
Contents

Preface	v
1 Matrices	1
1.1 Basic Terminology.....	1
1.2 Basic Operations	2
1.3 Some Basic Types of Matrices	5
Exercises	10
2 Submatrices and Partitioned Matrices	13
2.1 Some Terminology and Basic Results	13
2.2 Scalar Multiples, Transposes, Sums, and Products of Partitioned Matrices	17
2.3 Some Results on the Product of a Matrix and a Column Vector ..	19
2.4 Expansion of a Matrix in Terms of Its Rows, Columns, or Elements	20
Exercises	21
3 Linear Dependence and Independence	23
3.1 Definitions	23
3.2 Some Basic Results	23
Exercises	25
4 Linear Spaces: Row and Column Spaces	27
4.1 Some Definitions, Notation, and Basic Relationships and Properties	27
4.2 Subspaces	29
4.3 Bases	31
4.4 Rank of a Matrix	36
4.5 Some Basic Results on Partitioned Matrices and on Sums of Matrices	41
Exercises	46

5 Trace of a (Square) Matrix	49
5.1 Definition and Basic Properties	49
5.2 Trace of a Product	50
5.3 Some Equivalent Conditions	52
Exercises	52
6 Geometrical Considerations	55
6.1 Definitions: Norm, Distance, Angle, Inner Product, and Orthogonality	55
6.2 Orthogonal and Orthonormal Sets	61
6.3 Schwarz Inequality	62
6.4 Orthonormal Bases	63
Exercises	68
7 Linear Systems: Consistency and Compatibility	71
7.1 Some Basic Terminology	71
7.2 Consistency	72
7.3 Compatibility	73
7.4 Linear Systems of the Form $\mathbf{A}'\mathbf{AX} = \mathbf{A}'\mathbf{B}$	74
Exercise	77
8 Inverse Matrices	79
8.1 Some Definitions and Basic Results	79
8.2 Properties of Inverse Matrices	81
8.3 Premultiplication or Postmultiplication by a Matrix of Full Column or Row Rank	82
8.4 Orthogonal Matrices	84
8.5 Some Basic Results on the Ranks and Inverses of Partitioned Matrices	88
Exercises	103
9 Generalized Inverses	107
9.1 Definition, Existence, and a Connection to the Solution of Linear Systems	107
9.2 Some Alternative Characterizations	109
9.3 Some Elementary Properties	117
9.4 Invariance to the Choice of a Generalized Inverse	119
9.5 A Necessary and Sufficient Condition for the Consistency of a Linear System	120
9.6 Some Results on the Ranks and Generalized Inverses of Partitioned Matrices	121
9.7 Extension of Some Results on Systems of the Form $\mathbf{AX} = \mathbf{B}$ to Systems of the Form $\mathbf{AXC} = \mathbf{B}$	126
Exercises	126

10 Idempotent Matrices	133
10.1 Definition and Some Basic Properties	133
10.2 Some Basic Results	134
Exercises	136
11 Linear Systems: Solutions	139
11.1 Some Terminology, Notation, and Basic Results	139
11.2 General Form of a Solution	140
11.3 Number of Solutions	142
11.4 A Basic Result on Null Spaces	144
11.5 An Alternative Expression for the General Form of a Solution ..	144
11.6 Equivalent Linear Systems	145
11.7 Null and Column Spaces of Idempotent Matrices	146
11.8 Linear Systems With Nonsingular Triangular or Block-Triangular Coefficient Matrices	146
11.9 A Computational Approach	149
11.10 Linear Combinations of the Unknowns	150
11.11 Absorption	152
11.12 Extensions to Systems of the Form $\mathbf{A}\mathbf{X}\mathbf{C} = \mathbf{B}$	157
Exercises	158
12 Projections and Projection Matrices	161
12.1 Some General Results, Terminology, and Notation	161
12.2 Projection of a Column Vector	163
12.3 Projection Matrices	166
12.4 Least Squares Problem	170
12.5 Orthogonal Complements	172
Exercises	177
13 Determinants	179
13.1 Some Definitions, Notation, and Special Cases	179
13.2 Some Basic Properties of Determinants	183
13.3 Partitioned Matrices, Products of Matrices, and Inverse Matrices	187
13.4 A Computational Approach	191
13.5 Cofactors	191
13.6 Vandermonde Matrices	195
13.7 Some Results on the Determinant of the Sum of Two Matrices ..	197
13.8 Laplace's Theorem and the Binet-Cauchy Formula	200
Exercises	205
14 Linear, Bilinear, and Quadratic Forms	209
14.1 Some Terminology and Basic Results	209
14.2 Nonnegative Definite Quadratic Forms and Matrices	212
14.3 Decomposition of Symmetric and Symmetric Nonnegative Definite Matrices	218

14.4	Generalized Inverses of Symmetric Nonnegative Definite Matrices	222
14.5	LDU, $U'DU$, and Cholesky Decompositions	223
14.6	Skew-Symmetric Matrices	239
14.7	Trace of a Nonnegative Definite Matrix	240
14.8	Partitioned Nonnegative Definite Matrices	243
14.9	Some Results on Determinants	247
14.10	Geometrical Considerations	255
14.11	Some Results on Ranks and Row and Column Spaces and on Linear Systems	259
14.12	Projections, Projection Matrices, and Orthogonal Complements . Exercises	260 277
15	Matrix Differentiation	289
15.1	Definitions, Notation, and Other Preliminaries	290
15.2	Differentiation of (Scalar-Valued) Functions: Some Elementary Results	296
15.3	Differentiation of Linear and Quadratic Forms	298
15.4	Differentiation of Matrix Sums, Products, and Transposes (and of Matrices of Constants)	300
15.5	Differentiation of a Vector or (Unrestricted or Symmetric) Matrix With Respect to Its Elements	303
15.6	Differentiation of a Trace of a Matrix	304
15.7	The Chain Rule	306
15.8	First-Order Partial Derivatives of Determinants and Inverse and Adjoint Matrices	308
15.9	Second-Order Partial Derivatives of Determinants and Inverse Matrices	312
15.10	Differentiation of Generalized Inverses	314
15.11	Differentiation of Projection Matrices	319
15.12	Evaluation of Some Multiple Integrals .. Exercises	324 327
	Bibliographic and Supplementary Notes	335
16	Kronecker Products and the Vec and Vech Operators	337
16.1	The Kronecker Product of Two or More Matrices: Definition and Some Basic Properties	337
16.2	The Vec Operator: Definition and Some Basic Properties	343
16.3	Vec-Permutation Matrix	347
16.4	The Vech Operator	354
16.5	Reformulation of a Linear System	367
16.6	Some Results on Jacobian Matrices .. Exercises	368 371
	Bibliographic and Supplementary Notes	377

17 Intersections and Sums of Subspaces	379
17.1 Definitions and Some Basic Properties	379
17.2 Some Results on Row and Column Spaces and on the Ranks of Partitioned Matrices	385
17.3 Some Results on Linear Systems and on Generalized Inverses of Partitioned Matrices	392
17.4 Subspaces: Sum of Their Dimensions Versus Dimension of Their Sum	396
17.5 Some Results on the Rank of a Product of Matrices	398
17.6 Projections Along a Subspace	402
17.7 Some Further Results on the Essential Disjointness and Orthogonality of Subspaces and on Projections and Projection Matrices	409
Exercises	411
Bibliographic and Supplementary Notes	417
18 Sums (and Differences) of Matrices	419
18.1 Some Results on Determinants	419
18.2 Some Results on Inverses and Generalized Inverses and on Linear Systems	423
18.3 Some Results on Positive (and Nonnegative) Definiteness	437
18.4 Some Results on Idempotency	439
18.5 Some Results on Ranks	444
Exercises	450
Bibliographic and Supplementary Notes	458
19 Minimization of a Second-Degree Polynomial (in n Variables)	
Subject to Linear Constraints	459
19.1 Unconstrained Minimization	460
19.2 Constrained Minimization	463
19.3 Explicit Expressions for Solutions to the Constrained Minimization Problem	468
19.4 Some Results on Generalized Inverses of Partitioned Matrices ..	476
19.5 Some Additional Results on the Form of Solutions to the Constrained Minimization Problem	483
19.6 Transformation of the Constrained Minimization Problem to an Unconstrained Minimization Problem	489
19.7 The Effect of Constraints on the Generalized Least Squares Problem	491
Exercises	492
Bibliographic and Supplementary Notes	495
20 The Moore-Penrose Inverse	497
20.1 Definition, Existence, and Uniqueness (of the Moore-Penrose Inverse)	497
20.2 Some Special Cases	499

20.3	Special Types of Generalized Inverses	500
20.4	Some Alternative Representations and Characterizations	507
20.5	Some Basic Properties and Relationships	508
20.6	Minimum Norm Solution to the Least Squares Problem	512
20.7	Expression of the Moore-Penrose Inverse as a Limit	512
20.8	Differentiation of the Moore-Penrose Inverse	514
	Exercises	517
	Bibliographic and Supplementary Notes	519
21	Eigenvalues and Eigenvectors	521
21.1	Definitions, Terminology, and Some Basic Results	522
21.2	Eigenvalues of Triangular or Block-Triangular Matrices and of Diagonal or Block-Diagonal Matrices	528
21.3	Similar Matrices	530
21.4	Linear Independence of Eigenvectors	534
21.5	Diagonalization	537
21.6	Expressions for the Trace and Determinant of a Matrix	545
21.7	Some Results on the Moore-Penrose Inverse of a Symmetric Matrix	546
21.8	Eigenvalues of Orthogonal, Idempotent, and Nonnegative Definite Matrices	548
21.9	Square Root of a Symmetric Nonnegative Definite Matrix	550
21.10	Some Relationships	551
21.11	Eigenvalues and Eigenvectors of Kronecker Products	554
21.12	Singular Value Decomposition	556
21.13	Simultaneous Diagonalization	566
21.14	Generalized Eigenvalue Problem	569
21.15	Differentiation of Eigenvalues and Eigenvectors	571
21.16	An Equivalence (Involving Determinants and Polynomials)	574
	Appendix: Some Properties of Polynomials	580
	Exercises	582
	Bibliographic and Supplementary Notes	588
22	Linear Transformations	589
22.1	Some Definitions, Terminology, and Basic Results	589
22.2	Scalar Multiples, Sums, and Products of Linear Transformations	595
22.3	Inverse Transformations and Isomorphic Linear Spaces	598
22.4	Matrix Representation of a Linear Transformation	601
22.5	Terminology and Properties Shared by a Linear Transformation and Its Matrix Representation	609
22.6	Linear Functionals and Dual Transformations	612
	Exercises	616
	References	621
	Index	625