

Contents

Preface	ix
List of Symbols	xi
1 Basic facts on vector spaces, matrices, and linear transformations	1
1.1 Vector spaces	1
1.2 Dimension and basis	3
1.3 Matrices	13
1.4 Sum of subspaces	24
1.5 Permutations	30
1.6 Linear, multilinear maps and functions (first encounter)	34
1.7 Definition and properties of the determinant	41
1.8 Permanents	52
1.9 An application of the Philip Hall theorem	56
1.10 Polynomial rings	61
1.11 The general linear group	67
1.12 Linear operators (second encounter)	69
2 Canonical forms	75
2.1 Jordan canonical forms	75
2.2 An application of diagonalizable matrices	83
2.3 Matrix polynomials	87
2.4 Minimal polynomial and decomposition to invariant subspaces	91
2.5 Quotient of vector spaces and induced linear operators	99
2.6 Isomorphism theorems for vector spaces	100
2.7 Existence and uniqueness of the Jordan canonical form	102
2.8 Cyclic subspaces and rational canonical forms	108
Review Problems (1)	117
3 Applications of the Jordan canonical form	121
3.1 Functions of matrices	121
3.2 Power stability, convergence, and boundedness of matrices . .	127
3.3 e^{At} and stability of certain systems of ordinary differential equations	132
4 Inner product spaces	139
4.1 Inner product	139

4.2	Explanation of the G–S process in standard Euclidean space	144
4.3	An example of the G–S process	144
4.4	QR factorization	144
4.5	An example of QR factorization	145
4.6	The best fit line	148
4.7	Geometric interpretation of the determinant (second encounter)	149
4.8	Special transformations in IPS	156
4.9	Symmetric bilinear, Hermitian, and quadratic forms	161
4.10	Max-min characterizations of eigenvalues	164
4.11	Positive definite operators and matrices	173
4.12	Inequalities for traces	177
4.13	Singular value decomposition	181
4.14	Majorization	185
4.15	Characterizations of singular values	190
4.16	Moore–Penrose generalized inverse	198
5	Perron–Frobenius theorem	207
5.1	Perron–Frobenius theorem	207
5.2	Irreducible matrices	215
5.3	Recurrence equation with nonnegative coefficients	217
6	Tensor products	221
6.1	Introduction	221
6.2	Tensor product of two vector spaces	221
6.3	Tensor product of linear operators and the Kronecker product	224
6.4	Tensor product of many vector spaces	226
6.5	Examples and results for 3-tensors	229
	Review Problems (2)	235
	Challenging Problems	245
	Appendices	247
A	Sets and mappings	249
B	Basic facts in analysis and topology	253
C	Basic facts in graph theory	257
D	Basic facts in abstract algebra	261
E	Complex numbers	273
F	Differential equations	277
G	Basic notions of matrices	279
	Bibliography	281
	Index	283