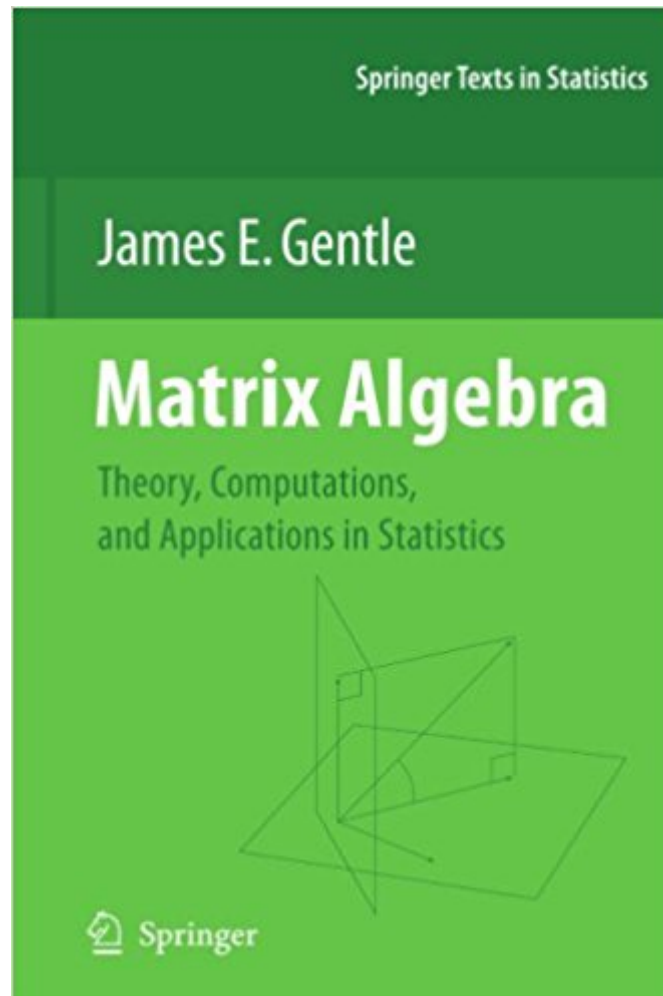




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Matrix Algebra (Springer Texts In Statistics)



Synopsis

Matrix algebra is one of the most important areas of mathematics for data analysis and for statistical theory. The first part of this book presents the relevant aspects of the theory of matrix algebra for applications in statistics. This part begins with the fundamental concepts of vectors and vector spaces, next covers the basic algebraic properties of matrices, then describes the analytic properties of vectors and matrices in the multivariate calculus, and finally discusses operations on matrices in solutions of linear systems and in eigenanalysis. This part is essentially self-contained. The second part of the book begins with a consideration of various types of matrices encountered in statistics, such as projection matrices and positive definite matrices, and describes the special properties of those matrices. The second part also describes some of the many applications of matrix theory in statistics, including linear models, multivariate analysis, and stochastic processes. The brief coverage in this part illustrates the matrix theory developed in the first part of the book. The first two parts of the book can be used as the text for a course in matrix algebra for statistics students, or as a supplementary text for various courses in linear models or multivariate statistics. The third part of this book covers numerical linear algebra. It begins with a discussion of the basics of numerical computations, and then describes accurate and efficient algorithms for factoring matrices, solving linear systems of equations, and extracting eigenvalues and eigenvectors. Although the book is not tied to any particular software system, it describes and gives examples of the use of modern computer software for numerical linear algebra. This part is essentially self-contained, although it assumes some ability to program in Fortran or C and/or the ability to use R/S-Plus or Matlab. This part of the book can be used as the text for a course in statistical computing, or as a supplementary text for various courses that emphasize computations. The book includes a large number of exercises with some solutions provided in an appendix.

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Customer Reviews

I think it's one of the best books on the subject, all theorems with demonstration, a lot of examples and problems solved (I like specially the chapter about Generalized Inverse matrix)... ..written in Latex so it looks very "beautiful"...ALL what you wanted to know about matrix theory is in this book ... very rigourous, with modern notation for matrices and vectors, besides it covers almost all subjects related with the application of matrix theory (...for a statistician who works in multivariate analysis or linear models this book should be THE BIBLE...). Besides it is much more modern than many of the good books in the subject (Gantmacher for example). I love this book

It deserves SIX stars. Very briefly: I came across several books of matrix algebra. This is probably the most comprehensive, captivating and informative. In case of doubts or needs of research about any issue on matrix algebra and methods for analyzing/computing multivariate structures, this is the place to go. Nothing is missing. It is not structured with definitions, lemmas, theorems, corollaries. It explains and clearly *proves* every concept in a talkative manner, extremely formal yet. When things get complicated, it always refers to the proper paragraph for helping the reader to connect the dots. Computational solutions are described in strict mathematical words (no pseudo code) step by step. Overall, this is a wonderful piece of work.

I am not a real mathematician or hard core numeric analyst; my formal training is lacking, and maybe that's why I don't gravitate to Dennis Bernstein's text or others like it. I have managed to get past the very basics (rank, determinants, permanents, spectral decomposition, Jordan normal form) and come to appreciate the numeric issues involved in computing (or, more to the point, avoiding the computation of) inverses and pseudoinverses. The theory is less interesting to me than, or at least is primarily in service of, the applications. James Gentle's treatment of how numeric computing

is actually done serves as useful context which I found missing in some more theoretical texts, and glossed over by some introductory texts. I guess that's why I keep coming back to it. It serves my personal needs. I find it surprisingly readable; diagrams are used as needed, and its index is good. Perhaps I am simply in a sort of limbo, where this intermediate (?) linear algebra text is something I might eventually outgrow. (When that might happen, I'm sure I don't know) Experienced numeric analysts seem to prefer treatments like Bernstein, Horn, or Golub & Van Loan, while the SIAM text by Meyer or the classic textbooks by Strang are probably better introductions. This book is clearly slanted towards statisticians, and more than that, statisticians who find themselves operating on large datasets, perhaps without a rigorous math background. It was invaluable to me when I had to implement my own GLM engine (for reasons too boring to discuss here, I couldn't use GPLed software). You don't really need it to peck at R, for example, but if you go to scale up a piece of code in C++ or similar, it will be much more difficult if you haven't digested this material. (I find Jorge Nocedal's "Numeric Optimization" to be an extremely useful companion to Gentle's book) It's cheaper (on , at least), and to my mind more coherent, than any of the other texts I have listed above. Our university library is superb, so I've checked out all of them, and I own Meyer's book. (It was very useful for me to get started and I wish I'd had it when I took p-chem) But now Gentle's book is the one on my desk (library sticker and all -- I still haven't bought it, though I've had it out on loan for something like 10 months now). I doubt that a physicist will learn anything new from it, but a CS student might. Gentle has a newer textbook out on Computational Statistics, so depending on your focus, that may be of equal or greater value to you. I can just read papers (or look for implementations) if I need specific solutions; this book helps me organize different methods by theme, and provides just enough rigor for me to maintain mathematical context. If you are in a similar situation, I think you'll find this book to be a valuable resource. I have.

Very well focused on statistics topics.

I had missing pages. Also, I had pages that are connected, so I had to split them by scissors. They refuse to return the book since, it's been more than a month. But how can I check for blank pages in a big textbook.

Its okay , lots of words and not used for the class i got this for, a better book could have been picked

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