CONTENTS

Profoco

1.1 Introduction, 1	xv
1.1 Introduction, 1	1
1.2 Definition and Materian 1	
1.2 Definitions and Notation, 1	
1.3 Matrix Addition and Multiplication, 2	
1.4 The Transpose, 3	
1.5 The Trace, 4 SVI mobile of mabriel of T	
1.6 The Determinant, 5	
1.7 The Inverse, 9	
1.8 Partitioned Matrices, 12	
1.9 The Rank of a Matrix, 14	
1.10 Orthogonal Matrices, 15	
1.11 Quadratic Forms, 16	
1.12 Complex Matrices, 18	
1.13 Random Vectors and Some Related Statistical Concepts, 19	
Problems, 29	
Some Basic Properties of the Moores Penrosu niverse at the	
2 Vector Spaces	35
2.2 Definitions, 35 2.3 Linear Independence and Dependence, 42	

2.4

2.5

2.6

2.7

2.8

2.9

2.10

2.11

3.1

3.2

3.3

3.4

3.5

3.6

3.7

3.8

3.9

4.1

4.2

4.3

4.4

4.5

4.6

4.7

4.8

5.1

5.2

5.3

5.4

5.5

5.6

5.7

5.8

Matrix Rank and Linear Independence, 45

The Intersection and Sum of Vector Spaces, 73

Eigenvalues, Eigenvectors, and Eigenspaces, 95

Extremal Properties of Eigenvalues, 116

Antieigenvalues and Antieigenvectors, 141

Nonnegative Definite Matrices, 129

The Jordan Decomposition, 173

The Schur Decomposition, 175

Linear Transformations and Systems of Linear Equations, 65

Some Basic Properties of Eigenvalues and Eigenvectors, 99

Additional Results Concerning Eigenvalues Of Symmetric

Matrix Factorizations and Matrix Norms 155

The Singular Value Decomposition, 155

The Spectral Decomposition of a Symmetric Matrix, 162

The Diagonalization of a Square Matrix, 169

The Moore-Penrose Generalized Inverse, 202

Some Basic Properties of the Moore-Penrose Inverse, 205

The Moore-Penrose Inverse of Partitioned Matrices, 215

The Moore-Penrose Inverse of a Sum, 219

The Continuity of the Moore-Penrose Inverse, 222

Some Other Generalized Inverses, 224

The Moore-Penrose Inverse of a Matrix Product, 211

The Simultaneous Diagonalization of Two Symmetric Matrices, 178

Continuity of Eigenvalues and Eigenprojections, 114

Orthonormal Bases and Projections, 53

Bases and Dimension, 49

Projection Matrices, 58

Oblique Projections, 76

Symmetric Matrices, 106

Convex Sets, 80

Introduction, 95

Matrices, 123

Problems, 144

Introduction, 155

Matrix Norms, 184

Introduction, 201

Problems, 191

Generalized Inverses

Problems, 85

3 Eigenvalues and Eigenvectors

CO	NT	EN1	S

201

CONTENTS

5.9	Computing Generalized Inverses, 232 Problems, 238	
System	ms of Linear Equations	247
6.1	Introduction, 247	
6.2	Consistency of a System of Equations, 247 Solutions to a Consistent System of Equations, 251	
6.4	Homogeneous Systems of Equations, 258	
6.5	Least Squares Solutions to a System of Linear Equations, 260	
6.6	Least Squares Estimation For Less Than Full Rank Models, 266	
6.7	Systems of Linear Equations and The Singular Value	
	Decomposition, 271	
6.8	Sparse Linear Systems of Equations, 273 Problems, 278	
	Problems, 278	
Partit	Some Special Topics Related to Quadratic Form sepring	285
7.1	Introduction, 285	
7.2	The Inverse, 285	
7.3	The Determinant, 288	
7.4	Rank, 296	
7.5	Generalized Inverses, 298	
7.6	Eigenvalues, 302	
	Problems, 307	
Specia	al Matrices and Matrix Operations	315
8.1	Introduction, 315	
8.2	The Kronecker Product, 315	
8.3	The Direct Sum, 323	
8.4	The Vec Operator, 323	
8.5	The Hadamard Product, 329	
8.6	The Commutation Matrix, 339	
8.7 8.8	Some Other Matrices Associated With the Vec Operator, 346	
8.9	Nonnegative Matrices, 351 Circulant and Toeplitz Matrices, 363	
8.10	Hadamard and Vandermonde Matrices, 369	
	Problems, 373	
Matrix	x Derivatives and Related Topics	387
9.1	Introduction, 387	
9.2	Multivariable Differential Calculus, 387	
9.3	Vector and Matrix Functions, 390	
9.4	Some Useful Matrix Derivatives, 396	
9.5	Derivatives of Functions of Patterned Matrices, 400	

	9.6	The Perturbation Method, 402	
	9.7	Maxima and Minima, 409	
	9.8	Convex and Concave Functions, 413	
	9.9	The Method of Lagrange Multipliers, 417	
		Problems, 423	
	2.9	Consistency of a System of Equations begge storested and	422
10	Inequa	Solutions to a Consistent System of Equations of a practice	433
	10.1	Introduction, 433	
	10.2	Majorization, 433	
	10.3	Cauchy-Schwarz Inequalities, 444	
	10.4	Hölder's Inequality, 446	
	10.5	Minkowski's Inequality, 450	
	10.6	The Arithmetic-Geometric Mean Inequality, 452	
		Problems, 453	
11	Some S	Special Topics Related to Quadratic Forms	457
	11.1	Introduction, 457	
	11.2	Some Results on Idempotent Matrices, 457	
	11.3	Cochran's Theorem, 462	
	11.4	Distribution of Quadratic Forms in Normal Variates, 465	
	11.5	Independence of Quadratic Forms, 471	
	11.6	Expected Values of Quadratic Forms, 477	
	11.7	The Wishart Distribution, 485	
		Problems, 496	
315		ial Mairices and Matrix Operations 221 noncomment	
Ref	erences		507
Ind	ex		513