# Matrix Analysis, 8.0 credits 

Matrisanalys, 8.0 hp

Third-cycle education course
6FMAI14

Dept of Mathematics
Valid from: First half-year 2023

## Approved by <br> Head of Department <br> Registration number

Approved

## Entry requirements

Linear Algebra, honours course (TATA53) or equivalent (the following topics should be familiar: complex vector spaces, the spectral theorem for Hermitian and normal operators, the singular value decomposition, the Jordan normal form).

## Contents

- Special matrices: Toeplitz, circulant, Vandermonde, Hankel, and Hessenberg matrices.
- Block matrices: inversion formulas, Schur complement.
- Real and complex canonical forms.
- Vector and matrix norms.
- Eigenvalues: location, inequalities, perturbations, Rayleigh quotients, variational characterization. Hadamard's inequality.
- Singular values: inequalities, variational characterization, Schatten and Ky Fan norms.
- Total least squares. Quadratic minimization with linear constraints.
- Matrix products: Kronecker, Hadamard and Khatri-Rao products.
- Matrix equations. Stable matrices.
- Functions of matrices.
- Matrices of functions, matrix calculus and differentiation.
- Multilinear algebra, tensor product, decomposition and approximation of tensors.


## Educational methods

Lectures.

## Examination

Hand-in assigments and oral presentations.

## Grading

Two-grade scale

## Course literature

Horn and Johnson: Matrix Analysis (recommended), lecture notes.

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