

Contents

Preface to the third edition	xiii
Preface to the fourth edition	xv
About the authors	xvii

CHAPTER 1 Matrices.....	1
1.1 Basic concepts.....	1
Problems 1.1	3
1.2 Operations.....	6
Problems 1.2	8
1.3 Matrix multiplication	10
Problems 1.3	16
1.4 Special matrices.....	21
Problems 1.4	25
1.5 Submatrices and partitioning	30
Problems 1.5	34
1.6 Vectors	35
Problems 1.6	36
1.7 The geometry of vectors.....	40
Problems 1.7	44
CHAPTER 2 Simultaneous linear equations	45
2.1 Linear systems.....	45
Problems 2.1	47
2.2 Solutions by substitution.....	52
Problems 2.2	55
2.3 Gaussian elimination.....	56
Problems 2.3	64
2.4 Pivoting strategies	67
Problems 2.4	71
2.5 Linear independence.....	72
Problems 2.5	76
2.6 Rank.....	79
Problems 2.6	83
2.7 Theory of solutions.....	85
Problems 2.7	88
2.8 Final comments on Chapter 2.....	89

CHAPTER 3	The inverse.....	93
3.1	Introduction.....	93
	Problems 3.1	98
3.2	Calculating inverses.....	103
	Problems 3.2	108
3.3	Simultaneous equations.....	112
	Problems 3.3	114
3.4	Properties of the inverse	116
	Problems 3.4	117
3.5	LU decomposition.....	118
	Problems 3.5	124
3.6	Final comments on Chapter 3.....	127
CHAPTER 4	An introduction to optimization.....	131
4.1	Graphing inequalities	131
	Problems 4.1	133
4.2	Modeling with inequalities.....	135
	Problems 4.2	137
4.3	Solving problems using linear programming	138
	Problems 4.3	143
4.4	An introduction to the simplex method	144
	Problems 4.4	149
4.5	Final comments on Chapter 4.....	149
CHAPTER 5	Determinants	151
5.1	Introduction.....	151
	Problems 5.1	153
5.2	Expansion by cofactors	155
	Problems 5.2	158
5.3	Properties of determinants.....	161
	Problems 5.3	166
5.4	Pivotal condensation	168
	Problems 5.4	171
5.5	Inversion.....	173
	Problems 5.5	176
5.6	Cramer's rule.....	177
	Problems 5.6	180
5.7	Final comments on Chapter 5.....	181

CHAPTER 6 Eigenvalues and eigenvectors	185
6.1 Definitions	185
Problems 6.1	187
6.2 Eigenvalues	190
Problems 6.2	192
6.3 Eigenvectors	196
Problems 6.3	199
6.4 Properties of eigenvalues and eigenvectors	202
Problems 6.4	205
6.5 Linearly independent eigenvectors	207
Problems 6.5	212
6.6 Power methods	213
Problems 6.6	222
CHAPTER 7 Matrix calculus	225
7.1 Well-defined functions	225
Problems 7.1	229
7.2 Cayley–Hamilton theorem	231
Problems 7.2	234
7.3 Polynomials of matrices—distinct eigenvalues	234
Problems 7.3	238
7.4 Polynomials of matrices—general case	240
Problems 7.4	243
7.5 Functions of a matrix	244
Problems 7.5	247
7.6 The function e^{At}	249
Problems 7.6	251
7.7 Complex eigenvalues	252
Problems 7.7	255
7.8 Properties of e^A	255
Problems 7.8	258
7.9 Derivatives of a matrix	259
Problems 7.9	263
7.10 Final comments on Chapter 7	264
CHAPTER 8 Linear differential equations	267
8.1 Fundamental form	267
Problems 8.1	271
8.2 Reduction of an n th order equation	273
Problems 8.2	279
8.3 Reduction of a system	280

Problems 8.3	284
8.4 Solutions of systems with constant coefficients.....	285
Problems 8.4	294
8.5 Solutions of systems—general case	295
Problem 8.5.....	302
8.6 Final comments on Chapter 8.....	303
CHAPTER 9 Probability and Markov chains	305
9.1 Probability: an informal approach	305
Problems 9.1	308
9.2 Some laws of probability	308
Problems 9.2	311
9.3 Bernoulli trials and combinatorics	312
Problems 9.3	316
9.4 Modeling with Markov chains: an introduction.....	317
Problems 9.4	320
9.5 Final comments on Chapter 9.....	321
CHAPTER 10 Real inner products and least squares.....	323
10.1 Introduction.....	323
Problems 10.1	325
10.2 Orthonormal vectors	328
Problems 10.2.....	333
10.3 Projections and QR decompositions.....	336
Problems 10.3	346
10.4 The QR algorithm	348
Problems 10.4.....	353
10.5 Least squares.....	354
Problems 10.5.....	362
CHAPTER 11 Sabermetrics — An introduction.....	365
11.1 Introductory comments.....	365
11.2 Some basic measures	366
11.3 Sabermetrics in the classroom.....	367
11.4 Run expectancy matrices	369
11.5 How to “do” sabermetrics	370
11.6 Informal reference list.....	371
11.7 Testing.....	371

CHAPTER 12	Sabermetrics — A module	375
12.1	Base stealing runs (BSRs)	375
12.2	Batting linear weights runs (BLWTS)	376
12.3	Equivalence coefficient (EC)	376
12.4	Isolated power (ISO)	376
12.5	On base average (OBA)	377
12.6	On base plus slugging (OPS)	377
12.7	Power factor (PF)	377
12.8	Power-speed number (PSN)	377
12.9	Runs created (RC)	378
12.10	Slugging times on base average (SLOB)	378
12.11	Total power quotient (TPQ)	378
12.12	Modified weighted pitcher's rating (MWPR)	378
12.13	Pitching linear weights runs (PLWTS)	378
12.14	Walks plus hits per innings pitched (WHIP)	379
Appendix: A word on technology		381
Answers and hints to selected problems		383
Index		487