
Contents

<i>Preface to the Second Edition</i>	xv
<i>Preface to the First Edition</i>	xvii
<i>Special Symbols</i>	xxi
<i>Conventions, Notation, and Terminology</i>	xxxiii
1. Preliminaries	1
1.1 Logic	1
1.2 Sets	2
1.3 Integers, Real Numbers, and Complex Numbers	3
1.4 Functions	4
1.5 Relations	6
1.6 Graphs	9
1.7 Facts on Logic, Sets, Functions, and Relations	11
1.8 Facts on Graphs	15
1.9 Facts on Binomial Identities and Sums	16
1.10 Facts on Convex Functions	23
1.11 Facts on Scalar Identities and Inequalities in One Variable	25
1.12 Facts on Scalar Identities and Inequalities in Two Variables	33
1.13 Facts on Scalar Identities and Inequalities in Three Variables	42
1.14 Facts on Scalar Identities and Inequalities in Four Variables	50
1.15 Facts on Scalar Identities and Inequalities in Six Variables	52
1.16 Facts on Scalar Identities and Inequalities in Eight Variables	52
1.17 Facts on Scalar Identities and Inequalities in n Variables	52
1.18 Facts on Scalar Identities and Inequalities in $2n$ Variables	66
1.19 Facts on Scalar Identities and Inequalities in $3n$ Variables	74
1.20 Facts on Scalar Identities and Inequalities in Complex Variables	74
1.21 Facts on Trigonometric and Hyperbolic Identities	81
1.22 Notes	84
2. Basic Matrix Properties	85
2.1 Matrix Algebra	85
2.2 Transpose and Inner Product	92
2.3 Convex Sets, Cones, and Subspaces	97
2.4 Range and Null Space	101

2.5	Rank and Defect	104
2.6	Invertibility	106
2.7	The Determinant	111
2.8	Partitioned Matrices	115
2.9	Facts on Polars, Cones, Dual Cones, Convex Hulls, and Subspaces	119
2.10	Facts on Range, Null Space, Rank, and Defect	124
2.11	Facts on the Range, Rank, Null Space, and Defect of Partitioned Matrices	130
2.12	Facts on the Inner Product, Outer Product, Trace, and Matrix Powers	136
2.13	Facts on the Determinant	139
2.14	Facts on the Determinant of Partitioned Matrices	144
2.15	Facts on Left and Right Inverses	152
2.16	Facts on the Adjugate and Inverses	153
2.17	Facts on the Inverse of Partitioned Matrices	159
2.18	Facts on Commutators	161
2.19	Facts on Complex Matrices	164
2.20	Facts on Geometry	167
2.21	Facts on Majorization	175
2.22	Notes	178
3.	Matrix Classes and Transformations	179
3.1	Matrix Classes	179
3.2	Matrices Related to Graphs	184
3.3	Lie Algebras and Groups	185
3.4	Matrix Transformations	188
3.5	Projectors, Idempotent Matrices, and Subspaces	190
3.6	Facts on Group-Invertible and Range-Hermitian Matrices	191
3.7	Facts on Normal, Hermitian, and Skew-Hermitian Matrices	192
3.8	Facts on Commutators	199
3.9	Facts on Linear Interpolation	200
3.10	Facts on the Cross Product	202
3.11	Facts on Unitary and Shifted-Unitary Matrices	205
3.12	Facts on Idempotent Matrices	215
3.13	Facts on Projectors	223
3.14	Facts on Reflectors	229
3.15	Facts on Involutory Matrices	230
3.16	Facts on Tripotent Matrices	231
3.17	Facts on Nilpotent Matrices	232
3.18	Facts on Hankel and Toeplitz Matrices	234
3.19	Facts on Tridiagonal Matrices	237
3.20	Facts on Hamiltonian and Symplectic Matrices	238
3.21	Facts on Matrices Related to Graphs	240
3.22	Facts on Triangular, Irreducible, Cauchy, Dissipative, Contractive, and Centrosymmetric Matrices	240
3.23	Facts on Groups	242
3.24	Facts on Quaternions	247
3.25	Notes	252

4. Polynomial Matrices and Rational Transfer Functions	253
4.1 Polynomials	253
4.2 Polynomial Matrices	256
4.3 The Smith Decomposition and Similarity Invariants	258
4.4 Eigenvalues	261
4.5 Eigenvectors	267
4.6 The Minimal Polynomial	269
4.7 Rational Transfer Functions and the Smith-McMillan Decomposition	271
4.8 Facts on Polynomials and Rational Functions	276
4.9 Facts on the Characteristic and Minimal Polynomials	282
4.10 Facts on the Spectrum	288
4.11 Facts on Graphs and Nonnegative Matrices	297
4.12 Notes	307
5. Matrix Decompositions	309
5.1 Smith Form	309
5.2 Multicompanion Form	309
5.3 Hypercompanion Form and Jordan Form	314
5.4 Schur Decomposition	318
5.5 Eigenstructure Properties	321
5.6 Singular Value Decomposition	328
5.7 Pencils and the Kronecker Canonical Form	330
5.8 Facts on the Inertia	334
5.9 Facts on Matrix Transformations for One Matrix	338
5.10 Facts on Matrix Transformations for Two or More Matrices	345
5.11 Facts on Eigenvalues and Singular Values for One Matrix	350
5.12 Facts on Eigenvalues and Singular Values for Two or More Matrices	362
5.13 Facts on Matrix Pencils	369
5.14 Facts on Matrix Eigenstructure	369
5.15 Facts on Matrix Factorizations	377
5.16 Facts on Companion, Vandermonde, Circulant, and Hadamard Matrices	385
5.17 Facts on Simultaneous Transformations	391
5.18 Facts on the Polar Decomposition	393
5.19 Facts on Additive Decompositions	394
5.20 Notes	396
6. Generalized Inverses	397
6.1 Moore-Penrose Generalized Inverse	397
6.2 Drazin Generalized Inverse	401
6.3 Facts on the Moore-Penrose Generalized Inverse for One Matrix	404
6.4 Facts on the Moore-Penrose Generalized Inverse for Two or More Matrices	411
6.5 Facts on the Moore-Penrose Generalized Inverse for Partitioned Matrices	422
6.6 Facts on the Drazin and Group Generalized Inverses	431
6.7 Notes	438

7. Kronecker and Schur Algebra	439
7.1 Kronecker Product	439
7.2 Kronecker Sum and Linear Matrix Equations	443
7.3 Schur Product	444
7.4 Facts on the Kronecker Product	445
7.5 Facts on the Kronecker Sum	450
7.6 Facts on the Schur Product	454
7.7 Notes	458
8. Positive-Semidefinite Matrices	459
8.1 Positive-Semidefinite and Positive-Definite Orderings	459
8.2 Submatrices	461
8.3 Simultaneous Diagonalization	465
8.4 Eigenvalue Inequalities	467
8.5 Exponential, Square Root, and Logarithm of Hermitian Matrices	473
8.6 Matrix Inequalities	474
8.7 Facts on Range and Rank	486
8.8 Facts on Structured Positive-Semidefinite Matrices	488
8.9 Facts on Identities and Inequalities for One Matrix	495
8.10 Facts on Identities and Inequalities for Two or More Matrices	501
8.11 Facts on Identities and Inequalities for Partitioned Matrices	514
8.12 Facts on the Trace	523
8.13 Facts on the Determinant	533
8.14 Facts on Convex Sets and Convex Functions	543
8.15 Facts on Quadratic Forms	550
8.16 Facts on the Gaussian Density	556
8.17 Facts on Simultaneous Diagonalization	558
8.18 Facts on Eigenvalues and Singular Values for One Matrix	559
8.19 Facts on Eigenvalues and Singular Values for Two or More Matrices	564
8.20 Facts on Alternative Partial Orderings	574
8.21 Facts on Generalized Inverses	577
8.22 Facts on the Kronecker and Schur Products	584
8.23 Notes	595
9. Norms	597
9.1 Vector Norms	597
9.2 Matrix Norms	601
9.3 Compatible Norms	604
9.4 Induced Norms	607
9.5 Induced Lower Bound	613
9.6 Singular Value Inequalities	615
9.7 Facts on Vector Norms	618
9.8 Facts on Matrix Norms for One Matrix	627
9.9 Facts on Matrix Norms for Two or More Matrices	636
9.10 Facts on Matrix Norms for Partitioned Matrices	649
9.11 Facts on Matrix Norms and Eigenvalues for One Matrix	653
9.12 Facts on Matrix Norms and Eigenvalues for Two or More Matrices	656
9.13 Facts on Matrix Norms and Singular Values for One Matrix	659

9.14	Facts on Matrix Norms and Singular Values for Two or More Matrices	665
9.15	Facts on Linear Equations and Least Squares	676
9.16	Notes	680
10.	Functions of Matrices and Their Derivatives	681
10.1	Open Sets and Closed Sets	681
10.2	Limits	682
10.3	Continuity	684
10.4	Derivatives	685
10.5	Functions of a Matrix	688
10.6	Matrix Square Root and Matrix Sign Functions	690
10.7	Matrix Derivatives	690
10.8	Facts on One Set	693
10.9	Facts on Two or More Sets	695
10.10	Facts on Matrix Functions	698
10.11	Facts on Functions	699
10.12	Facts on Derivatives	701
10.13	Facts on Infinite Series	704
10.14	Notes	705
11.	The Matrix Exponential and Stability Theory	707
11.1	Definition of the Matrix Exponential	707
11.2	Structure of the Matrix Exponential	710
11.3	Explicit Expressions	715
11.4	Matrix Logarithms	718
11.5	Principal Logarithm	720
11.6	Lie Groups	722
11.7	Lyapunov Stability Theory	725
11.8	Linear Stability Theory	726
11.9	The Lyapunov Equation	730
11.10	Discrete-Time Stability Theory	734
11.11	Facts on Matrix Exponential Formulas	736
11.12	Facts on the Matrix Sine and Cosine	742
11.13	Facts on the Matrix Exponential for One Matrix	743
11.14	Facts on the Matrix Exponential for Two or More Matrices	746
11.15	Facts on the Matrix Exponential and Eigenvalues, Singular Values, and Norms for One Matrix	756
11.16	Facts on the Matrix Exponential and Eigenvalues, Singular Values, and Norms for Two or More Matrices	759
11.17	Facts on Stable Polynomials	763
11.18	Facts on Stable Matrices	766
11.19	Facts on Almost Nonnegative Matrices	774
11.20	Facts on Discrete-Time-Stable Polynomials	777
11.21	Facts on Discrete-Time-Stable Matrices	782
11.22	Facts on Lie Groups	786
11.23	Facts on Subspace Decomposition	786
11.24	Notes	793

12. Linear Systems and Control Theory	795
12.1 State Space and Transfer Function Models	795
12.2 Laplace Transform Analysis	798
12.3 The Unobservable Subspace and Observability	800
12.4 Observable Asymptotic Stability	805
12.5 Detectability	807
12.6 The Controllable Subspace and Controllability	808
12.7 Controllable Asymptotic Stability	816
12.8 Stabilizability	820
12.9 Realization Theory	822
12.10 Zeros	830
12.11 H_2 System Norm	838
12.12 Harmonic Steady-State Response	841
12.13 System Interconnections	842
12.14 Standard Control Problem	845
12.15 Linear-Quadratic Control	847
12.16 Solutions of the Riccati Equation	850
12.17 The Stabilizing Solution of the Riccati Equation	855
12.18 The Maximal Solution of the Riccati Equation	859
12.19 Positive-Semidefinite and Positive-Definite Solutions of the Riccati Equation	862
12.20 Facts on Stability, Observability, and Controllability	863
12.21 Facts on the Lyapunov Equation and Inertia	866
12.22 Facts on Realizations and the H_2 System Norm	872
12.23 Facts on the Riccati Equation	875
12.24 Notes	879
Bibliography	881
Author Index	967
Index	979