

## Norms for vectors and matrices:

Def: (5.1.1) Vector norm  $\|\cdot\|$

Nonnegative; Positive; Homogeneous; Triangle inequality

Def (5.6) Matrix norm  $\|\cdot\|$

Nonnegative; Positive; Homogeneous; Triangle inequality; Submultiplicative

$l_p$ -<sup>(vector)</sup>norm:  $\|\vec{x}\|_p = \left( \sum_{i=1}^n |x_i|^p \right)^{\frac{1}{p}}$

Matrix norms induced by  $l_p$  vector norm: (5.6.1)

~~$\|\cdot\|_p$~~

$$\|A\|_p = \max_{\|\vec{x}\|_p=1} \|A\vec{x}\|_p$$

Special cases:

① Maximum column sum matrix norm: (5.6.4)

$$\|A\|_1 = \max_{1 \leq j \leq n} \sum_{i=1}^n |a_{ij}|$$

② Maximum row sum matrix norm: (5.6.5)

$$\|A\|_\infty = \max_{1 \leq i \leq n} \sum_{j=1}^n |a_{ij}|$$

③ spectral norm: (5.6.6)

$$\|A\|_2 = \sigma_1(A)$$

$l_1$  (Matrix) norm:  ~~$\|A\|_1$~~   $\|A\|_1 = \sum_{i,j=1}^n |a_{ij}|$

$l_2$  (Matrix) norm (Euclidean / Frobenius norm):

$$\|A\|_2 = \left( \sum_{i,j=1}^n |a_{ij}|^2 \right)^{\frac{1}{2}}$$