
Contents

<i>Preface to the Revised and Expanded Edition</i>	xvii
<i>Preface to the Second Edition</i>	xix
<i>Preface to the First Edition</i>	xxi
<i>Special Symbols</i>	xxv
<i>Conventions, Notation, and Terminology</i>	xxxvii
1. Sets, Logic, Numbers, Relations, Orderings, Graphs, and Functions	1
1.1 Sets	1
1.2 Logic	2
1.3 Relations and Orderings	5
1.4 Directed and Symmetric Graphs	9
1.5 Numbers	12
1.6 Functions and Their Inverses	16
1.7 Facts on Logic	21
1.8 Facts on Sets	22
1.9 Facts on Graphs	25
1.10 Facts on Functions	26
1.11 Facts on Integers	28
1.12 Facts on Finite Sums	36
1.13 Facts on Factorials	49
1.14 Facts on Finite Products	52
1.15 Facts on Numbers	52
1.16 Facts on Binomial Coefficients	54
1.17 Facts on Fibonacci, Lucas, and Pell Numbers	95
1.18 Facts on Arrangement, Derangement, and Catalan Numbers	103
1.19 Facts on Cycle, Subset, Eulerian, Bell, and Ordered Bell Numbers	105
1.20 Facts on Partition Numbers, the Totient Function, and Divisor Sums	113
1.21 Facts on Convex Functions	116
1.22 Notes	118
2. Equalities and Inequalities	119
2.1 Facts on Equalities and Inequalities in One Variable	119
2.2 Facts on Equalities and Inequalities in Two Variables	129
2.3 Facts on Equalities and Inequalities in Three Variables	146
2.4 Facts on Equalities and Inequalities in Four Variables	177

2.5	Facts on Equalities and Inequalities in Five Variables	183
2.6	Facts on Equalities and Inequalities in Six Variables	184
2.7	Facts on Equalities and Inequalities in Seven Variables	186
2.8	Facts on Equalities and Inequalities in Eight Variables	187
2.9	Facts on Equalities and Inequalities in Nine Variables	187
2.10	Facts on Equalities and Inequalities in Sixteen Variables	187
2.11	Facts on Equalities and Inequalities in n Variables	188
2.12	Facts on Equalities and Inequalities in $2n$ Variables	215
2.13	Facts on Equalities and Inequalities in $3n$ Variables	226
2.14	Facts on Equalities and Inequalities in $4n$ Variables	226
2.15	Facts on Equalities and Inequalities for the Logarithm Function	226
2.16	Facts on Equalities for Trigonometric Functions	231
2.17	Facts on Inequalities for Trigonometric Functions	246
2.18	Facts on Equalities and Inequalities for Inverse Trigonometric Functions	254
2.19	Facts on Equalities and Inequalities for Hyperbolic Functions	261
2.20	Facts on Equalities and Inequalities for Inverse Hyperbolic Functions	264
2.21	Facts on Equalities and Inequalities in Complex Variables	266
2.22	Notes	276
3.	Basic Matrix Properties	277
3.1	Vectors	277
3.2	Matrices	280
3.3	Transpose and Inner Product	285
3.4	Geometrically Defined Sets	290
3.5	Range and Null Space	290
3.6	Rank and Defect	292
3.7	Invertibility	294
3.8	The Determinant	299
3.9	Partitioned Matrices	302
3.10	Majorization	305
3.11	Facts on One Set	306
3.12	Facts on Two or More Sets	310
3.13	Facts on Range, Null Space, Rank, and Defect	315
3.14	Facts on the Range, Rank, Null Space, and Defect of Partitioned Matrices	320
3.15	Facts on the Inner Product, Outer Product, Trace, and Matrix Powers	326
3.16	Facts on the Determinant	329
3.17	Facts on the Determinant of Partitioned Matrices	334
3.18	Facts on Left and Right Inverses	342
3.19	Facts on the Adjugate	345
3.20	Facts on the Inverse	348
3.21	Facts on Bordered Matrices	351
3.22	Facts on the Inverse of Partitioned Matrices	352
3.23	Facts on Commutators	354
3.24	Facts on Complex Matrices	356
3.25	Facts on Majorization	359
3.26	Notes	362

4. Matrix Classes and Transformations	363
4.1 Types of Matrices	363
4.2 Matrices Related to Graphs	367
4.3 Lie Algebras	368
4.4 Abstract Groups	369
4.5 Addition Groups	371
4.6 Multiplication Groups	371
4.7 Matrix Transformations	373
4.8 Projectors, Idempotent Matrices, and Subspaces	374
4.9 Facts on Elementary, Group-Invertible, Range-Hermitian, Range-Disjoint, and Range-Spanning Matrices	376
4.10 Facts on Normal, Hermitian, and Skew-Hermitian Matrices	377
4.11 Facts on Linear Interpolation	383
4.12 Facts on the Cross Product	384
4.13 Facts on Inner, Unitary, and Shifted-Unitary Matrices	387
4.14 Facts on Rotation Matrices	391
4.15 Facts on One Idempotent Matrix	396
4.16 Facts on Two or More Idempotent Matrices	398
4.17 Facts on One Projector	407
4.18 Facts on Two or More Projectors	409
4.19 Facts on Reflectors	416
4.20 Facts on Involutory Matrices	417
4.21 Facts on Tripotent Matrices	417
4.22 Facts on Nilpotent Matrices	418
4.23 Facts on Hankel and Toeplitz Matrices	420
4.24 Facts on Tridiagonal Matrices	422
4.25 Facts on Triangular, Hessenberg, and Irreducible Matrices	424
4.26 Facts on Matrices Related to Graphs	426
4.27 Facts on Dissipative, Contractive, Cauchy, and Centrosymmetric Matrices	427
4.28 Facts on Hamiltonian and Symplectic Matrices	427
4.29 Facts on Commutators	428
4.30 Facts on Partial Orderings	430
4.31 Facts on Groups	432
4.32 Facts on Quaternions	437
4.33 Notes	440
5. Geometry	441
5.1 Facts on Angles, Lines, and Planes	441
5.2 Facts on Triangles	443
5.3 Facts on Polygons and Polyhedra	489
5.4 Facts on Polytopes	493
5.5 Facts on Circles, Ellipses, Spheres, and Ellipsoids	495
6. Polynomial Matrices and Rational Transfer Functions	499
6.1 Polynomials	499
6.2 Polynomial Matrices	501
6.3 The Smith Form and Similarity Invariants	503
6.4 Eigenvalues	506
6.5 Eigenvectors	511

6.6	The Minimal Polynomial	512
6.7	Rational Transfer Functions and the Smith-McMillan Form	513
6.8	Facts on Polynomials and Rational Functions	517
6.9	Facts on the Characteristic and Minimal Polynomials	524
6.10	Facts on the Spectrum	530
6.11	Facts on Graphs and Nonnegative Matrices	537
6.12	Notes	544
7.	Matrix Decompositions	545
7.1	Smith Decomposition	545
7.2	Reduced Row Echelon Decomposition	545
7.3	Multicompanion and Elementary Multicompanion Decompositions	546
7.4	Jordan Decomposition	549
7.5	Schur Decomposition	553
7.6	Singular Value Decomposition, Polar Decomposition, and Full-Rank Factorization	555
7.7	Eigenstructure Properties	558
7.8	Pencils and the Kronecker Canonical Form	563
7.9	Facts on the Inertia	565
7.10	Facts on Matrix Transformations for One Matrix	569
7.11	Facts on Matrix Transformations for Two or More Matrices	575
7.12	Facts on Eigenvalues and Singular Values for One Matrix	579
7.13	Facts on Eigenvalues and Singular Values for Two or More Matrices	589
7.14	Facts on Matrix Pencils	597
7.15	Facts on Eigenstructure for One Matrix	597
7.16	Facts on Eigenstructure for Two or More Matrices	603
7.17	Facts on Matrix Factorizations	605
7.18	Facts on Companion, Vandermonde, Circulant, Permutation, and Hadamard Matrices	610
7.19	Facts on Simultaneous Transformations	617
7.20	Facts on Additive Decompositions	618
7.21	Notes	619
8.	Generalized Inverses	621
8.1	Moore-Penrose Generalized Inverse	621
8.2	Drazin Generalized Inverse	625
8.3	Facts on the Moore-Penrose Generalized Inverse for One Matrix	628
8.4	Facts on the Moore-Penrose Generalized Inverse for Two or More Matrices	632
8.5	Facts on the Moore-Penrose Generalized Inverse for Range-Hermitian, Range-Disjoint, and Range-Spanning Matrices	641
8.6	Facts on the Moore-Penrose Generalized Inverse for Normal Matrices, Hermitian Matrices, and Partial Isometries	649
8.7	Facts on the Moore-Penrose Generalized Inverse for Idempotent Matrices	650
8.8	Facts on the Moore-Penrose Generalized Inverse for Projectors	652
8.9	Facts on the Moore-Penrose Generalized Inverse for Partitioned Matrices	659
8.10	Facts on the Drazin and Group Generalized Inverses for One Matrix	669
8.11	Facts on the Drazin and Group Generalized Inverses for Two or More Matrices	674
8.12	Facts on the Drazin and Group Generalized Inverses for Partitioned Matrices	678
8.13	Notes	679

9. Kronecker and Schur Algebra	681
9.1 Kronecker Product	681
9.2 Kronecker Sum and Linear Matrix Equations	683
9.3 Schur Product	685
9.4 Facts on the Kronecker Product	685
9.5 Facts on the Kronecker Sum	691
9.6 Facts on the Schur Product	697
9.7 Notes	701
10. Positive-Semidefinite Matrices	703
10.1 Positive-Semidefinite and Positive-Definite Orderings	703
10.2 Submatrices and Schur Complements	704
10.3 Simultaneous Diagonalization	707
10.4 Eigenvalue Inequalities	709
10.5 Exponential, Square Root, and Logarithm of Hermitian Matrices	713
10.6 Matrix Inequalities	714
10.7 Facts on Range and Rank	722
10.8 Facts on Unitary Matrices and the Polar Decomposition	723
10.9 Facts on Structured Positive-Semidefinite Matrices	724
10.10 Facts on Equalities and Inequalities for One Matrix	730
10.11 Facts on Equalities and Inequalities for Two or More Matrices	735
10.12 Facts on Equalities and Inequalities for Partitioned Matrices	749
10.13 Facts on the Trace for One Matrix	761
10.14 Facts on the Trace for Two or More Matrices	763
10.15 Facts on the Determinant for One Matrix	774
10.16 Facts on the Determinant for Two or More Matrices	776
10.17 Facts on Convex Sets and Convex Functions	785
10.18 Facts on Quadratic Forms for One Matrix	792
10.19 Facts on Quadratic Forms for Two or More Matrices	795
10.20 Facts on Simultaneous Diagonalization	799
10.21 Facts on Eigenvalues and Singular Values for One Matrix	800
10.22 Facts on Eigenvalues and Singular Values for Two or More Matrices	804
10.23 Facts on Alternative Partial Orderings	813
10.24 Facts on Generalized Inverses	815
10.25 Facts on the Kronecker and Schur Products	820
10.26 Notes	831
11. Norms	833
11.1 Vector Norms	833
11.2 Matrix Norms	835
11.3 Compatible Norms	838
11.4 Induced Norms	841
11.5 Induced Lower Bound	845
11.6 Singular Value Inequalities	847
11.7 Facts on Vector Norms	849
11.8 Facts on Vector p -Norms	853
11.9 Facts on Matrix Norms for One Matrix	860
11.10 Facts on Matrix Norms for Two or More Matrices	868
11.11 Facts on Matrix Norms for Commutators	884

11.12	Facts on Matrix Norms for Partitioned Matrices	885
11.13	Facts on Matrix Norms and Eigenvalues for One Matrix	890
11.14	Facts on Matrix Norms and Eigenvalues for Two or More Matrices	892
11.15	Facts on Matrix Norms and Singular Values for One Matrix	895
11.16	Facts on Matrix Norms and Singular Values for Two or More Matrices	899
11.17	Facts on Linear Equations and Least Squares	909
11.18	Notes	912
12. Functions, Limits, Sequences, Series, Infinite Products, and Derivatives		913
12.1	Open Sets and Closed Sets	913
12.2	Limits of Sequences	915
12.3	Series, Power Series, and Bi-power Series	919
12.4	Continuity	921
12.5	Derivatives	924
12.6	Complex-Valued Functions	926
12.7	Infinite Products	929
12.8	Functions of a Matrix	930
12.9	Matrix Square Root and Matrix Sign Functions	932
12.10	Vector and Matrix Derivatives	932
12.11	Facts on One Set	934
12.12	Facts on Two or More Sets	937
12.13	Facts on Functions	941
12.14	Facts on Functions of a Complex Variable	945
12.15	Facts on Functions of a Matrix	948
12.16	Facts on Derivatives	949
12.17	Facts on Limits of Functions	954
12.18	Facts on Limits of Sequences and Series	957
12.19	Notes	974
13. Infinite Series, Infinite Products, and Special Functions		975
13.1	Facts on Series for Subset, Eulerian, Partition, Bell, Ordered Bell, Bernoulli, Euler, and Up/Down Numbers	975
13.2	Facts on Bernoulli, Euler, Chebyshev, Legendre, Laguerre, Hermite, Bell, Ordered Bell, Harmonic, Fibonacci, and Lucas Polynomials	981
13.3	Facts on the Zeta, Gamma, Digamma, Generalized Harmonic, Dilogarithm, and Dirichlet L Functions	994
13.4	Facts on Power Series, Laurent Series, and Partial Fraction Expansions	1004
13.5	Facts on Series of Rational Functions	1021
13.6	Facts on Series of Trigonometric and Hyperbolic Functions	1057
13.7	Facts on Series of Binomial Coefficients	1063
13.8	Facts on Double-Summation Series	1071
13.9	Facts on Miscellaneous Series	1074
13.10	Facts on Infinite Products	1080
13.11	Notes	1092

14. Integrals	1093
14.1 Facts on Indefinite Integrals	1093
14.2 Facts on Definite Integrals of Rational Functions	1096
14.3 Facts on Definite Integrals of Radicals	1111
14.4 Facts on Definite Integrals of Trigonometric Functions	1114
14.5 Facts on Definite Integrals of Inverse Trigonometric Functions	1130
14.6 Facts on Definite Integrals of Logarithmic Functions	1132
14.7 Facts on Definite Integrals of Logarithmic, Trigonometric, and Hyperbolic Functions	1150
14.8 Facts on Definite Integrals of Exponential Functions	1157
14.9 Facts on Integral Representations of G and γ	1169
14.10 Facts on Definite Integrals of the Gamma Function	1171
14.11 Facts on Integral Inequalities	1171
14.12 Facts on the Gaussian Density	1172
14.13 Facts on Multiple Integrals	1173
14.14 Notes	1178
15. The Matrix Exponential and Stability Theory	1179
15.1 Definition of the Matrix Exponential	1179
15.2 Structure of the Matrix Exponential	1181
15.3 Explicit Expressions	1185
15.4 Matrix Logarithms	1187
15.5 Principal Logarithm	1190
15.6 Lie Groups	1191
15.7 Linear Time-Varying Differential Equations	1193
15.8 Lyapunov Stability Theory	1195
15.9 Linear Stability Theory	1198
15.10 The Lyapunov Equation	1201
15.11 Discrete-Time Stability Theory	1203
15.12 Facts on Matrix Exponential Formulas	1204
15.13 Facts on the Matrix Sine and Cosine	1209
15.14 Facts on the Matrix Exponential for One Matrix	1209
15.15 Facts on the Matrix Exponential for Two or More Matrices	1211
15.16 Facts on the Matrix Exponential and Eigenvalues, Singular Values, and Norms for One Matrix	1217
15.17 Facts on the Matrix Exponential and Eigenvalues, Singular Values, and Norms for Two or More Matrices	1220
15.18 Facts on Stable Polynomials	1223
15.19 Facts on Stable Matrices	1226
15.20 Facts on Almost Nonnegative Matrices	1232
15.21 Facts on Discrete-Time-Stable Polynomials	1234
15.22 Facts on Discrete-Time-Stable Matrices	1239
15.23 Facts on Lie Groups	1243
15.24 Facts on Subspace Decomposition	1243
15.25 Notes	1247

16. Linear Systems and Control Theory	1249
16.1 State Space Models	1249
16.2 Laplace Transform Analysis and Transfer Functions	1252
16.3 The Unobservable Subspace and Observability	1253
16.4 Observable Asymptotic Stability	1257
16.5 Detectability	1259
16.6 The Controllable Subspace and Controllability	1259
16.7 Controllable Asymptotic Stability	1266
16.8 Stabilizability	1268
16.9 Realization Theory	1270
16.10 Zeros	1278
16.11 H_2 System Norm	1285
16.12 Harmonic Steady-State Response	1288
16.13 System Interconnections	1289
16.14 Standard Control Problem	1291
16.15 Linear-Quadratic Control	1293
16.16 Solutions of the Riccati Equation	1295
16.17 The Stabilizing Solution of the Riccati Equation	1298
16.18 The Maximal Solution of the Riccati Equation	1302
16.19 Positive-Semidefinite and Positive-Definite Solutions of the Riccati Equation	1304
16.20 Facts on Linear Differential Equations	1305
16.21 Facts on Stability, Observability, and Controllability	1307
16.22 Facts on the Lyapunov Equation and Inertia	1309
16.23 Facts on the Discrete-Time Lyapunov Equation	1313
16.24 Facts on Realizations and the H_2 System Norm	1313
16.25 Facts on the Riccati Equation	1316
16.26 Notes	1319
Bibliography	1321
Author Index	1433
Subject Index	1449