## Contents

**Preface** ix  
**Introduction** xiii  

### 1 Matrices 1  
1.1 What Is a Matrix? 1  
1.2 Scalar Matrix Multiplication 4  
1.3 Matrix Addition 4  
1.4 Inner Product (Dot Product) 5  
1.5 Matrix Vector Multiplication 6  
1.6 Outer Product 8  
1.7 Matrix Multiplication 9  
1.8 Transpose and Conjugate Transpose 12  
1.9 Inner and Outer Products, Again 14  
1.10 Symmetric and Hermitian Matrices 15  
1.11 Inverse 16  
1.12 Unitary and Orthogonal Matrices 19  
1.13 Triangular Matrices 20  
1.14 Diagonal Matrices 22  

### 2 Sensitivity, Errors, and Norms 23  
2.1 Sensitivity and Conditioning 23  
2.2 Absolute and Relative Errors 25  
2.3 Floating Point Arithmetic 26  
2.4 Conditioning of Subtraction 27  
2.5 Vector Norms 29  
2.6 Matrix Norms 33  
2.7 Conditioning of Matrix Addition and Multiplication 37  
2.8 Conditioning of Matrix Inversion 38  

### 3 Linear Systems 43  
3.1 The Meaning of $Ax = b$ 43  
3.2 Conditioning of Linear Systems 44  
3.3 Solution of Triangular Systems 51  
3.4 Stability of Direct Methods 52
3.5 LU Factorization ................................ 58
3.6 Cholesky Factorization .......................... 63
3.7 QR Factorization .................................. 68
3.8 QR Factorization of Tall and Skinny Matrices .... 73

4 Singular Value Decomposition .................... 77
4.1 Extreme Singular Values .......................... 79
4.2 Rank .............................................. 81
4.3 Singular Vectors .................................. 86

5 Least Squares Problems .......................... 91
5.1 Solutions of Least Squares Problems .......... 91
5.2 Conditioning of Least Squares Problems ....... 95
5.3 Computation of Full Rank Least Squares Problems .... 101

6 Subspaces .......................................... 105
6.1 Spaces of Matrix Products ..................... 106
6.2 Dimension ....................................... 109
6.3 Intersection and Sum of Subspaces .......... 111
6.4 Direct Sums and Orthogonal Subspaces ....... 115
6.5 Bases ............................................ 118

Index .................................................. 121