

Q3 Given $\rho(A) < 1 \Rightarrow$ largest abs eigenvalue < 1 .

want $A-I$ non-singular $\det(A-I) \neq 0$

we set $A-I$ is singular then

$$(A-I)X = 0 \quad AX = X \Rightarrow 1 \text{ is eigenvalue}$$

$$\Rightarrow \rho(A) \geq 1 \Rightarrow \text{contradiction}$$

$$\Rightarrow (A-I) \text{ non-singular}$$

$$B. \quad B = A [I - A^{-1}(A-B)]$$

$$\Rightarrow \|A^{-1}(A-B)\| \leq \|A^{-1}\| \cdot \|A-B\| < \|A^{-1}\| \cdot \frac{1}{\|A^{-1}\|} = 1$$

$$\Rightarrow \|A^{-1}(A-B)\| < 1$$

$$\therefore [I - A^{-1}(A-B)]$$

is non-singular

A is nonsingular $\Rightarrow B$ is non-singular

$[I - A^{-1}(A-B)]$ is non-singular

$$C. \quad \|\delta A\| \leq \frac{1}{\|A^{-1}\|}$$

$$A + \delta A = A + \delta A$$

$$-\delta A = A - (A + \delta A)$$

$$\|-\delta A\| = \|\delta A\| = \|A - (A + \delta A)\| < \frac{1}{\|A^{-1}\|}$$

$$\because \|A - B\| \leq \frac{1}{\|A^{-1}\|} \Rightarrow B \text{ is nonsingular}$$

$$\therefore \|A - (A + \delta A)\| \leq \frac{1}{\|A^{-1}\|} \Rightarrow A + \delta A \text{ is nonsingular}$$