

$$\|A\| = \max \|Ax\| / \|x\| \implies \|Ax\| \leq \|A\| \|x\|$$

$$\begin{aligned} \|AB\| &= \max_{\|x\|=1} \|ABx\| \leq \max_{\|x\|=1} \|A\| \|Bx\| \\ &\leq \|A\| \max_{\|x\|=1} \|Bx\| \\ &\leq \|A\| \|B\| \end{aligned}$$

In particular: For an nxn matrix A

$$\|A^k\| \leq \|A\|^k$$

$$\|A\| < 1 \implies \|A^k\| \rightarrow 0$$

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proof of expression of  $\|A\|_1$

$$\|A\|_1 = \max_{\|x\|_1=1} \|Ax\|_1$$

$$\text{Define } \eta = \max_j \|A(:,j)\|_1 = \|A(:,j_0)\|_1$$

$$1) \|A\|_1 \leq \eta$$

$$\text{let } x \text{ s.t. } \|x\|_1=1$$

$$\begin{aligned} \|Ax\|_1 &= \left\| \sum_j x_j A(:,j) \right\|_1 \leq \sum_j |x_j| \|A(:,j)\|_1 \\ &\leq \sum_j |x_j| \max_j \|A(:,j)\|_1 = \sum |x_j| \eta \end{aligned}$$

$$\|Ax\|_1 \leq \eta \sum_j |x_j| = \eta$$

$$\implies \|A\|_1 \leq \eta$$

$$2) \|A\|_1 \geq \eta$$

Assume max reached for  $j_0$

$$\text{let } x = e_{\{j_0\}} = [0; 0; \dots, 0; 1; 0 \dots]$$

^ - position  $j_0$

$A e_j = j$ th column of A

$$j = j_0 \implies \|A(:,j_0)\|_1 = \max \|A(:,j)\|_1$$

$$\text{Then } \|Ax\|_1 = \|A(:,j_0)\|_1 = \eta$$

$$\text{For one particular } x \quad \|Ax\|_1 \geq \eta$$

$$\max \|Ax\|_1 \geq \eta$$

$$\implies \|A\|_1 \geq \eta$$

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$\rho(A) \leq \|A\|$ ??

Let  $\lambda$  be the largest eigenvalue in modulus and write  
with  $\|u\| = 1$   
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$$A u = \lambda u$$
$$\|A u\| = |\lambda| \|u\| = |\lambda| = \rho(A)$$

$$\|A u\| \leq \|A\| \|u\| = \|A\| \implies \|A\| \geq \rho(A)$$