

Contents

Preliminaries	P-1
----------------------------	-----

Part I Linear Algebra

Basic Linear Algebra

1 Vectors, Matrices and Systems of Linear Equations <i>Jane Day</i>	1-1
2 Linear Independence, Span, and Bases <i>Mark Mills</i>	2-1
3 Linear Transformations <i>Francesco Barioli</i>	3-1
4 Determinants and Eigenvalues <i>Luz M. DeAlba</i>	4-1
5 Inner Product Spaces, Orthogonal Projection, Least Squares and Singular Value Decomposition <i>Lixing Han and Michael Neumann</i>	5-1

Matrices with Special Properties

6 Canonical Forms <i>Leslie Hogben</i>	6-1
7 Unitary Similarity, Normal Matrices and Spectral Theory <i>Helene Shapiro</i>	7-1
8 Hermitian and Positive Definite Matrices <i>Wayne Barrett</i>	8-1
9 Nonnegative and Stochastic Matrices <i>Uriel G. Rothblum</i>	9-1

10	Partitioned Matrices <i>Robert Reams</i>	10-1
----	---	------

Advanced Linear Algebra

11	Functions of Matrices <i>Nicholas J. Higham</i>	11-1
----	--	------

12	Quadratic, Bilinear and Sesquilinear Forms <i>Raphael Loewy</i>	12-1
----	--	------

13	Multilinear Algebra <i>J. A. Dias da Silva and Armando Machado</i>	13-1
----	---	------

14	Matrix Equalities and Inequalities <i>Michael Tsatsomeros</i>	14-1
----	--	------

15	Matrix Perturbation Theory <i>Ren-Cang Li</i>	15-1
----	--	------

16	Pseudospectra <i>Mark Embree</i>	16-1
----	---	------

17	Singular Values and Singular Value Inequalities <i>Roy Mathias</i>	17-1
----	---	------

18	Numerical Range <i>Chi-Kwong Li</i>	18-1
----	--	------

19	Matrix Stability and Inertia <i>Daniel Hershkowitz</i>	19-1
----	---	------

Topics in Advanced Linear Algebra

20	Inverse Eigenvalue Problems <i>Alberto Borobia</i>	20-1
----	---	------

21	Totally Positive and Totally Nonnegative Matrices <i>Shaun M. Fallat</i>	21-1
----	---	------

22	Linear Preserver Problems <i>Peter Šemrl</i>	22-1
----	---	------

23	Matrices over Integral Domains <i>Shmuel Friedland</i>	23-1
----	---	------

24	Similarity of Families of Matrices <i>Shmuel Friedland</i>	24-1
----	---	------

25	Max-Plus Algebra <i>Marianne Akian, Ravindra Bapat, Stéphane Gaubert</i>	25-1
----	---	------

26	Matrices Leaving a Cone Invariant <i>Bit-Shun Tam and Hans Schneider</i>	26-1
----	---	------

Part II Combinatorial Matrix Theory and Graphs

Matrices and Graphs

27	Combinatorial Matrix Theory <i>Richard A. Brualdi</i>	27-1
28	Matrices and Graphs <i>Willem H. Haemers</i>	28-1
29	Digraphs and Matrices <i>Jeffrey L. Stuart</i>	29-1
30	Bipartite Graphs and Matrices <i>Bryan L. Shader</i>	30-1

Topics in Combinatorial Matrix Theory

31	Permanents <i>Ian M. Wanless</i>	31-1
32	D-Optimal Designs <i>Michael G. Neubauer and William Watkins</i>	32-1
33	Sign Pattern Matrices <i>Frank J. Hall and Zhongshan Li</i>	33-1
34	Multiplicity Lists for the Eigenvalues of Symmetric Matrices with a Given Graph <i>Charles R. Johnson, António Leal Duarte, and Carlos M. Saiago</i>	34-1
35	Matrix Completion Problems <i>Leslie Hogben and Amy Wangsness</i>	35-1
36	Algebraic Connectivity <i>Steve Kirkland</i>	36-1

Part III Numerical Methods

Numerical Methods for Linear Systems

37	Vector and Matrix Norms, Error Analysis, Efficiency and Stability <i>Ralph Byers and Biswa Nath Datta</i>	37-1
38	Matrix Factorizations, and Direct Solution of Linear Systems <i>Christopher Beattie</i>	38-1

39	Least Squares Solution of Linear Systems <i>Per Christian Hansen and Hans Bruun Nielsen</i>	39-1
40	Sparse Matrix Methods <i>Esmond G. Ng</i>	40-1
41	Iterative Solution Methods for Linear Systems <i>Anne Greenbaum</i>	41-1

Numerical Methods for Eigenvalues

42	Symmetric Matrix Eigenvalue Techniques <i>Ivan Slapničar</i>	42-1
43	Unsymmetric Matrix Eigenvalue Techniques <i>David S. Watkins</i>	43-1
44	The Implicitly Restarted Arnoldi Method <i>D. C. Sorensen</i>	44-1
45	Computation of the Singular Value Decomposition <i>Alan Kaylor Cline and Inderjit S. Dhillon</i>	45-1
46	Computing Eigenvalues and Singular Values to High Relative Accuracy <i>Zlatko Drmač</i>	46-1

Computational Linear Algebra

47	Fast Matrix Multiplication <i>Dario A. Bini</i>	47-1
48	Structured Matrix Computations <i>Michael Ng</i>	48-1
49	Large-Scale Matrix Computations <i>Roland W. Freund</i>	49-1

Part IV Applications

Applications to Optimization

50	Linear Programming <i>Leonid N. Vaserstein</i>	50-1
51	Semidefinite Programming <i>Henry Wolkowicz</i>	51-1

Applications to Probability and Statistics

- 52 Random Vectors and Linear Statistical Models
Simo Puntanen and George P. H. Styan 52-1
- 53 Multivariate Statistical Analysis
Simo Puntanen, George A. F. Seber, and George P. H. Styan 53-1
- 54 Markov Chains
Beatrice Meini 54-1

Applications to Analysis

- 55 Differential Equations and Stability
Volker Mehrmann and Tatjana Stykel 55-1
- 56 Dynamical Systems and Linear Algebra
Fritz Colonius and Wolfgang Kliemann 56-1
- 57 Control Theory
Peter Benner 57-1
- 58 Fourier Analysis
Kenneth Howell 58-1

Applications to Physical and Biological Sciences

- 59 Linear Algebra and Mathematical Physics
Lorenzo Sadun 59-1
- 60 Linear Algebra in Biomolecular Modeling
Zhijun Wu 60-1

Applications to Computer Science

- 61 Coding Theory
Joachim Rosenthal and Paul Weiner 61-1
- 62 Quantum Computation
Zijian Diao 62-1
- 63 Information Retrieval and Web Search
Amy Langville and Carl Meyer 63-1
- 64 Signal Processing
Michael Stewart 64-1

Applications to Geometry

- 65 Geometry
Mark Hunacek 65-1

66	Some Applications of Matrices and Graphs in Euclidean Geometry <i>Miroslav Fiedler</i>	66-1
----	---	------

Applications to Algebra

67	Matrix Groups <i>Peter J. Cameron</i>	67-1
68	Group Representations <i>Randall Holmes and T. Y. Tam</i>	68-1
69	Nonassociative Algebras <i>Murray R. Bremner, Lucia I. Muakami and Ivan P. Shestakov</i>	69-1
70	Lie Algebras <i>Robert Wilson</i>	70-1

Part V Computational Software

Interactive Software for Linear Algebra

71	MATLAB <i>Steven J. Leon</i>	71-1
72	Linear Algebra in Maple <i>David J. Jeffrey and Robert M. Corless</i>	72-1
73	Mathematica <i>Heikki Ruskeepää</i>	73-1

Packages of Subroutines for Linear Algebra

74	BLAS <i>Jack Dongarra, Victor Eijkhout, and Julien Langou</i>	74-1
75	LAPACK <i>Zhaojun Bai, James Demmel, Jack Dongarra, Julien Langou, and Jenny Wang</i>	75-1
76	Use of ARPACK and EIGS <i>D. C. Sorensen</i>	76-1
77	Summary of Software for Linear Algebra Freely Available on the Web <i>Jack Dongarra, Victor Eijkhout, and Julien Langou</i>	77-1

Glossary	G-1
-----------------------	------------

Notation Index	N-1
-----------------------------	------------

Index	I-1
--------------------	------------