

# Index

- $A^0 = I$ , 437
- $AB$  vs.  $BA$ 
  - criterion for similarity, 268
  - eigenvalues, 214
  - geometric multiplicities of eigenvalues, 275
  - Hermitian, 298
  - Jordan forms, 267
  - normal, 283
  - one factor is invertible, 218
  - singular values, 341
- absolute row sum
  - deleted, 190
  - maximum, 191
- additive law for complex conjugation, 420
- additivity axiom for inner product, 98
- adjoint
  - definition, 120, 437
  - in a finite-dimensional space, 121
  - is idempotent, 437
  - of a block matrix, 63
  - of inverse, 437
  - reverses products, 437
  - similar to, 271
  - singular value decomposition, 339
  - unique, 120
- adjugate
  - and inverse, 442
  - Cauchy expansion, 67, 147
  - definition, 442
  - rank of, 157
- algebraic multiplicity
  - $\geq$  geometric multiplicity, 207
  - definition, 205
- all-ones matrix, 157, 199, 273
- all-ones vector, 10
- annihilating polynomial
  - $2 \times 2$  matrix, 185
  - and eigenvalues, 185
  - characteristic polynomial, *see* Cayley–Hamilton theorem
  - definition, 184
  - existence, 184
  - roots include all eigenvalues, 187
- approximation by a lower-rank matrix
  - with respect to the Frobenius norm, 368
  - with respect to the spectral norm, 348
- area and determinant, 444
- argument of a complex number
  - definition, 420
  - multiplicative law, 424
- arithmetic mean, 108
- arithmetic–geometric mean inequality, 108
- associative law
  - complex arithmetic, 419, 426
  - matrix arithmetic, 72, 419, 430
  - sum of three or more vectors, 3
  - vector space, 2
- augmented matrix, *see* matrix, augmented
- Autonne’s theorem, 361
- backward substitution, 68, 80, 173
- Balmer series, 201
- base case, *see* mathematical induction, base case
- basis
  - and invertible matrices, 26
  - change of and similarity, 38
  - coordinate vector, 33
  - definition, 26
  - is a finite list, 26
  - number of elements in a, 73
  - of eigenvectors, 187
  - orthonormal, 113, 117
  - standard, 28
- basis representation
  - function, 33
  - of a vector, 33
  - with respect to an orthonormal basis, 113
- Bauer–Fike theorem, 360, 386
- Bessel’s inequality, 123, 133
- best approximation
  - linear model, 172
  - solution of normal equations, 168
  - theorem, 167
- bidagonal matrix, 436
- bilinear, 99
- Binet’s formula, *see* Fibonacci numbers, Binet’s formula
- biorthogonality, *see* principle of biorthogonality
- block backward substitution, 68
- block Gaussian elimination, 66, 70, 84
- block matrix
  - $2 \times 2$ , 61
  - $m \times n$ , 62
  - addition, 61
  - adjoint, 63
  - block diagonal, 62
  - block lower triangular, 62

- block upper triangular, *see* block upper triangular matrix
- centrosymmetric, 71, 217
- complex type, 71
- conjugate transpose, 63
  - definition, 61, 62
  - multiplication, 61
  - transpose, 63
- block upper triangular matrix
  - blocks with distinct eigenvalues, 229
  - definition, 62
  - eigenvalues, 206
  - invariant subspace, 175
  - products, 64
- bordered matrix
  - Cauchy expansion of determinant, 67, 147
  - definition, 67
  - determinant, 67
  - eigenvalue interlacing, 372
  - Jordan block, 243
  - reduction formula for determinant, 67
- bordering, *see* bordered matrix
- Born, Max, 201
- Brauer's theorem, 233, 235, 299
  
- cancellation theorem for direct sums, 275
- Cartesian decomposition
  - definition, 288
  - normal matrix, 289, 388
- Cartesian product of vector spaces
  - basis, 28
  - definition, 4
  - linearly independent list, 16
  - spanning list, 11
- Cauchy expansion of determinant, 67, 147
- Cauchy matrix
  - definition, 322
  - is a Gram matrix, 322
  - positive semidefinite, 322
- Cauchy–Schwarz inequality
  - alternative proof, 107, 133
  - case of equality, 103
  - in  $\mathbb{F}^n$ , 320
  - in the plane, 96
  - inner product space, 103
- Cayley transform
  - definition, 298
  - of a skew-Hermitian matrix, 298
  - of a unitary matrix, 298
- Cayley–Hamilton theorem
  - false proof, 236
  - proof, 223
- Cecil Sagehen, 272
- change-of-basis matrix
  - between orthonormal bases, 143
  - definition, 38
  - inverse, 39
  - is invertible, 39
- characteristic polynomial
  - companion matrix, 227
    - definition, 204
    - of inverse, 235
    - roots are eigenvalues, 204
    - similarity invariant, 206
    - upper triangular matrix, 204
  - Chebyshev polynomial, 46, 55, 136
  - Cholesky factorization
    - Hadamard inequality, 321
    - min matrix, 312, 321
    - theorem, 312
  - circulant matrix
    - circular shift matrix, 284
    - cyclic permutation matrix, 284
    - definition, 284
    - diagonalized by Fourier matrix, 285
    - eigenvalues, 285
    - eigenvectors, 285
    - polynomial in cyclic permutation matrix, 285
    - pseudoinverse is circulant, 365
    - subspace, 285
    - sums and products, 285
  - circular shift matrix, *see* cyclic permutation matrix
  - codomain, 432
  - coefficient matrix, *see* matrix, coefficient coefficients, 439
  - cofactor, *see* determinant, cofactor
  - column inclusion, 304
  - column of a matrix, 433
  - column partition, *see* partitioned matrix
  - column rank, *see* rank, column
  - column space
    - and span, 8
    - definition, 6
    - dimension, *see* rank, column
    - inclusion, 72
    - intersection of two, 76
    - sum of two, 76
    - two direct sums have same, 72
    - two matrices have same, 72
  - column stochastic matrix, *see* stochastic matrix
  - column vector
    - definition, 433, 439
    - zero, 439
  - commutant
    - definition, 213
    - dimension, 213, 297
    - is a subspace, 213
  - commutative law for complex multiplication, 417
  - commutator
    - characterization, *see* Shoda's theorem
    - definition, 85
    - nonzero scalar matrix is not a, 86
    - zero trace, 86
  - commuting matrices
    - block diagonal form, 231
    - circulant matrices, 285

- common eigenvector, 195, 197
- definition, 434
- diagonalizable, 211
- eigenvalues of sum and product, 232
- normal matrices, 281, 282
- one has distinct eigenvalues, 65, 219
- real symmetric matrices, 282
- simultaneous upper triangularization, 231
- simultaneously diagonalizable matrices, 211
- sum and product of spectra, 236
- compact singular value decomposition
  - definition, 332
  - orthonormal basis for column space, 332
  - orthonormal basis for row space, 332
  - theorem, 331
  - uniqueness, 333
- companion matrix
  - characteristic polynomial, 219
  - definition, 227
  - eigenvectors, 237
  - geometric multiplicity of eigenvalues, 237
  - Jordan canonical form, 253
  - minimal polynomial = characteristic polynomial, 227
- complex conjugation
  - additive law, 420
  - definition, 420
  - multiplicative law, 420
  - of a matrix, *see* conjugate of a matrix
  - preserves linear independence, 16
- complex exponential function
  - definition, 425
  - power series, 427
- complex numbers
  - absolute value, 420
  - and  $2 \times 2$  real matrices, 418
  - and Cartesian coordinates, 417
  - argument, 420
  - conjugate, 420
  - de Moivre's formula, 424
  - Euler's formula, 425
  - imaginary part, 417
  - imaginary unit, 417
  - inverse, 419
  - modulus, 420
  - notation, 417, 433
  - polar form, 424
  - product, 417
  - purely imaginary, 417
  - real part, 417
  - sum, 417
  - triangle inequality, 422
- complex plane, 417
- complex symmetric matrix
  - Autonne's theorem, 361
  - definition, 361, 438
  - full-rank factorization, 364
  - need not be diagonalizable, 362
  - polar decomposition, 365
  - pseudoinverse is symmetric, 365
  - simultaneous diagonalization with a positive definite matrix, 364
  - singular value decomposition, 361
- condition number, *see* spectral condition number
- conditioning
  - eigenvalues, 361, 380
  - linear systems, 359
  - perfect, 359
- conformal partitions, *see* partitioned matrix
- congruence
  - definition, 389
  - equivalence relation, 389
- \*congruence
  - definition, 377
  - equivalence relation, 377
  - of two Hermitian matrices, 378
  - of two inertia matrices, 382
  - of two normal matrices, 382
  - of two real inertia matrices, 377
  - permutation similarity, 377
  - real orthogonal similarity, 377
  - two unitary matrices, 381
  - unitary similarity, 377
- conic section
  - ellipse, 314
  - hyperbola, 314
- conjugate linearity of inner product, 99
- conjugate of a complex number, *see* complex conjugation
- conjugate of a matrix
  - definition, 437
  - does not reverse products, 437
  - is idempotent, 437
  - similar to, 270
- conjugate symmetry axiom for inner product, 98
- conjugate transpose, *see* adjoint
- conjugation
  - complex, *see* complex conjugation
- consistent linear system, *see* linear system, consistent
- constant terms, 439
- contraction
  - convex combination of unitaries, 366
  - definition, 366
  - mean of two unitaries, 366
  - principal submatrix of a unitary matrix, 367
- converge to 0, 392
- convergence of a sequence of matrices
  - definition, 258
  - partial sums of a power series, 259
- convergent matrix
  - definition, 259
  - similarity, 259
  - spectral criterion, 259
- convex set, 110
- coordinate vector, 33
- coordinates of a vector with respect to a basis, 33
- Cramer's rule, 57, 132
- cryptosharing system, 54
- CS decomposition, 153, 157

- cyclic permutation matrix  
 definition, 153, 284  
 diagonalized by Fourier matrix, 284  
 spectrum, 284
- de Moivre's formula, 424
- defect from normality, 282
- degree, *see* polynomial, degree
- dependent, *see* linear dependence
- derived norm, *see* norm, derived
- determinant  
 $2 \times 2$  block matrix, 71  
 $2 \times 2$  matrix, 442  
 $3 \times 3$  matrix, 442  
 and permutations, 443  
 area in  $\mathbb{R}^2$ , 444  
 bordered matrix, 67  
 Cauchy expansion, 67  
 cofactor, 441  
 compute via minors, 441  
 compute via row reduction, 443  
 criterion for positive definiteness, 312, 375  
 definition, 441  
 invertibility criterion, 443  
 Laplace expansion, 441  
 of a triangular matrix, 443  
 of the inverse, 443  
 preserved by similarity, 41  
 product of eigenvalues, 206, 222  
 product rule, *see* product rule for determinants  
 Schur complement, 67  
 Sylvester identity, 72  
 volume in  $\mathbb{R}^3$ , 444
- diagonal dominance  
 definition, 192  
 sufficient condition for positive semidefiniteness, 307
- diagonal entries  
 definition, 435  
 equal, 86  
 majorization and eigenvalues, 376  
 special structures, 92
- diagonal matrix  
 commute with  $a$ , 65  
 definition, 435  
 left multiplication by  $a$ , 64  
 right multiplication by  $a$ , 64  
 similarity of two, 290
- diagonalizable matrix  
 criterion via minimal polynomial, 230  
 criterion via unitary triangularization, 230  
 definition, 208  
 direct sum of diagonalizable matrices, 210, 237  
 equal algebraic and geometric multiplicities, 207, 209  
 exponential of  $a$ , 272  
 rank, 210, 216  
 rank of powers, 236  
 simultaneously diagonalizable, *see* simultaneously diagonalizable matrices  
 unspectral, 229
- unitarily, 279
- differential equations  
 diagonalizable matrix, 256  
 uncoupled systems, 257
- dimension  
 definition, 28  
 finite, 28  
 infinite, 28  
 of a subspace, 29  
 unique, 73  
 zero, 28
- direct sum of matrices, 64
- direct sum of subspaces, *see* subspace, direct sum
- discriminant, 217
- distinct eigenvalues  
 definition, 187, 205  
 implies diagonalizable, 209  
 linearly independent eigenvectors,  
 187
- distinct scalars, 65, 432
- distributive law  
 complex arithmetic, 419  
 matrix arithmetic, 419  
 vector space, 2
- dividend, *see* division algorithm, dividend
- division algorithm  
 and Cayley–Hamilton theorem,  
 224  
 definition, 428  
 dividend, 428  
 divisor, 428  
 quotient, 428  
 remainder, 428
- divisor, *see* division algorithm, divisor
- domain, 432
- dominant eigenpair  
 definition, 400  
 power method to find  $a$ , 400
- dominant eigenvalue, 400
- dot product  
 and Euclidean length, 96  
 definition, 96  
 properties, 96
- doubly stochastic matrix, *see* stochastic matrix
- Dürer  
 Albrecht, 416
- $e^A$ , *see* functional calculus, matrix  
 exponential
- eigenpair, 180
- eigenspace  
 definition, 189  
 dimension, *see* geometric multiplicity  
 generalized, 253  
 is a subspace, 189  
 of  $A$  and  $A^T$ , 190
- eigenvalue interlacing  
 bordered matrix, 372  
 definition, 371

- principal submatrix, 374
- rank-1 additive perturbation, 371
- tridiagonal matrix, 387
- eigenvalues
  - $0 \notin \text{spec } A \iff A$  is invertible, 184
  - $2 \times 2$  matrix, 185
  - $AB$  vs.  $BA$ , 214
  - algebraic multiplicity, *see* algebraic multiplicity
  - and determinant, 206
  - and main diagonal entries, 204
  - and trace, 206
  - block upper triangular matrix, 206
  - conditioning issues, 361, 380
  - definition, 180
  - distinct, *see* distinct eigenvalues
  - existence, 186
  - finitely many, 187
  - geometric multiplicity, *see* geometric multiplicity
  - idempotent matrix, 200
  - inverse problems, 389
  - majorization and diagonal entries, 376
  - monotonicity theorem, 386
  - multiplicity, *see* multiplicity, eigenvalues
  - nilpotent matrix, 216
  - of a low-rank matrix, 216
  - of a real matrix, 205
  - of adjoint, 205
  - of conjugate, 205
  - of inverse, 199
  - of transpose, 205
  - roots of characteristic equation, 203
  - same, 205
  - semisimple, 208, 397
  - sequential integers matrix, 218
  - shift by a rank-1 adjustment, 233, 299, 371
  - shift by a rank- $r$  adjustment, 235, 299
  - similarity invariant, 206
  - simple, 205
  - two diagonalizable matrices with the same, 290
  - two normal matrices with the same, 290
  - two real normal matrices with the same, 290
  - Weyl inequalities, 379
- eigenvectors
  - basis of, 187, 207
  - definition, 180
  - left and right, 220
  - linearly independent, 187
  - must be nonzero, 180
  - of commuting matrices, 195
- elementary matrices
  - definition, 440
  - invertible, 440
  - represent row operations, 440
- elementary row operations, 440
- elements of a list, *see* lists, elements
- entrywise product, *see* Hadamard product
- EP matrix
  - commutes with its pseudoinverse, 355
  - definition, 299, 355
  - pseudoinverse is a polynomial in the matrix, 355
  - $\text{rank } AB = \text{rank } BA$ , 299
- equivalence relation
  - \*congruence, 377
  - congruence, 389
  - definition, 43
  - examples, 51
  - real orthogonal similarity, 154
  - similarity, 43
  - unitary equivalence, 339
  - unitary similarity, 154
- equivalent linear systems, 150
- error bounds in a linear system, 359
- Euclidean length
  - and dot product, 96
  - in the plane, 96
  - properties, 97
- Euclidean norm
  - definition, 101
  - derived from standard inner product, 101
- Euler
  - formula, 425
  - sum of reciprocal squares, 134
- even
  - function, 24
  - polynomial, 7
- $\exp A$ , *see* functional calculus, matrix exponential
- exponential function, *see* complex exponential function
- fast Fourier transform, 157
- FFT, *see* fast Fourier transform
- Fibonacci numbers
  - approximation, 217
  - Binet's formula, 212, 217, 448
  - definition, 212
- field of scalars
  - complex, 1
  - general, 24
  - real, 1
- field of values, *see* numerical range
- finite dimensional, *see* vector space,
  - finite-dimensional
- Flanders, Harley, 276
- forward substitution, 80
- Fourier matrix
  - definition, 140
  - diagonalizes circulant matrices, 145, 154, 284
  - inverse = conjugate, 141
  - is unitary, 141
  - spectrum, 200
- Fourier series, 126
- Fredholm alternative, 179
- Frobenius
  - condition number, 367
  - Ferdinand Georg, 415
  - inner product, 99
  - norm, *see* Frobenius norm
  - rank inequality, 91
- Frobenius norm

- and singular values, 327
- definition, 101
- of a unitary matrix, 154
- submultiplicative, 109, 348
- submultiplicative for Hadamard product, 364
- Fuglede–Putnam theorem, 283, 297
- full column rank, *see* rank, full column
- full rank, *see* rank, full
- full row rank, *see* rank, full row
- full-rank factorization
  - and eigenvalues, 216
  - and the pseudoinverse, 365
  - complex symmetric matrix, 364
  - definition, 32
  - given one factor, 324
  - idempotent matrix, 32
  - theorem, 32
- function
  - definition, 432
  - periodic, 124
- functional calculus
  - $2 \times 2$  matrices, 219, 220, 272, 318
  - diagonalizable matrices, 212
  - general functions, 213
  - matrix exponential, 213, 272
  - polynomials, 211
  - square root, 219
- fundamental theorem of algebra, 429
- fundamental theorem of calculus, 121, 200, 298
- Gaussian elimination
  - and inertia of a Hermitian matrix, 379, 385
  - example, 71, 84
- Gelfand formula, 398, 407
- geometric mean, 108
- geometric multiplicity
  - $\leq$  algebraic multiplicity, 207
  - and rank, 189
  - conjugate eigenvalues of a real matrix, 199
  - definition, 189
- Gershgorin
  - disk, 190
  - disk theorem, 190
  - disk theorem for geometric multiplicity  $> 1$ , 200
  - region, 190
  - sufficient condition for positive semidefiniteness, 307
- Goldbach, C., 431
- golden ratio, 212
- Google matrix, 234, 235
- Gram determinant, 170
- Gram matrix
  - Cauchy matrix is a, 322
  - definition, 170
  - determinant, 170
  - in an inner product space, 322
- Gram–Schmidt process
  - definition, 115
  - determine minimal polynomial, 236
  - linearly dependent list, 132
  - modified, 135
- Grammian, *see* Gram matrix
- Hadamard
  - gate, 137
  - inequality, 155, 321
- Hadamard product
  - definition, 315
  - of a unitary matrix and its conjugate, 323
  - principal submatrix of Kronecker product, 324
  - properties, 315
  - Schur product theorem, 316
  - submultiplicative for Frobenius norm, 364
  - submultiplicative for rank, 323
  - submultiplicative for spectral norm, 387
- Hadamard, Jacques, 324
- Hartley matrix
  - definition, 286
  - diagonalizes complex symmetric circulants, 286
  - is symmetric real orthogonal, 286
- Haynsworth inertia theorem, 386
- Heisenberg
  - uncertainty principle, 86
  - Werner, 201
- Hermitian axiom, *see* conjugate symmetry axiom for inner product
- Hermitian matrix, *see also* selfadjoint operator
  - \*congruence of two, 378, 383
  - definition, 121, 438
  - diagonal entries, 444
  - diagonal entries and eigenvalues, 323, 376
  - product of two, 271
  - $\text{rank}(AB)^k$  vs.  $\text{rank}(BA)^k$ , 298
  - real vector space, 21, 50
  - simultaneous diagonalization by \*congruence, 322
  - spectrum, 287
  - unitarily similar to a real tridiagonal matrix, 152
- Hermitian part of a matrix, 288, 323
- Hilbert, David, 201
- Hilbert–Schmidt norm, 101
- homogeneity axiom
  - derived norm, 102
  - inner product, 98
  - norm, 106
- homogeneous linear system
  - definition, 439
  - more unknowns than equations, 439
  - nontrivial solution, 439
  - trivial solution, 439
  - two possibilities for solution, 439
- Householder matrix
  - definition, 137
  - is unitary, Hermitian, involutory, 138
- Householder transformation, 138
- hydrogen spectral lines, 201
- idempotent matrix
  - definition, 32, 438

- diagonalizable, 230
- eigenvalues, 200
- full-rank factorization, 32
- invertible, 445
- rank = trace, 32
- singular values, 363
- trace, 32, 445
- trace zero, 50
- unitarily similar to a block diagonal matrix, 363
- unitary similarity of two, 366
- unitary similarity to a block upper triangular matrix, 230
- identity linear transformation, *see* linear transformation, identity
- identity matrix, *see* matrix, identity
- identity theorems for polynomials, 429
- ill conditioned, 359
- inconsistent linear system, *see* linear system, inconsistent
- independent, *see* linear independence
- independent events and random variables, 24
- index of a matrix, 240
- induced matrix norm
  - characterization, 393
  - definition, 394
  - maximum absolute column-sum norm  $N_1(A)$ , 394
  - maximum absolute row-sum norm  $N_\infty(A)$ , 395
  - spectral norm  $\|A\|_2$ , 394
- induction hypothesis, *see* mathematical induction, induction hypothesis
- inductive step, *see* mathematical induction, inductive step
- inertia matrix
  - \*congruence of two, 382
  - \*congruence to a normal matrix, 381
  - \*congruent to a Hermitian matrix, 377
  - definition, 381
  - non-normal \*congruent to an, 387
  - real, 377
  - Sylvester's theorem, 378
- inertia theorem
  - Haynsworth, 386
  - normal matrix, 382
  - Sylvester, 378
- infinite dimensional, *see* vector space, infinite-dimensional
- initial-value problem, 256
- inner product
  - definition, 98
  - derived norm, *see* norm, derived
  - determined by derived norm, 105
  - Frobenius, 99
  - in matrix multiplication, 59, 99
  - $L^2$ , 99
  - properties, 98
  - space, 99
  - standard, 99
- interlacing, *see* eigenvalue interlacing and singular values, interlacing
- interpolation, *see* Lagrange interpolation formula
- intersection of subspaces, *see* subspace, intersection
- invariant subspace
  - and block upper triangular matrix, 175
  - definition, 175
- inverse eigenvalue problems, 389
- inverse function, 432
- inverse of a matrix
  - $2 \times 2$ , 437
  - adjugate form, 442
  - at most one, 437
  - block  $2 \times 2$ , 62, 72
  - characteristic polynomial, 235
  - complex vs. real, 51
  - definition, 436
  - integer entries, 442
  - is a polynomial in the matrix, 224
  - Kronecker product, 69
  - left, 30
  - left = right, 30, 32, 75
  - product of elementary matrices, 441
  - reverses products, 437
  - right, 30
  - side-by-side method, 60
  - unique, 31
  - upper triangular, 62
- invertible matrix
  - and strict diagonal dominance, 193
  - columns are a basis, 26, 33
  - consistent linear systems, 57
  - definition, 436
  - determinant nonzero, 443
  - extend a full-rank matrix to a, 60
  - is a change-of-basis matrix, 39
  - square root, 274
  - zero is not an eigenvalue, 184
- involution
  - definition, 438
  - reversal matrix is a symmetric, 138
  - singular values, 366
  - unitary similarity of two, 366
  - unitary similarity to a block diagonal matrix, 366
  - unitary similarity to a block upper triangular matrix, 236
- irreducible matrix, 415
- isomorphism of vector spaces, 34
- Jacobi method, *see* point Jacobi iterative method
- Jordan block
  - bordered matrix in two ways, 243
  - definition, 241
  - multiplicity, 241
  - nilpotent, *see* nilpotent Jordan block
  - ranks of powers, 242
  - second difference formula for multiplicity, 252
  - with eigenvalue  $\lambda$ , 241
- Jordan canonical form
  - algorithm to determine, 250

- conventional presentation of the, 250
- definition, 250
- similar to complex conjugate, 270
- stochastic matrix, 263
- Jordan form
  - definition, 245
  - every square matrix has a, 246
- Jordan matrix
  - definition, 241
  - nilpotent, *see* nilpotent Jordan matrix
- Jordan product
  - definition, 320
  - of positive definite matrices, 320
- Jordan, Camille, 254
- Jordan, Pascual, 201
  
- Kantorovich inequality, 319
- kernel
  - definition, 36
  - linear transformation, 36
- Kronecker delta, 434
- Kronecker product
  - and vec operator, 70
  - definition, 68
  - determinant, 237
  - eigenvalues, 237
  - Hadamard product is a principal submatrix, 324
  - identities, 69
  - inverse, 69
  - mixed product property, 69, 73
  - of normal matrices, 300
  - of unitary matrices, 157
  - singular value decomposition, 342
  - singular values, 342
  - upper triangular matrices, 73
- Kronecker sum
  - definition, 237
  - eigenvalues, 237
  
- Lagrange
  - basis, 45
  - basis polynomials, 45
  - cryptosharing system, 54
  - interpolation formula, 45
  - interpolation theorem, 44
  - nodes, 45
- Laplace expansion by minors, *see* determinant, Laplace expansion
- law of cosines, 94
- leading principal submatrix, *see* submatrix, leading principal
- least squares
  - linear model, 172
  - minimization, 171
  - normal equations, 171
  - quadratic model, 178
  - solution to an inconsistent linear system, 171, 356
- left equivalence, *see* row equivalence
- left shift
  - definition, 36
  - identities, 242
  - onto but not one to one, 51
  - right inverse  $\neq$  left inverse, 51
- linear combination
  - definition, 8
  - nontrivial, 8
  - trivial, 8
- linear dependence
  - and the zero vector, 14
  - basic facts, 14
  - definition, 14
  - for sets, 15
  - one vector, 14
  - three or more vectors, 14
  - two vectors, 14
- linear functional
  - annihilates commutators, 134
  - definition, 117
  - dimension of kernel, 88
  - Riesz vector, 117
- linear independence
  - and null spaces, 15
  - and span, 17
  - and unique representations, 16
  - basic facts, 15
  - columns of a square matrix, 15
  - complex exponentials, 15
  - definition, 14
  - for sets, 15
  - monomials, 15
  - one vector, 15
  - orthonormal list, 112
  - preserved by conjugation, 16
  - preserved by coordinate maps, 34
  - preserved by invertible matrix, 78
  - three or more vectors, 15
  - two vectors, 15
- linear operator, 35
- linear regression, *see* least squares, linear model
- linear system
  - coefficients of, 439
  - consistent, 439
  - constant terms, 439
  - definition, 439
  - homogeneous, *see* homogeneous linear system
  - inconsistent, 439
  - matrix representation, 439
  - minimum-norm solution, *see* minimum-norm solution
  - solution, 439
  - three possibilities, 439
- linear transformation
  - commutator, 85
  - definition, 35
  - differentiation, 35
  - identity, 38
  - induced by a matrix, 35
  - integration, 36
  - inverse is linear, 76



- matrix representation, 37
- matrix representation (orthonormal basis), 119
- one to one, 36
- one to one if and only if onto, 76
- lists
  - elements, 8
  - linearly dependent, 14
  - linearly independent, 14
  - maximal linearly independent, 29
  - minimal spanning, 29
  - nonzero, 8
  - of columns, 10, 14
  - of rows, 14
  - of vectors, 8
  - span of, 8
  - vs. sets, 8
- lower triangular matrix, *see* matrix, lower triangular
- LU* factorization
  - block, 90
  - definition, 80
  - non-square matrix, 89
- Lyapunov equation
  - definition, 317
  - solution, 317
- magic square, 416
- main diagonal, 435
- majorization
  - bottom-up, 376, 384
  - definition, 376
  - top-down, 386
- Markov matrix, 276
- mathematical induction
  - base case, 447
  - induction hypothesis, 447
  - inductive step, 447
  - principle of, 447
- matrix
  - addition, 433
  - augmented, 440
  - bidiagonal, 436
  - block, *see* block matrix
  - block centrosymmetric, 71
  - block diagonal, 64, 176
  - block upper triangular, 175
  - bordered, *see* bordered matrix
  - change-of-basis, *see* change-of-basis matrix
  - circulant, *see* circulant matrix
  - coefficient, 439
  - commutator, 85
  - complex symmetric, *see* complex symmetric matrix
  - complex type, 71, 217
  - convergent, *see* convergent matrix
  - cyclic permutation, 284
  - definition, 433
  - diagonal, *see* diagonal matrix
  - diagonalizable, *see* diagonalizable matrix
  - distinct eigenvalues, 187
  - elementary, *see* elementary matrices
  - equal, 433
  - Fourier, 140
  - Google, 234
  - Hartley, *see* Hartley matrix
  - Hermitian, *see* Hermitian matrix
  - identity, 434
  - inertia, 381
  - invertible, *see* invertible matrix
  - lower triangular, 80, 435
  - min matrix, 312
  - multiplication, 56, 58, 59, 72, 434
  - multiply by a scalar, 433
  - nilpotent, *see* nilpotent matrix
  - noninvertible, 436
  - nonnegative, *see* nonnegative matrix
  - norm, *see* matrix norm
  - normal, *see* normal matrix
  - orthogonal, 438
  - partitioned, *see* partitioned matrix
  - permutation, *see* permutation matrix
  - positive, *see* positive matrix
  - positive definite, *see* positive definite matrix
  - positive semidefinite, *see* positive semidefinite matrix
  - power-bounded, *see* power-bounded matrix
  - powers, 437
  - primitive, *see* primitive matrix
  - product, *see* matrix, multiplication
  - product of two symmetric, 269
  - real, *see* real matrix
  - real inertia, 377
  - real orthogonal, *see* real orthogonal matrix
  - reversal, *see* reversal matrix
  - row reduce, 440
  - scalar, 435
  - skew-Hermitian, *see* skew-Hermitian matrix
  - skew-symmetric, *see* skew-symmetric matrix
  - sparse, 445
  - square, 433
  - stochastic, *see* stochastic matrix
  - strictly lower triangular, 435
  - strictly upper triangular, 435
  - symmetric, *see* symmetric matrix
  - triangular, 435
  - tridiagonal, *see* tridiagonal matrix
  - unispectral, *see* unispectral matrix
  - unit lower triangular, 80, 435
  - unitary, *see* unitary matrix
  - upper Hessenberg, *see* upper Hessenberg matrix
  - upper triangular, *see* upper triangular matrix
  - zero, 433
- matrix exponential, *see* functional calculus, matrix exponential
- matrix norm
  - column max norm  $N_{\text{col max}}(A)$ , 392
  - definition, 391
  - Frobenius norm  $\|A\|_F$ , 392
  - induced, *see* induced matrix norm
  - inequalities, 396
  - $\ell_1$  norm  $\|A\|_1$ , 391

- $n$ -max norm  $N_{n\text{-max}}(A)$ , 392
- spectral norm  $\|A\|_2$ , 394
- submultiplicative norm, 391
- upper bound for spectral radius, 395
- matrix of a linear transformation with respect to bases, 37
- matrix product
  - by columns, 56
  - by rows, 58
  - via inner products, 59, 434
  - via outer products, 59
- matrix representation of a linear transformation, 37
- max matrix, 320
- maximum absolute column-sum norm
  - definition, 394
  - induced by  $\ell_1$  norm, 394
- maximum absolute row-sum norm
  - definition, 395
  - induced by  $\ell_\infty$  norm, 395
- mean absolute deviation, 390
- medians of a triangle, 21
- Melencolia*, 416
- migration patterns, 264, 273
- min matrix
  - and the Volterra operator, 342
  - Cholesky factorization, 312, 321
  - inverse, 313, 321
  - positive definite, 312
- minimal polynomial
  - basic properties, 225
  - companion matrix, 227
  - criterion for diagonalizability, 230
  - definition, 226
  - divides characteristic polynomial, 225
  - necessary condition for diagonalizability, 228
  - of a diagonalizable matrix, 228
  - of a direct sum, 237
  - similarity invariant, 226
  - via Gram–Schmidt, 236
- minimum-norm solution
  - and pseudoinverse, 356
  - consistent linear system, 162
  - definition, 160
  - in column space of adjoint, 162
  - via  $QR$  factorization, 177
- Minkowski inequality, 403
- minor
  - compute determinant via, 441
  - definition, 441
- modified Gram–Schmidt process, *see* Gram–Schmidt process, modified
- modulus of a complex number
  - definition, 420
  - multiplicative law, 422, 424
- modulus of a matrix
  - $2 \times 2$  matrix, 341
  - and polar decomposition, 334
  - definition, 334
  - via singular value decomposition, 334
- momentum operator, *see* operator, momentum
- Mona Lisa, 345
- monic polynomial, *see* polynomial, monic
- monotonicity theorem, 386
- Moore–Penrose pseudoinverse, *see* pseudoinverse
- multiplicative law for complex conjugation, 420
- multiplicity
  - eigenvalues, 205, 216, 222
  - Jordan block, 241
  - singular values, 331
  - zeros of a polynomial, 429
- $n$ -point rule, 48
- Newton–Cotes rule, 48
- nilpotent Jordan block
  - definition, 241
  - index, 242
  - perturbation of a, 251, 252
- nilpotent Jordan matrix
  - algebraic multiplicity, 242
  - definition, 241
  - geometric multiplicity, 242
  - index, 242
- nilpotent matrix
  - characteristic polynomial, 216, 240
  - definition, 438
  - direct sum of, 251
  - eigenvalues, 216, 240
  - index-two unitary similarity, 366
  - minimal polynomial, 240
  - similar to a nilpotent Jordan matrix, 244
  - square root, 274
  - sum or product of, 251
- nodes, *see* Lagrange, nodes
- nonderogatory matrix
  - definition, 253
  - similarity and characteristic polynomial, 253
- noninvertible matrix, *see* matrix, noninvertible
- nonnegative matrix or vector, 262, 406
- nonnegativity axiom
  - derived norm, 102
  - inner product, 98
  - norm, 106
- nontrivial linear combination, *see* linear combination, nontrivial
- nontrivial solution, *see* homogeneous linear system, nontrivial solution
- norm
  - $L^2$ , 101
  - $\ell_1$  (absolute sum), 106
  - $\ell_2$ , 101
  - $\ell_\infty$  (max), 106
  - definition, 106
  - derived, 101, 102
  - Euclidean, 101
  - Frobenius, 101
  - Hilbert–Schmidt, 101
  - $\ell_p$ , 390
  - max norm on matrices, 392

- permutation-invariant, 402
- Schur, 101
- normal equations
  - conditioning issues, 360
  - definition, 168
  - solution via  $QR$  factorization, 173
- normal matrix
  - $2 \times 2$ , 277, 297
  - $2 \times 2$  block form, 279
  - \*congruence of two, 382
  - adjoint is a polynomial in the matrix, 291
  - adjoint is normal, 278
  - and unitary similarity, 279
  - arbitrary principal submatrix, 297
  - Cartesian decomposition, 289
  - characterizations, 291
  - collinear spectrum, 298
  - commuting family, 281
  - definition, 277, 438
  - diagonal entries and eigenvalues, 298
  - direct sum of normal matrices, 278, 300
  - distinct singular values, 340
  - eigenvalues and diagonal entries, 323
  - examples, 277
  - Hermitian, 287
  - idempotent, 297
  - invariant subspaces same as for adjoint, 295
  - nilpotent, 296
  - orthogonal eigenvectors, 296
  - orthogonal projection, 287
  - polar decomposition, 337
  - pseudoinverse, 365
  - rank  $AB = \text{rank } BA$ , 298, 322
  - real symmetric, *see* real symmetric matrix
  - similarity of two, 290
  - skew-Hermitian, *see* skew-Hermitian matrix
  - skew-symmetric, *see* skew-symmetric matrix
  - spectral resolution, 294
  - spectral theorem, 280
  - stochastic, *see* stochastic matrix, normal
  - symmetric, *see* symmetric normal matrix
  - unitary, 287
- normal vector to plane, 6
- normalization, 103, 107
- normed vector space, 107
- null space
  - definition, 5
  - intersection of two, 76
  - two matrices have the same, 179
- nullity
  - definition, 74
  - inequalities, 88
  - of  $A$  and  $A^T$ , 88
- numerical range, 384, 389
- odd
  - function, 24
  - polynomial, 7
- off-diagonal entries, 435
- Okunev, Pavel, 92
- one to one
  - definition, 432
  - linear transformation, 36
- one-sided limit, 126
- onto, 432
- operator, *see also* linear operator
  - definition, 35
  - momentum, 85
  - position, 85
- orthogonal complement
  - null  $A$ , 161
  - definition, 158
  - of  $\text{col } A^*$ , 161
  - of kernel, 161
  - of orthogonal complement, 160
  - of range, 161
  - properties, 158
- orthogonal matrix
  - definition, 438
  - need not be unitary, 446
- orthogonal polynomials, 128
- orthogonal projection
  - idempotent, 165
  - matrix, 174
  - of a vector onto a subspace, 163
  - operator, 164
  - pairwise orthogonal, 293
  - properties, 165
  - representation with respect to an orthonormal basis, 166
  - resolution of the identity, 292
  - selfadjoint, 165
  - spectrum, 287
- orthogonality
  - complex exponentials, 133
  - properties, 100
  - sets, 100
  - sines and cosines, 102, 125
  - vectors, 100
- orthonormal
  - basis, 113
  - columns extend to a unitary matrix, 141
  - definition, 111
  - list extends to an orthonormal basis, 117, 141
  - sequence, 111
- orthonormalization
  - via Gram–Schmidt, 155
  - via  $QR$  factorization, 151
- outer product
  - definition, 59
  - in matrix multiplication, 59
- PageRank, 234, 400
- parallelogram identity
  - characterization of derived norm, 110
  - derived norm, 102
  - Euclidean length, 97

- parity of a permutation, *see* permutation, parity
- Parseval's identity, 122
- partition function, 252
- partitioned matrix
- according to its columns, 56, 433
  - according to its rows, 58, 433
  - column blocks, 60
  - conformal partitions, 61
- Pauli
- equation, 137
  - gates, 137
  - matrices are a basis, 154
  - spin matrices, 137, 154
  - Wolfgang, 201
- Penrose identities, 365
- perfectly conditioned, 359
- period, 124
- periodic function, *see* function, periodic
- permutation
- composition of transpositions, 443
  - even, 443
  - odd, 443
  - of a list, 443
  - parity, 443
  - sign, 443
  - transposition, 443
- permutation matrix
- cyclic, *see* cyclic permutation matrix
  - definition, 145
  - is real orthogonal, 146
- permutation similarity
- definition, 146
  - of  $2 \times 2$  block diagonal matrices, 147
  - rearranges diagonal entries, 146
  - rearranges rows and columns, 146
- perpendicular, 94
- Perron
- Oskar, 415
  - Perron–Frobenius theory, 415
  - root, 411, 412
  - theorem on positive matrices, 410
  - vectors, left and right, 411, 412
- piecewise  $C^1$ , 126
- pivot
- column, 19
  - indices, 18
  - vectors, 18
- pivot column decomposition
- and reduced row echelon form, 84
  - definition, 20
  - theorem, 19
- plane
- containing two vectors, 20
  - equation of a, 6
- plane rotation matrix
- and addition formulae for cosine and sine, 153
  - definition, 140
- point Jacobi
- iterative method, 399
  - matrix, 399
- polar decomposition
- $2 \times 2$  matrix, 342
  - complex symmetric matrix, 365
  - factors commute, 337
  - factors in a, 334
  - left, 335
  - normal matrix, 337
  - right, 335
  - theorem, 334
  - uniqueness of factors, 335
- polarization identity, 105
- polynomial
- and similarity, 42
  - annihilates a matrix, *see* annihilating polynomial
  - characteristic, *see* characteristic polynomial
  - coefficient, 428
  - complex, 428
  - constant, 428
  - definition, 428
  - degree, 428
  - division, 428
  - even, 7
  - factor, 429
  - functional calculus, *see* polynomial functional calculus
  - identity theorem, 429
  - least common multiple, 237
  - location of zeros, 219
  - monic, 428
  - nonconstant, 184, 428
  - odd, 7
  - of a block triangular matrix, 71
  - of a matrix, 184, 429
  - orthogonal, 116
  - prime-generating, 430
  - real
    - definition, 428
    - non-real zeros in conjugate pairs, 430
    - odd degree has a real zero, 430
    - real factors, 430  - zero, 428
  - zero of a, 429
- polynomial functional calculus
- for a normal matrix, 295
  - for diagonalizable matrices, 211
- position operator, *see* operator, position
- positive definite matrix
- Cholesky factorization is unique, 312
  - column inclusion, 304
  - definition, 301
  - determinant positive, 303
  - determinant test, 375
  - geometrical interpretation, 301, 319
  - Gram matrix with linearly independent columns, 303
  - inverse of square root, 319
  - leading principal submatrix, 321
  - monotonicity theorem, 386
  - must be Hermitian, 301

- positive eigenvalues, 303
- product of two, 322
- simultaneous diagonalization with a Hermitian matrix, 314
- Sylvester criterion, 375
- trace positive, 303
- positive matrix
  - definition, 262, 406
  - Perron theorem for a, 410
  - times a nonnegative nonzero vector, 262
- positive semidefinite matrix
  - Cholesky factorization, 312
  - column inclusion, 304
  - \*congruence, 306
  - definition, 301
  - determinant is monotone, 311
  - determinant nonnegative, 303
  - direct sums, 306
  - Gram matrix, 302
  - monotonicity theorem, 386
  - must be Hermitian, 301
  - nonnegative eigenvalues, 301
  - polynomial square root, 309
  - product of two, 311
  - square root, 309
  - square root of  $2 \times 2$ , 310
  - trace nonnegative, 303
  - unique square root, 309
  - $\mathbf{x}^* \mathbf{A} \mathbf{x} = 0 \implies \mathbf{A} \mathbf{x} = \mathbf{0}$ , 305
- positivity axiom
  - derived norm, 102
  - inner product, 98
  - norm, 106
- power method, 400
  - for a positive or primitive matrix, 413
  - with scaling, 401
- power-bounded matrix
  - definition, 260
  - stochastic matrix, 262
- primary matrix function, 276
- primitive matrix
  - definition, 412
  - Perron theorem for a, 412
  - Wielandt criterion, 416
- principal submatrix, *see* submatrix, principal
- principle of biorthogonality, 219
- principle of mathematical induction, *see* mathematical induction, principle of
- product rule for determinants, 443
- projection of one vector onto another
  - in an inner product space, 103, 138
  - in the plane, 97
- projection onto  $\text{col } A$ , 355
- pseudoinverse
  - and EP matrix, 355
  - and least squares, 356
  - and minimum-norm solution, 356
  - definition, 353
  - diagonal matrix, 365
  - normal matrix, 365
  - of a circulant matrix, 365
  - of a full-rank factorization, 365
  - Penrose identities, 365
  - properties, 354, 365
  - rank-1 matrix, 365
  - solution to a consistent linear system, 357
  - solution to an inconsistent linear system, 357
  - well defined, 353
- purely imaginary number, 417
- Pythagorean theorem
  - classical, 94
  - derived norm, 102
  - inner product space, 112
- QR* algorithm, 155
- QR* factorization
  - in orthonormalization, 151
  - narrow, 149
  - solution of normal equations, 173
  - theorem, 148
  - used to compute minimum-norm solution, 177
  - via Householder transformations, 148
  - wide, 149
- QS* decomposition of a unitary matrix, 290
- quadratic form
  - change of variables and congruence, 314
  - diagonalization, 314
  - simultaneous diagonalization, 315
- quantum mechanics, 1, 85, 86, 100, 137
- quotient, *see* division algorithm, quotient
- range
  - definition, 432
  - linear transformation, 36
- rank
  - and invertible principal submatrix, 321
  - and invertible submatrix, 50, 157
  - and nonzero eigenvalues, 210, 234
  - characterizations, 92
  - column, 31
  - definition, 31
  - Frobenius inequality, 91
  - full, 31
  - full column, 31
  - full row, 31
  - Hadamard product, 323
  - of a product, 78, 79, 91
  - of a sum, 79
  - of powers, 239
  - perturb one entry, 88
  - $\text{rank } A = \text{rank } AA^* = \text{rank } A^*A$ , 303
  - $\text{rank } A = \text{rank } \bar{A}$ , 50, 324
  - $\text{rank } A = \text{rank } A^*$ , 50
  - $\text{rank } A = \text{rank } A^T$ , 31
  - revealed by reduced row echelon form, 440
  - row, 31
  - second differences determine Jordan form, 252

- rank-nullity theorem  
for linear transformations, 76  
for matrices, 74
- Rayleigh  
Baron, *see* Strutt, John William  
quotient, 369  
quotient theorem, 369
- real matrix  
conjugate eigenvalues, 199, 205  
conjugate eigenvectors, 199  
odd size, 219  
real eigenvalues have real eigenvectors, 199  
similarity of two, 198  
unitary similarity of two, 290
- real orthogonal matrix  
 $2 \times 2$ , 153  
definition, 137, 438  
diagonal, 153  
plane rotation, 140
- real orthogonal similarity  
definition, 144  
equivalence relation, 154  
real matrices, 290
- real symmetric matrix  
orthogonal real eigenvectors, 280  
real orthogonally diagonalizable, 280
- reduced row echelon form  
and pivot column decomposition, 84  
definition, 440  
determine via row operations, 84  
reveals rank, 440  
unique, 85, 440
- reduction formula, 67
- reflexive relation, 43
- remainder, *see* division algorithm, remainder
- replacement lemma, 27
- representation function with respect to a basis, 33
- resolution of the identity  
construct from a unitary matrix, 293, 297  
definition, 292
- reversal matrix  
definition, 138  
symmetric unitary involution, 138
- Riemann–Lebesgue lemma, 134
- Riesz  
representation theorem, 117  
vector  
definition, 117  
of a linear functional, 117
- right shift  
adjoint, 299  
definition, 36  
invariant subspace, 299  
left inverse  $\neq$  right inverse, 51  
one to one but not onto, 51
- root mean square deviation, 390
- root of a polynomial equation, 429
- roots of unity, 424
- roots vs. zeros, 429
- row equivalence  
definition, 84  
equal null spaces, 83, 179  
of a matrix and its reduced row echelon form, 85
- row of a matrix, 433
- row operations  
determine pivot column decomposition, 85  
determine reduced row echelon form, 85
- row partition, *see* partitioned matrix
- row rank, *see* rank, row
- row reduce, 440
- row space  
and span, 9  
definition, 6  
dimension, *see* rank, row
- row stochastic matrix, *see* stochastic matrix
- row vector  
definition, 4, 433  
zero, 4
- RREF, *see* reduced row echelon form
- scalar, 433
- scalar matrix, *see* matrix, scalar
- scalar multiplication  
compatible with field multiplication, 2  
distributes over vector addition, 2  
identity element, 2  
in a vector space, 1
- Schur  
complement, 67, 70  
determinant formula, 67  
inequality, 282, 350  
Issai, 324  
majorization of diagonal entries and eigenvalues, 376  
norm, 101  
product, *see* Hadamard product  
product theorem, 316  
triangularization theorem, 221
- selfadjoint operator, *see also* Hermitian matrix  
definition, 121
- semisimple, *see* eigenvalues, semisimple
- sesquilinear, 99
- set, 432
- sets vs. lists, 8
- shift property of similarity, 42
- Shoda's theorem, 87
- sign of a permutation, *see* permutation, sign
- similarity  
and change of basis, 38, 41  
and characteristic polynomial, 206  
and eigenvalues, 206  
and minimal polynomial, 226  
convergent matrices, 259  
definition, 41  
equivalence relation, 43  
matrix similar to its transpose, 269  
of two diagonal matrices, 290  
of two diagonalizable matrices, 290  
of two normal matrices, 290

- of two real matrices, 198
- of two real normal matrices, 290
- permutation, *see* permutation similarity
- preserves determinant, 41
- preserves trace, 41
- real orthogonal, *see* real orthogonal similarity
- shift property, 42
- to a block diagonal matrix, 229
- to a diagonal matrix, 208
- to a matrix with equal diagonal entries, 86
- to adjoint, 271
- to conjugate, 270
- unitary, *see* unitary similarity
- via  $S$ , 41
- Simpson's Rule
  - composite, 54
  - simple, 49
- simultaneous real orthogonal diagonalization, 282
- simultaneous unitary diagonalization, 281
- simultaneously diagonalizable matrices
  - commuting matrices, 210
  - definition, 210
- simultaneously upper triangularizable matrices, 231
- singular matrix, *see* matrix, noninvertible
- singular value decomposition
  - compact, *see* compact singular value decomposition
  - complex symmetric matrix, 361
  - definition, 328
  - outer-product form, 344
  - theorem, 327
  - truncated, 345
  - uniqueness, 340
- singular values
  - $AB$  vs.  $BA$ , 341
  - and Frobenius norm, 327
  - and similarity, 351
  - and trace, 352
  - and unitary matrices, 351
  - definition, 327
  - distinct, 331
  - idempotent matrix, 363
  - interlacing, 373
  - involution, 366
  - multiplicity, 331
  - of a normal matrix, 350
  - of a positive semidefinite matrix, 350
  - of a unitary matrix, 351
  - properties, 327
  - simple, 331
  - spectral condition number, 358
  - spectral norm, 347
  - unitarily invariant, 351
- singular vectors
  - definition, 330
  - left, 330
  - right, 330
- size of a matrix, 433
- skew-Hermitian matrix
  - definition, 438
  - diagonal entries, 444
  - spectrum, 287
- skew-Hermitian part of a matrix, 288
- skew-symmetric matrix
  - definition, 438
  - diagonal entries, 444
- solution of a linear system, *see* linear system, solution
- span (noun)
  - and linear independence, 17
  - definition, 8
  - is a subspace, 9
  - is idempotent, 9
  - of the columns of a matrix, 8
  - the whole space, 10
- span (verb), 10
- spanning
  - list, 10
  - set, 10
- spectral condition number
  - definition, 358
  - properties, 358
  - relative error in solution of a linear system, 359
  - unitarily invariant, 358
- spectral decomposition of a normal matrix, 281
- spectral lines of hydrogen, 201
- spectral norm
  - $2 \times 2$  matrix, 364
  - block matrices, 367, 368
  - definition, 347, 394
  - induced by Euclidean norm, 394
  - of a vector, 364
  - of inverse, 350
  - properties, 346, 347
  - submultiplicative, 348
  - submultiplicative for Hadamard product, 387
- spectral projection, 294
- spectral radius
  - and spectral norm, 350
  - bounded by any matrix norm, 395
  - definition, 259
  - equals a matrix norm, 397
  - not a norm, 259
  - stochastic matrix, 263
- spectral resolution, 294
- spectral theorem
  - normal matrix, 280, 293
  - symmetric normal matrix, 289
  - symmetric unitary matrix, 289
- spectrum
  - definition, 186
  - historical remarks, 201
  - nonempty, 185
  - same, 205
- square matrix, *see* matrix, square
- square root
  - $2 \times 2$  positive semidefinite matrix, 310, 318
  - invertible matrix, 274
  - Jordan block, 274
  - nilpotent matrix, 274

- positive semidefinite matrix, 309
- symmetric unitary matrix, 289
- standard basis, *see* basis, standard
- standard inner product, *see* inner product, standard
- stochastic matrix
  - column, 262
  - definition, 262
  - doubly, 262
  - eigenvalues with modulus 1, 263
  - Hadarnard product of a unitary matrix and its conjugate, 323
  - Jordan canonical form, 263
  - limit theorem, 264, 266
  - limit theorem if doubly stochastic, 273
  - normal, 298
  - positive, 263
  - positive entries, 264
  - power bounded, 262
  - row, 262
  - spectral radius, 263
- strict diagonal dominance
  - definition, 192
  - implies invertibility, 193
  - sufficient condition for positive definiteness, 307
- strictly lower triangular matrix, *see* matrix, strictly lower triangular
- strictly upper triangular matrix, *see* matrix, strictly upper triangular
- Strutt, John William, 369
- subdiagonal, 435
- submatrix
  - and rank, 157, 321
  - definition, 436
  - eigenvalue interlacing, 374
  - invertible and rank, 157
  - leading principal, 436
  - principal, 436
  - singular value interlacing, 373
  - trailing principal, 436
- submultiplicative
  - definition, 348, 391
  - matrix norms are, 391
- subspace
  - always nonempty, 5
  - criterion, 5
  - definition, 5
  - direct sum, 12
  - direct sum of orthogonal complements, 159
  - intersection, 11, 77, 89
  - invariant, *see* invariant subspace
  - is the column space of some matrix, 75
  - is the null space of some matrix, 75
  - span of union, 12
  - subset need not be a, 7
  - sum, 12
  - union, 11
  - zero, 5
- sum of subspaces, *see* subspace, sum
- superdiagonal, 435
- Sylvester
  - criterion for positive definiteness, 312, 375
  - criterion for positive semidefiniteness, 319, 388
  - determinant identity, 72, 154
  - inertia theorem, 378, 383
  - James Joseph, 389
  - law of nullity, 88
  - theorem on linear matrix equations, 228
- symmetric matrix
  - complex, *see* complex symmetric matrix
  - definition, 438
  - product of two, 269
  - real, *see* real symmetric matrix
  - real vs. complex, 298
- symmetric normal matrix
  - real and imaginary parts, 298
  - spectral theorem, 289
- symmetric relation, 43
- symmetric unitary matrix
  - spectral theorem, 289
  - square root, 289
- system of linear equations, *see* linear system
- tensor product, *see* Kronecker product
- Toeplitz matrix
  - commutes with Jordan block, 275
  - definition, 275
- trace
  - and singular values, 352
  - definition, 438
  - idempotent matrix, 445
  - is a linear transformation, 88
  - preserved by similarity, 41
  - sum of eigenvalues, 206, 222
  - $\text{tr } AB = \text{tr } BA$ , 438
  - zero, *see* Shoda's theorem
- trailing principal submatrix, *see* submatrix, trailing principal
- transitive relation, 43
- transpose
  - definition, 437
  - is idempotent, 437
  - of a block matrix, 63
  - of inverses, 437
  - reverses products, 437
  - similarity of a matrix and its, 250, 269
- transposition, *see* permutation, transposition
- triangle inequality
  - complex numbers, 422
  - derived norm, 105
  - Euclidean length, 97
  - in the plane, 95
  - norm, 106
- triangular matrix
  - definition, 435
  - diagonal entries of  $p(A)$ , 430
  - products, 64
- tridiagonal matrix
  - definition, 436



- distinct eigenvalues, 387
- eigenvalue interlacing, 387
- normal, 298
- real eigenvalues, 387
- trivial linear combination, *see* linear combination, trivial
- trivial solution, *see* homogeneous linear system, trivial solution
  
- uncertainty principle, *see* Heisenberg, uncertainty principle
- union of subspaces, *see* subspace, union
- unispectral matrix
  - definition, 229
  - diagonalizable, 229
- unit ball
  - convex set, 110
  - definition, 107
- unit lower triangular matrix, 80, 435
- unit vector, 102, 107
- unitarily diagonalizable, 279
- unitary equivalence
  - definition, 337
  - equivalence relation, 339
  - preserves singular values, 338, 352
- unitary matrix
  - $1 \times 1$ , 137
  - \*congruence of two, 382
  - $2 \times 2$ , 153
  - adjoint is inverse, 137
  - basis for  $M_n$ , 154, 323, 367
  - change-of-basis matrix, 143
  - characterizations, 139
  - CS decomposition, 157
  - definition, 137, 438
  - determinants of principal submatrices, 154
  - diagonal, 137
  - direct sums, 138
  - every matrix is a linear combination of four, 322
  - every matrix is a linear combination of two, 367
  - Frobenius norm, 154
  - mapping one given vector to another, 142
  - orthonormal columns, 139
  - orthonormal rows, 139
  - plane rotation, 140
  - preserves Euclidean norm, 139
  - preserves inner product, 139
  - products, 138
  - properties, 138
  - QS decomposition, 290
  - real, *see* real orthogonal matrix
  - singular values, 351
  - spectrum, 287
  - symmetric, *see* symmetric unitary matrix
  - with given first column, 142, 155
- unitary similarity
  - $2 \times 2$  matrices, 273
  - change of orthonormal basis, 144
  - definition, 144
  - equivalence relation, 154
  - Frobenius norms, 144
  - matrix and its transpose, 274
  - necessary conditions, 144, 154
  - of two idempotent matrices, 366
  - of two involutions, 366
  - of two real matrices, 290
  - to a block upper triangular matrix, 229
  - to a diagonal matrix, 279
  - to an upper Hessenberg matrix, 152
  - to an upper triangular matrix, 221
- unitize a vector, 80
- upper bidiagonal matrix, 338
- upper half plane, 388
- upper Hessenberg matrix
  - definition, 151
  - unitary similarity to a, 152
- upper triangular matrix
  - definition, 435
  - determinant, 204
  - eigenvalues, 204
  - inverse, 62
  - Schur's theorem, 221
  
- Vandermonde matrix
  - alternative forms, 52
  - change-of-basis matrix, 46, 52
  - definition, 438
  - determinant formula, 53
  - inverse of  $3 \times 3$ , 45
- vec operator
  - definition, 69
  - of a triple product, 70
- vector addition
  - additive inverse, 2
  - associative, 2
  - commutative, 2
  - distributes over scalar multiplication, 2
  - identity element, 1
  - in a vector space, 1
- vector space
  - column vectors, 4
  - complex, 2
  - complex-valued functions, 4
  - definition, 1
  - dimension, *see* dimension
  - finite-dimensional, 28
  - finitely nonzero sequences, 5
  - four things in harmony, 1
  - infinite dimensional, 28
  - nonzero, 3
  - polynomials, 4
  - real, 2
  - real-valued functions, 4
  - rectangular matrices, 4
  - sum of three of more vectors, 3
  - zero, 3
  - zero dimensional, 28
- Volterra operator
  - adjoint, 133

- 
- Cartesian decomposition, 297
    - definition, 133, 200
    - eigenpairs of, 200
    - singular values, 342
  - volume and determinant, 444
  - Weierstrass approximation theorem, 179
  - weights
    - can be negative, 55
    - $n$ -point rules, 48
    - Simpson's rule, 48
  - well conditioned, 359
  - Weyl inequalities
    - for eigenvalues, 379
    - imply additive interlacing, 380
  - Weyr characteristic
    - and algebraic multiplicity, 253
    - and the Jordan canonical form, 250
    - associated with an eigenvalue, 248
    - definition, 248
    - monotone decreasing, 248
  - Weyr, Eduard, 254
  - Weyr matrix
    - definition, 254
    - matrix commutes with  $a$ , 275
  - Wielandt
    - criterion for primitivity, 415
    - Helmut, 415
    - matrix, 414
  - Wronskian, 53
  - zero dimensional, *see* vector space, zero-dimensional
  - zero matrix, *see* matrix, zero
  - zero of a polynomial, *see* polynomial, zero of a
  - zero polynomial, *see* polynomial, zero
  - zero vector
    - axiom, 1
    - column vectors, 4
    - complex-valued functions, 5
    - finitely nonzero sequences, 5
    - polynomials, 4
    - real-valued functions, 5
    - rectangular matrices, 4
  - zeros vs. roots, 429