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Applied Matrix Algebra In The Statistical Sciences

Alexander Basilevsky

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Matrix Algebra James E. Gentle, 2007-07-27 Matrix algebra is one of the most important areas of mathematics for data analysis and for statistical theory This much needed work presents the relevant aspects of the theory of matrix algebra for applications in statistics It moves on to consider the various types of matrices encountered in statistics such as projection matrices and positive definite matrices and describes the special properties of those matrices Finally it covers numerical linear algebra beginning with a discussion of the basics of numerical computations and following up with accurate and efficient algorithms for factoring matrices solving linear systems of equations and extracting eigenvalues and eigenvectors

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software system it describes and gives examples of the use of modern computer software for numerical linear algebra. An understanding of numerical linear algebra requires basic knowledge both of linear algebra and of how numerical data are stored and manipulated in the computer. The book begins with a discussion of the basics of numerical computations and then describes the relevant properties of matrix inverses, matrix factorizations, matrix and vector norms, and other topics in linear algebra; hence the book is essentially self-contained. The topics addressed in this book constitute the most important material for an introductory course in statistical computing and should be covered in every such course. The book includes exercises and can be used as a text for a first course in statistical computing or as supplementary text for various courses that emphasize computations. James Gentle is University Professor of Computational Statistics at George Mason University. During a thirteen-year hiatus from academic work before joining George Mason, he was director of research and design at the world's largest independent producer of Fortran and C general purpose scientific software libraries. These libraries implement many algorithms for numerical linear algebra. He is a Fellow of the American Statistical Association and member of the International Statistical Institute. He has held several national positions. **The Cumulative Book Index**, 1984. A world list of books in the English language. *Social Psychology Quarterly*, 1979.

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