}] + k2 x^2 D[vis, {x, 2}] + k3 vis + k4 x^2 vis;
s = Expand[z7 as + z8 Rs + z9 lambdas + z10 mus + p1 - p2 + p3 - p4];
norm3 = Integrate[Expand[s^2], {x, -1, 1}];

(* norm 4 *)
k1 = R-mu; k2 = -R; k3 = -R*(3*a^2-2)+a*(a*mu+2*lambda); k4 = 3*a^2*R; (* q3 *)
p1 = k1 D[urs, {x, 2}] + k2 x^2 D[urs, {x, 2}] + k3 urs + k4 x^2 urs;
k1 = 4*a; k2 = 0; k3 = -4*a^3; k4 = 0; (* q4 *)
p2 = k1 D[uis, {x, 2}] + k2 x^2 D[uis, {x, 2}] + k3 uis + k4 x^2 uis;
k1 = a*R-lambda; k2 = -a*R; k3 = a*(-R*(a^2-2)+a*lambda); k4 = a^3*R; (* q2 *)
p3 = k1 D[vrs, {x, 2}] + k2 x^2 D[vrs, {x, 2}] + k3 vrs + k4 x^2 vrs;
k1 = 2*a^2; k2 = 0; k3 = -a^4; k4 = 0; (* q1 *)
p4 = k1 D[vis, {x, 2}] + k2 x^2 D[vis, {x, 2}] + k3 vis + k4 x^2 vis;
s = Expand[z11 as + z12 Rs + z13 lambdas + z14 mus + p1 + p2 + p3 + p4];
norm4 = Integrate[Expand[s^2], {x, -1, 1}];

```

## 2.5 Confirmation of matrix $E$ and related norms

We generate  $w \in \mathbb{R}^{4N+4}$  as random number by Mathematica and compute each norms. Each MATLAB and Mathematica read the data in “w.dat”.

$$\begin{aligned} & (a - (u_r, u_r^0)_{H_0^2})^2 + (R - (u_i, u_i^0)_{H_0^2})^2 + (\lambda_i - (v_r, v_r^0)_{H_0^2})^2 + (\mu_i - (v_i, v_i^0)_{H_0^2})^2 \\ & = 1.6840241755052_5^6 \times 10^2 \ni 1.684024175505254 \dots \times 10^2 \text{ (Mathematica)} \end{aligned}$$

$$\begin{aligned} & \|z_1 a + z_2 R + z_3 \lambda_i + \hat{q}_1 u_r - \hat{q}_2 u_i\|^2 \\ & = 4.416028292427_{21}^{35} \times 10^8 \ni 4.41602829242727 \dots \times 10^8 \text{ (Mathematica)} \end{aligned}$$

$$\begin{aligned} & \|z_4 a + z_5 R + z_6 \lambda_i + \hat{q}_2 u_r + \hat{q}_1 u_i\|^2 \\ & = 4.129656387968_{28}^{43} \times 10^8 \ni 4.12965638796835 \times 10^8 \text{ (Mathematica)} \end{aligned}$$

$$\begin{aligned} & \|z_7 a + z_8 R + z_9 \lambda_i + z_{10} \mu_i + \hat{q}_4 u_r - \hat{q}_3 u_i + \hat{q}_1 v_r - \hat{q}_2 v_i\|^2 \\ & = 8.778962347467_{50}^{88} \times 10^8 \ni 8.77896234746768 \dots \times 10^8 \text{ (Mathematica)} \end{aligned}$$

$$\begin{aligned} & \|z_{11} a + z_{12} R + z_{13} \lambda_i + z_{14} \mu_i + \hat{q}_3 u_r + \hat{q}_4 u_i + \hat{q}_2 v_r + \hat{q}_1 v_i\|^2 \\ & = 7.90223672374_{56}^{600} \times 10^8 \ni 7.90223672374577 \dots \times 10^8 \text{ (Mathematica)} \end{aligned}$$

and finally

$$\|qw\|_Y = 50226.37298833_{42}^{54} \ni 50226.3729883347 \dots \text{ (Mathematica)}.$$

## 2.6 Upper bound of $\nu_2$

When

$$s_u = 5, \quad s_r = \frac{1}{5000}, \quad s_l = \frac{1}{1000}, \quad s_m = \frac{1}{2000},$$

we obtain

$$\sqrt{\|E\|_2} = 6466._{58}^{62}$$

because of

```
>> sqrt(norm(E))
intval ans =
  1.0e+003 *
 [ 6.46658513217555, 6.46661757177779]
```

### 3 Bound of $\nu_3$

For  $\nu_3 > 0$  satisfying

$$\|q(I - P_h)w\|_Y \leq \nu_3 \|(I - P_h)w\|_X, \quad \forall w \in X,$$

we take

$$w_* := (I - P_h)w = [u_r^\perp, u_i^\perp, v_r^\perp, v_i^\perp, 0, 0, 0, 0]^T \in (S_h^\perp)^4 \times \mathbb{R}^4$$

for each  $w \in X$ . Then from (6), we have

$$\begin{aligned} \|qw_*\|_Y^2 &= \|\hat{q}_1 u_r^\perp - \hat{q}_2 u_i^\perp\|^2 + \|\hat{q}_2 u_r^\perp + \hat{q}_1 u_i^\perp\|^2 \\ &\quad + \|\hat{q}_4 u_r^\perp - \hat{q}_3 u_i^\perp + \hat{q}_1 v_r^\perp - \hat{q}_2 v_i^\perp\|^2 + \|\hat{q}_3 u_r^\perp + \hat{q}_4 u_i^\perp + \hat{q}_2 v_r^\perp + \hat{q}_1 v_i^\perp\|^2. \end{aligned}$$

Again, for  $u \in \{u_r^\perp, u_i^\perp, v_r^\perp, v_i^\perp\}$ , so that

$$\hat{q}_1 u = 2\hat{a}^2 D^2 u - \hat{a}^4 u,$$

$$\hat{q}_2 u = \left( \hat{a} \hat{R} - \hat{\lambda}_i - \hat{a} \hat{R} x^2 \right) D^2 u + \left( \hat{a} (-\hat{R}(\hat{a}^2 - 2) + \hat{a} \hat{\lambda}_i) + \hat{a}^3 \hat{R} x^2 \right) u,$$

$$\hat{q}_3 u = \left( \hat{R} - \hat{\mu}_i - \hat{R} x^2 \right) D^2 u + \left( -\hat{R}(3\hat{a}^2 - 2) + \hat{a}(\hat{a} \hat{\mu}_i + 2\hat{\lambda}_i) + 3\hat{a}^2 \hat{R} x^2 \right) u,$$

$$\hat{q}_4 u = 4\hat{a} D^2 u - 4\hat{a}^3 u,$$

and

$$\begin{aligned} \left\| \hat{a} \hat{R} - \hat{\lambda}_i - \hat{a} \hat{R} x^2 \right\|_\infty &= \hat{a} \hat{R} - \hat{\lambda}_i, \\ \left\| \hat{a} (-\hat{R}(\hat{a}^2 - 2) + \hat{a} \hat{\lambda}_i) + \hat{a}^3 \hat{R} x^2 \right\|_\infty &= 2\hat{a} \hat{R} + \hat{a}^2 \hat{\lambda}_i, \\ \left\| \hat{R} - \hat{\mu}_i - \hat{R} x^2 \right\|_\infty &= \hat{R} - \hat{\mu}_i, \\ \left\| -3\hat{a}^2 \hat{R} + 2\hat{R} + \hat{a}(\hat{a} \hat{\mu}_i + 2\hat{\lambda}_i) + 3\hat{a}^2 \hat{R} x^2 \right\|_\infty &= 2\hat{R} + \hat{a}(\hat{a} \hat{\mu}_i + 2\hat{\lambda}_i), \end{aligned}$$

using

$$\|u\| \leq C(N) \|u\|_{H_0^2} \leq C(N) \|w_*\|_X,$$

we have

$$\begin{aligned} \|\hat{q}_1 u\| &\leq (2\hat{a}^2 + \hat{a}^4 C(N)) \|w_*\|_X, \\ \|\hat{q}_2 u\| &\leq \left( \hat{a} \hat{R} - \hat{\lambda}_i + (2\hat{a} \hat{R} + \hat{a}^2 \hat{\lambda}_i) C(N) \right) \|w_*\|_X, \\ \|\hat{q}_3 u\| &\leq \left( \hat{R} - \hat{\mu}_i + (2\hat{R} + \hat{a}(\hat{a} \hat{\mu}_i + 2\hat{\lambda}_i)) C(N) \right) \|w_*\|_X, \\ \|\hat{q}_4 u\| &\leq (4\hat{a} + 4\hat{a}^3 C(N)) \|w_*\|_X. \end{aligned}$$

Then denoting

$$s_5 := 2\hat{a}^2 + \hat{a} \hat{R} - \hat{\lambda}_i + C(N) \hat{a} \left( \hat{a}^3 + 2\hat{R} + \hat{a} \hat{\lambda}_i \right),$$

$$s_6 := \hat{R} - \hat{\mu}_i + 4\hat{a} + C(N) \left( 2\hat{R} + \hat{a}(\hat{a} \hat{\mu}_i + 2\hat{\lambda}_i) + 4\hat{a}^3 \right),$$

we obtain

$$\begin{aligned} \|qw_*\|_Y^2 &\leq s_5^2 \|w_*\|_X^2 + s_5^2 \|w_*\|_X^2 + (s_5 + s_6)^2 \|w_*\|_X^2 + (s_5 + s_6) \|w_*\|_X^2 \\ &= (2s_5^2 + 2(s_5 + s_6)^2) \|w_*\|_X^2. \end{aligned}$$

Consequently  $\nu_3$  can be taken as

$$\nu_3 = \sqrt{2} \left( s_5^2 + (s_5 + s_6)^2 \right)^{1/2}.$$

## INTLAB code

```
"compute_nu3.m"
```

```
format long;
intvalinit('DisplayInfsup');

K = 200;
C = sqrt(c3(2*K+2));
fprintf('      Constant C(N):%15.5e\n', sup(C))

[a,R,lambda,mu,ur,ui,vr,vi] = input_approximate_solution(K);

s5 = 2*a^2 + a*R - lambda + C*a*( a^3 + 2*R + a*lambda);
s6 = R - mu + 4*a + C*( 2*R + a*( a*mu + 2*lambda) + 4*a^3);

nu3 = sqrt(intval('2'))*sqrt( s5^2 + (s5+s6)^2 );
fprintf('      nu3:%15.5e\n', sup(nu3))
```

```
>> compute_nu3
===> Default display of intervals by infimum/supremum (e.g. [ 3.14 , 3.15 ])
      Constant C(N):      6.14232e-06
      nu3:      1.27493e+04

>> nu3
intval nu3 =
  1.0e+004 *
 [ 1.27492957343536, 1.27492957343537]
```