CONTENTS

1 DEFINITIONS AND PRELIMINARY NOTIONS 1

Arrays. Matrices. Fundamental operations. Matrices and linear transformation. Miscellaneous expressions in matrix form. Linear equations and the notion of an inverse. Arithmetical computation.

2 DETERMINANTS AND THE INVERSE OF A MATRIX 27

The origin of determinants. Permutations. The definition of a determinant. Elementary properties of determinants. Expansion of determinants. The inverse of a matrix. Some properties of the adjugate and the inverse.

3 THE THEORY OF LINEAR EQUATIONS 44

Introduction. $\mathbf{A}$ is $n \times n$ and non-singular. Rank and linear dependence. Homogeneous equations. Consistency of equations. $\mathbf{A}$ is $n \times n$ with $m < n$. $\mathbf{A}$ is $m \times n$ $(m > n)$ and $\mathbf{b} \neq \mathbf{0}$. Summary of results.

4 FURTHER DEVELOPMENTS OF MATRICES 61

Partitioned matrices. Elementary operations and elementary matrices. Differentiation of matrices. The characteristic equation.

5 VECTORS AND BASES 92

Vector spaces. Dimensionality. Dimensionality of the total vector space. Completion of bases. Linear transformations. Homogeneous equations. Rank of matrix products. Length and separation of vectors. Orthogonal bases. Schmidt's orthogonalization process.

6 ORTHOGONAL MATRICES 105

Definition and elementary properties. Further properties. Orthogonal transformations. General transformations that preserve separation. Characteristic roots of orthogonal matrices. Orthogonal reduction of a real symmetric matrix. Unitary reduction to upper triangular form. Cayley's formula.

7 QUADRATIC FORMS 118

Definitions. Value classes. Linear transformation of quadratic forms. Lagrange's reduction of definite forms. Positive definite forms: determinantal criteria.

8 ROTATION IN THREE DIMENSIONS 124

Rotation of rigid bodies. Euler's theorem. Resultant of several rotations. Fixed axes. Fundamental matrices. Rotation of coordinate axes. The Euler matrix: small rotations. The Rodrigues matrix. Improper orthogonal matrices: reflexions.

9 GEOMETRICAL APPLICATIONS 159

Cartesian coordinates. Rectangular coordinates. Linear transformations. Affine and euclidean transformations.

10 THE METHOD OF LEAST SQUARES 184

The normal distribution. The principle of maximum likelihood. The matrix of the normal equations. Transformations. Unbiased and minimum variance estimators. The minimum variance property of least-squares estimators. Unbiased estimator for the coefficient of dispersion. Dependent unknowns: Lagrange's method.

11 THE SOLUTION OF LINEAR EQUATIONS 207

The Gauss elimination process. Decomposition into triangular matrices. The conditions for triangular decomposition. The relationship of triangular decomposition to Gauss elimination. The Gauss–Doolittle method: symmetric case. The Cholesky method. Iterative methods. Block iteration methods. Direct solution by partitioning.

BIBLIOGRAPHY 224

INDEX 225