

② For  $A \in \mathbb{R}^{n \times n}$ ,  $x \in \mathbb{R}^n$   
 $\hookrightarrow$  invertible

We have

$\rightarrow$  maximum magnification of  $A$

$$\text{maxmag}(A) = \max_{x \neq 0} \frac{\|Ax\|_2}{\|x\|_2} = \max_{\|x\|_2=1} \|Ax\|_2$$

$\rightarrow$  minimum magnification of  $A$

$$\text{minmag}(A) = \min_{x \neq 0} \frac{\|Ax\|_2}{\|x\|_2} = \min_{\|x\|_2=1} \|Ax\|_2$$

$\rightarrow$  condition number of  $A$

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

$A$  is invertible. Hence for any  $Ax=y$   
we can write  $x=A^{-1}y$

$$\text{so } \text{maxmag}(A) = \max_{x \neq 0} \frac{\|Ax\|_2}{\|x\|_2} = \max_{y \neq 0} \frac{\|y\|_2}{\|A^{-1}y\|_2}$$

$$\Rightarrow \max_{y \neq 0} \frac{\|A^{-1}y\|_2}{\|y\|_2} =$$

$$= \frac{1}{\min_{y \neq 0} \frac{\|A^{-1}y\|_2}{\|y\|_2}}$$

$$= \frac{1}{\min_{\text{mag}}(A^{-1})} \quad - (1)$$

Hence, proved

Now, by definition we have

$$\|A\|_2 = \max_{\text{mag}}(A)$$

$$\text{cond}(A) = \|A\|_2 \|A^{-1}\|_2 = \max_{\text{mag}}(A) \max_{\text{mag}}(A^{-1})$$

$$= \frac{\max_{\text{mag}}(A)}{\min_{\text{mag}}(A^{-1})}$$

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[Using (1)]

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Hence, proved