Step-1

Given matrix is
$$A = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}$$

We have to compute
$$||A|| = \lambda_{\max}$$
 and $||A^{-1}|| = \frac{1}{\lambda_{\min}}$

Step-2

We know that

- 1) For a symmetric matrix A, $||A|| = \lambda_{\text{max}}$ and $||A^{-1}|| = \frac{1}{\lambda_{\text{min}}}$
- 2) The conditional number of the A is $c = ||A|| ||A^{-1}||$
- 3) The system Ax = b and $A^{-1}\delta b = \delta x$ gives $||b|| \le ||A|| ||x||$ and $||\delta x|| \le ||A^{-1}|| ||\delta b||$

Step-3

First we find the eigenvalues of the given matrix.

The characteristic equation of A is

$$|A - \lambda I| = 0$$

$$\Rightarrow \begin{vmatrix} 2 - \lambda & -1 \\ -1 & 2 - \lambda \end{vmatrix} = 0$$

$$\Rightarrow (2-\lambda)(2-\lambda)-1=0$$

$$\Rightarrow \lambda^2 - 4\lambda + 3 = 0$$

$$\Rightarrow (\lambda - 1)(\lambda - 3) = 0$$

$$\Rightarrow \lambda = 1,3$$

So, the eigenvalues of the given matrix are $\lambda_{min} = 1$, and $\lambda_{max} = 3$.

Step-4

Since both the eigenvalues are positive, we follow that the given matrix is positive definite.

By (1), we get
$$||A|| = \lambda_{\text{max}} = 3$$

And

$$||A^{-1}|| = \frac{1}{\lambda_{\min}}$$
$$= \frac{1}{1}$$

Therefore,
$$||A|| = 3$$
 and $||A^{-1}|| = 1$

Step-5

By (2), we have

$$c = ||A|| ||A^{-1}||$$

$$\Rightarrow c = 3(1)$$
$$= 3$$

Therefore, c = 3

Step-6

By (3), we get $||b|| \le 3||x||$ and $||\delta x|| \le 1 \times ||\delta b||$

From these, we can write $\frac{\|\delta x\|}{\|x\|} \le \frac{3}{1} \times \frac{\|\delta b\|}{\|b\|}$

Or, precisely, we can write $\frac{\left\|\delta x\right\|}{\left\|x\right\|} \le c \frac{\left\|\delta b\right\|}{\left\|b\right\|}$