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## matrix resolvent properties

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The matrix resolvent norm for a complex-valued s is related to the proximity of such value to the spectrum of A; more precisely, the following simple yet meaningful property holds:

$$||R_A(s)|| \ge \frac{1}{\operatorname{dist}(s, \sigma_A)},$$

where  $\|.\|$  is any self consistent matrix norm,  $\sigma_A$  is the spectrum of A and the distance between a complex point and the discrete set of the eigenvalues  $\lambda_i$  is defined as  $\operatorname{dist}(s,\sigma_A) = \min_{1 \leq i \leq n} |s - \lambda_i|$ .

From this fact it comes immediately, for any  $1 \le i \le n$ ,

$$\lim_{s \to \lambda_i} ||R_A(s)|| = +\infty.$$

*Proof.* Let  $(\lambda_i, \mathbf{v})$  be an eigenvalue-eigenvector pair of A; then

$$(sI - A)v = sv - Av = (s - \lambda_i)v$$

which shows  $(s-\lambda_i)$  to be an eigenvalue of (sI-A);  $(s-\lambda_i)^{-1}$  is then an eigenvalue of  $(sI-A)^{-1}$  and , since for any self consistent norm  $|\lambda| \leq \|A\|$ , we have:

$$\max_{1 \le i \le n} \frac{1}{|s - \lambda_i|} \le \|(sI - A)^{-1}\|$$

whence

$$\|(sI - A)^{-1}\| \ge \frac{1}{\min\limits_{1 \le i \le n} |s - \lambda_i|} = \frac{1}{\operatorname{dist}(s, \sigma_A)}.$$