

**Definition 11.36.** [11G] Let  $A \in \mathbb{R}^{m \times n}$  be a matrix; considering it as a linear application between normed spaces  $(\mathbb{R}^n, \|\cdot\|_p)$  and  $(\mathbb{R}^m, \|\cdot\|_q)$ , let's define again the induced norm as

$$\|A\|_{p,q} \stackrel{\text{def}}{=} \max_{x \in \mathbb{R}^n, \|x\|_p \leq 1} \|Ax\|_q \quad (11.37)$$

(Note that the maximum is always reached at a point with  $\|x\|_p = 1$ ). The norm  $\|A\|_{2,2}$  is called the spectral norm. .