

E2-212 MATRIX THEORY: ASSIGNMENT 5

Question 1. Let $\mathbf{A}, \mathbf{B} \in \mathbb{C}^{n \times n}$, \mathbf{A} be invertible, and $\mathbf{A} + \mathbf{B}$ be singular.

For any matrix norm $\|\cdot\|$, show that $\|\mathbf{B}\| \geq 1/\|\mathbf{A}^{-1}\|$.

(3 points)

Question 2. Prove or disprove the following properties of the spectral radius $\rho(\cdot)$ on $\mathbb{C}^{n \times n}$:

(a) Non-negativity

(b) Positivity

(c) Homogeneity

(d) Triangle inequality

(e) Submultiplicativity

Is the spectral radius $\rho(\cdot)$ a matrix norm on $\mathbb{C}^{n \times n}$?

Note: A formal proof is required when proving any of the above properties. For disproving, a simple counter-example is enough.

(7 points)