

Contents

Chapter 1. Review of Basic Background	1
1.1. Matrices and Vectors	1
1.2. Determinants	11
1.3. Linear Equations and Inverses	15
1.4. Eigenvalues and Eigenvectors	29
Chapter 2. Linear Spaces and Operators	43
2.1. Linear Spaces	43
2.2. Linear Operators	51
2.3. Linear Equations, Rank, Inverses, and Eigenvalues	60
2.4. Inner Product Spaces	73
2.5. Normed Linear Spaces	90
Chapter 3. Canonical Forms	105
3.1. Orthogonal and Unitary Similarity Transformations	106
3.2. The Jordan Canonical Form	117
3.3. Equivalence Transformations	131
Chapter 4. Quadratic Forms and Optimization	143
4.1. The Geometry of Quadratic Forms	143
4.2. Optimization Problems	151
4.3. Least Squares Problems and Generalized Inverses	158

Chapter 5. Differential and Difference Equations	175
5.1. Differential Equations and Matrix Exponentials	175
5.2. Stability	189
5.3. Difference Equations and Iterative Methods	195
5.4. Lyapunov's Theorem and Related Results	203
Chapter 6. Other Topics	215
6.1. Nonnegative Matrices and Related Results	215
6.2. Generalized and Higher-Order Eigenvalue Problems	230
6.3. Some Special Matrices	236
6.4. Matrix Equations	246
References	257
Index	259