

For $A \in M^{n \times n}$, a matrix norm $\| \cdot \| : \mathbb{R}^{n \times n} \rightarrow \mathbb{R}$ satisfies the following properties:

1. $\|A\| > 0$ if $A \neq 0$
2. $\|\alpha A\| = |\alpha| \|A\|$, $\alpha \in \mathbb{R}$
3. $\|A + B\| \leq \|A\| + \|B\|$ for $A, B \in \mathbb{R}^{n \times n}$
4. $\|AB\| \leq \|A\| \|B\|$ for $A, B \in \mathbb{R}^{n \times n}$
5. $\|A\vec{x}\| \leq \|A\| \|\vec{x}\|$ for $A \in \mathbb{R}^{n \times n}$, $\vec{x} \in \mathbb{R}^n$

Example:

$$\|A\| \stackrel{\text{def}}{=} \max_j \sum_{i=1}^n |a_{ij}| \quad (\text{maximum absolute column sum})$$