

Ans-2- $A \in \mathbb{R}^{n \times n}$ is invertible

$$\text{Definition of } \max \text{mag}(A) = \max_{\substack{x \neq 0 \\ x \in \mathbb{R}^n}} \frac{\|Ax\|_2}{\|x\|_2} = \max_{\|x\|_2=1} \|Ax\|_2$$

$$\min \text{mag}(A) = \min_{\substack{x \neq 0 \\ x \in \mathbb{R}^n}} \frac{\|Ax\|_2}{\|x\|_2} = \min_{\|x\|_2=1} \|Ax\|_2$$

(a) to prove $\max \text{mag}(A) = \frac{1}{\min \text{mag}(A^{-1})}$

$$Ax = y \Rightarrow x = A^{-1}y$$

$$\begin{aligned} \max \text{mag}(A) &= \max_{x \neq 0} \frac{\|Ax\|_2}{\|x\|_2} = \max_{y \neq 0} \frac{\|y\|_2}{\|A^{-1}y\|_2} \\ &= \max_{y \neq 0} \frac{1}{\left(\frac{\|A^{-1}y\|_2}{\|y\|_2} \right)} = \frac{1}{\min_{y \neq 0} \frac{\|A^{-1}y\|_2}{\|y\|_2}} = \frac{1}{\min \text{mag}(A^{-1})} \end{aligned}$$

(b) to prove condition number

$$\text{cond}(A) = \frac{\max \text{mag}(A)}{\min \text{mag}(A)}$$

$$\text{cond}(A) = \|A\|_2 \|A^{-1}\|_2 \quad (\text{definition})$$

$$\|A\|_2 = \max_{x \neq 0} \frac{\|Ax\|_2}{\|x\|_2} = \max \text{mag}(A)$$

$$\text{cond}(A) = \max \text{mag}(A) \cdot \max \text{mag}(A^{-1})$$

$$= \max \text{mag}(A) \cdot \frac{1}{\min \text{mag}(A)}$$

[from part (a)]

$$= \frac{\max \text{mag}(A)}{\min \text{mag}(A)}$$