

Appendices

Notation and Definitions

All notation used in this work is “standard”, and I have endeavored to use notation consistently. I have opted for simple notation, which, of course, results in a one-to-many map of notation to object classes. Within a given context, however, the overloaded notation is generally unambiguous.

This appendix is not intended to be a comprehensive listing of definitions. The Index is a more reliable set of pointers to definitions, except for symbols that are not words.

A.1 General Notation

Uppercase italic Latin and Greek letters, such as A , B , E , Λ , etc., are generally used to represent either matrices or random variables. Random variables are usually denoted by letters nearer the end of the Latin alphabet, such X , Y , and Z , and by the Greek letter E . Parameters in models (that is, unobservables in the models), whether or not they are considered to be random variables, are generally represented by lowercase Greek letters. Uppercase Latin and Greek letters are also used to represent cumulative distribution functions. Also, uppercase Latin letters are used to denote sets.

Lowercase Latin and Greek letters are used to represent ordinary scalar or vector variables and functions. **No distinction in the notation is made between scalars and vectors**; thus, β may represent a vector and β_i may represent the i^{th} element of the vector β . In another context, however, β may represent a scalar. All vectors are considered to be column vectors, although we may write a vector as $x = (x_1, x_2, \dots, x_n)$. Transposition of a vector or a matrix is denoted by the superscript “T”.

Uppercase calligraphic Latin letters, such as \mathcal{D} , \mathcal{V} , and \mathcal{W} , are generally used to represent either vector spaces or transforms (functionals).

Subscripts generally represent indexes to a larger structure; for example, x_{ij} may represent the $(i, j)^{\text{th}}$ element of a matrix, X . A subscript in parentheses represents an order statistic. A superscript in parentheses represents an iteration; for example, $x_i^{(k)}$ may represent the value of x_i at the k^{th} step of an iterative process.

x_i The i^{th} element of a structure (including a sample, which is a multiset).

$x_{(i)}$ The i^{th} order statistic.

$x^{(i)}$ The value of x at the i^{th} iteration.

Realizations of random variables and placeholders in functions associated with random variables are usually represented by lowercase letters corresponding to the uppercase letters; thus, ϵ may represent a realization of the random variable E .

A single symbol in an italic font is used to represent a single variable. A Roman font or a special font is often used to represent a standard operator or a standard mathematical structure. Sometimes a string of symbols in a Roman font is used to represent an operator (or a standard function); for example, $\exp(\cdot)$ represents the exponential function. But a string of symbols in an italic font on the same baseline should be interpreted as representing a composition (probably by multiplication) of separate objects; for example, exp represents the product of e , x , and p . Likewise a string of symbols in a Roman font (usually a single symbol) is used to represent a fundamental constant; for example, e represents the base of the natural logarithm, while e represents a variable.

A fixed-width font is used to represent computer input or output, for example,

`a = bx + sin(c).`

In computer text, a string of letters or numerals with no intervening spaces or other characters, such as `bx` above, represents a single object, and there is no distinction in the font to indicate the type of object.

Some important mathematical structures and other objects are:

\mathbb{R} The field of reals or the set over which that field is defined.

\mathbb{R}_+ The set of positive reals.

$\bar{\mathbb{R}}_+$ The nonnegative reals; $\bar{\mathbb{R}}_+ = \mathbb{R}_+ \cup \{0\}$.

\mathbb{R}^d	The usual d -dimensional vector space over the reals or the set of all d -tuples with elements in \mathbb{R} .
$\mathbb{R}^{n \times m}$	The vector space of real $n \times m$ matrices.
\mathbb{Z}	The ring of integers or the set over which that ring is defined.
$GL(n)$	The general linear group; that is, the group of $n \times n$ full rank (real) matrices with Cayley multiplication.
$\mathcal{O}(n)$	The orthogonal group; that is, the group of $n \times n$ orthogonal (orthonormal) matrices with Cayley multiplication.
e	The base of the natural logarithm. This is a constant; e may be used to represent a variable. (Note the difference in the font.)
i	The imaginary unit, $\sqrt{-1}$. This is a constant; i may be used to represent a variable. (Note the difference in the font.)

A.2 Computer Number Systems

Computer number systems are used to simulate the more commonly used number systems. It is important to realize that they have different properties, however. Some notation for computer number systems follows.

\mathbb{F}	The set of floating-point numbers with a given precision, on a given computer system, or this set together with the four operators $+$, $-$, $*$, and $/$. (\mathbb{F} is similar to \mathbb{R} in some useful ways; see Sect. 10.1.2 and Table 10.4 on page 492.)
\mathbb{I}	The set of fixed-point numbers with a given length, on a given computer system, or this set together with the four operators $+$, $-$, $*$, and $/$. (\mathbb{I} is similar to \mathbb{Z} in some useful ways; see Sect. 10.1.1.)
e_{\min} and e_{\max}	The minimum and maximum values of the exponent in the set of floating-point numbers with a given length (see page 470).
ϵ_{\min} and ϵ_{\max}	The minimum and maximum spacings around 1 in the set of floating-point numbers with a given length (see page 472).

ϵ or ϵ_{mach}	The machine epsilon, the same as ϵ_{min} (see page 472).
$[\cdot]_c$	The computer version of the object \cdot (see page 484).
NA	Not available; a missing-value indicator.
NaN	Not-a-number (see page 475).

A.3 General Mathematical Functions and Operators

Functions such as \sin , \max , span , and so on that are commonly associated with groups of Latin letters are generally represented by those letters in a Roman font.

Operators such as d (the differential operator) that are commonly associated with a Latin letter are generally represented by that letter in a Roman font.

Note that some symbols, such as $|\cdot|$, are overloaded; such symbols are generally listed together below.

\times	Cartesian or cross product of sets, or multiplication of elements of a field or ring.
$ x $	The modulus of the real or complex number x ; if x is real, $ x $ is the absolute value of x .
$\lceil x \rceil$	The ceiling function evaluated at the real number x : $\lceil x \rceil$ is the smallest integer greater than or equal to x . For any x , $\lceil x \rceil \leq x \leq \lfloor x \rfloor$.
$\lfloor x \rfloor$	The floor function evaluated at the real number x : $\lfloor x \rfloor$ is the largest integer less than or equal to x .
$x!$	The factorial of x . If x is a positive integer, $x! = x(x-1) \cdots 2 \cdot 1$. For all other values except negative integers, $x!$ is defined by $x! = \Gamma(x+1)$.

$O(f(n))$ The order class big O with respect to $f(n)$.

$$g(n) \in O(f(n))$$

means there exists some fixed c such that $\|g(n)\| \leq c\|f(n)\| \forall n$. In particular, $g(n) \in O(1)$ means $g(n)$ is bounded. In one special case, we will use $O(f(n))$ to represent some unspecified scalar or vector $x \in O(f(n))$. This is the case of a convergent series. An example is

$$s = f_1(n) + \dots + f_k(n) + O(f(n)),$$

where $f_1(n), \dots, f_k(n)$ are finite constants.

We may also express the order class defined by convergence as $x \rightarrow a$ as $O(f(x))_{x \rightarrow a}$ (where a may be infinite). Hence, $g \in O(f(x))_{x \rightarrow a}$ iff

$$\limsup_{x \rightarrow a} \|g(n)\|/\|f(n)\| < \infty.$$

$o(f(n))$ Little o ; $g(n) \in o(f(n))$ means for all $c > 0$ there exists some fixed N such that $0 \leq g(n) < cf(n) \forall n \geq N$. (The functions f and g and the constant c could all also be negative, with a reversal of the inequalities.) Hence, $g(n) \in o(f(n))$ means $\|g(n)\|/\|f(n)\| \rightarrow 0$ as $n \rightarrow \infty$.

In particular, $g(n) \in o(1)$ means $g(n) \rightarrow 0$.

We also use $o(f(n))$ to represent some unspecified scalar or vector $x \in o(f(n))$ in special case of a convergent series, as above:

$$s = f_1(n) + \dots + f_k(n) + o(f(n)).$$

We may also express this kind of convergence in the form $g \in o(f(x))_{x \rightarrow a}$ as $x \rightarrow a$ (where a may be infinite).

$O_P(f(n))$ Bounded convergence in probability; $X(n) \in O_P(f(n))$ means that for any positive ϵ , there is a constant C_ϵ such that $\sup_n \Pr(\|X(n)\| \geq C_\epsilon\|f(n)\|) < \epsilon$.

$o_P(f(n))$ Convergent in probability; $X(n) \in o_P(f(n))$ means that for any positive ϵ , $\Pr(\|X(n) - f(n)\| > \epsilon) \rightarrow 0$ as $n \rightarrow \infty$.

d The differential operator.

Δ or δ A perturbation operator; Δx (or δx) represents a perturbation of x and not a multiplication of x by Δ (or δ), even if x is a type of object for which a multiplication is defined.

$\Delta(\cdot, \cdot)$ A real-valued difference function; $\Delta(x, y)$ is a measure of the difference of x and y . For simple objects, $\Delta(x, y) = |x - y|$. For more complicated objects, a subtraction operator may not be defined, and Δ is a generalized difference.

\tilde{x} A perturbation of the object x ; $\Delta(x, \tilde{x}) = \Delta x$.

$\tilde{\bar{x}}$ An average of a sample of objects generically denoted by x .

\bar{x} The mean of a sample of objects generically denoted by x .

\bar{x} The complex conjugate of the complex number x ; that is, if $x = r + ic$, then $\bar{x} = r - ic$.

$\text{sign}(x)$ For the vector x , a vector of units corresponding to the signs:

$$\begin{aligned}\text{sign}(x)_i &= 1 && \text{if } x_i > 0, \\ &= 0 && \text{if } x_i = 0, \\ &= -1 && \text{if } x_i < 0,\end{aligned}$$

with a similar meaning for a scalar.

A.3.1 Special Functions

A good general reference on special functions in mathematics is the *NIST Handbook of Mathematical Functions*, edited by Olver et al. (2010). Another good reference on special functions is the venerable book edited by Abramowitz and Stegun (1964), which has been kept in print by Dover Publications.

$\log x$ The natural logarithm evaluated at x .

$\sin x$ The sine evaluated at x (in radians) and similarly for other trigonometric functions.

$\Gamma(x)$ The complete gamma function: $\Gamma(x) = \int_0^\infty t^{x-1}e^{-t}dt$. (This is called Euler's integral.) Integration by parts immediately gives the replication formula $\Gamma(x + 1) = x\Gamma(x)$, and so if x is a positive integer, $\Gamma(x + 1) = x!$, and more generally, $\Gamma(x + 1)$ defines $x!$ for all x except negative integers. Direct evaluation of the integral yields $\Gamma(1/2) = \sqrt{\pi}$. Using this and the replication formula, with some manipulation we get for the positive integer j

$$\Gamma(j + 1/2) = \frac{1 \cdot 2 \cdots (2j - 1)}{2^j} \sqrt{\pi}.$$

The integral does not exist, and thus, the gamma function is not defined at the nonpositive integers.

The notation $\Gamma_d(x)$ denotes the multivariate gamma function (page 221), although in other literature this notation denotes the incomplete univariate gamma function, $\int_0^d t^{x-1}e^{-t}dt$.

A.4 Linear Spaces and Matrices

- $\mathcal{V}(G)$ For the set of vectors (all of the same order) G , the vector space generated by that set.
- $\mathcal{V}(X)$ For the matrix X , the vector space generated by the columns of X .
- $\dim(\mathcal{V})$ The dimension of the vector space \mathcal{V} ; that is, the maximum number of linearly independent vectors in the vector space.
- $\text{span}(Y)$ For Y either a set of vectors or a matrix, the vector space $\mathcal{V}(Y)$.
- \perp Orthogonality relationship (vectors, see page 33; vector spaces, see page 34).
- \mathcal{V}^\perp The orthogonal complement of the vector space \mathcal{V} (see page 34).
- $\mathcal{N}(A)$ The null space of the matrix A ; that is, the set of vectors generated by all solutions, z , of the homogeneous system $Az = 0$; $\mathcal{N}(A)$ is the orthogonal complement of $\mathcal{V}(A^T)$.
- $\text{tr}(A)$ The trace of the square matrix A , that is, the sum of the diagonal elements.
- $\text{rank}(A)$ The rank of the matrix A , that is, the maximum number of independent rows (or columns) of A .

$\sigma(A)$	The spectrum of the matrix A (the set of (unique) eigenvalues).
$\rho(A)$	The spectral radius of the matrix A (the maximum absolute value of its eigenvalues).
$A > 0$ $A \geq 0$	If A is a matrix, this notation means, respectively, that each element of A is positive or nonnegative.
$A \succ 0$ $A \succeq 0$	This notation means that A is a symmetric matrix and that it is, respectively, positive definite or nonnegative definite.
A^T	For the matrix A , its transpose (also used for a vector to represent the corresponding row vector).
A^H	The conjugate transpose, also called the adjoint, of the matrix A ; $A^H = \overline{A^T} = \overline{A^T}$.
A^{-1}	The inverse of the square, nonsingular matrix A .
A^{-R}	The right inverse of the $n \times m$ matrix A , of rank n ; $AA^{-R} = I_n$. The right inverse is $m \times n$ and of full column rank.
A^{-L}	The left inverse of the $n \times m$ matrix A , of rank m ; $A^{-L}A = I_m$. The right inverse is $m \times n$ and of full row rank.
A^{-T}	The inverse of the transpose of the square, nonsingular matrix A .
A^+	The g_4 inverse, the Moore-Penrose inverse, or the pseudoinverse of the matrix A (see page 128).
A^-	A g_1 , or generalized, inverse of the matrix A (see page 128).
$A^{\frac{1}{2}}$	The square root of a nonnegative definite or positive definite matrix A ; $(A^{\frac{1}{2}})^2 = A$.
$A^{-\frac{1}{2}}$	The square root of the inverse of a positive definite matrix A ; $(A^{-\frac{1}{2}})^2 = A^{-1}$.

- ⊙ Hadamard multiplication (see page 94).
- ⊗ Kronecker multiplication (see page 95).
- ⊕ The direct sum of two matrices; $A \oplus B = \text{diag}(A, B)$ (see page 63).
- ⊕ Direct sum of vector spaces (see page 18).

A.4.1 Norms and Inner Products

L_p For real $p \geq 1$, a norm formed by accumulating the p^{th} powers of the moduli of individual elements in an object and then taking the $(1/p)^{\text{th}}$ power of the result (see page 27).

$\|\cdot\|$ In general, the norm of the object \cdot .

$\|\cdot\|_p$ In general, the L_p norm of the object \cdot .

$\|x\|_p$ For the vector x , the L_p norm

$$\|x\|_p = \left(\sum |x_i|^p \right)^{\frac{1}{p}}$$

(see page 27).

$\|X\|_p$ For the matrix X , the L_p norm

$$\|X\|_p = \max_{\|v\|_p=1} \|Xv\|_p$$

(see page 165).

$\|X\|_F$ For the matrix X , the Frobenius norm

$$\|X\|_F = \sqrt{\sum_{i,j} x_{ij}^2}$$

(see page 167).

$\|X\|_{\mathbb{F}_p}$ For the matrix X , the Frobenius p norm

$$\|X\|_{\mathbb{F}_p} = \left(\sum_{i,j} |x_{ij}|^p \right)^{1/p}.$$

$\|X\|_{\mathbb{S}_p}$ For the $n \times m$ matrix X , the Schatten p norm

$$\|X\|_{\mathbb{S}_p} = \left(\sum_{i=1}^{\min(n,m)} d_i^p \right)^{1/p},$$

where the d_i are the singular values of X .

$\langle x, y \rangle$ The inner product or dot product of x and y (see page 23; and see page 97 for matrices).

$\kappa_p(A)$ The L_p condition number of the nonsingular square matrix A with respect to inversion (see page 269).

A.4.2 Matrix Shaping Notation

$\text{diag}(A)$ For the vector A , the vector consisting of the elements of the principal diagonal of A ;

or
 $\text{vecdiag}(A)$

$$\text{diag}(A) = \text{vecdiag}(A) = (a_{11}, \dots, a_{kk}),$$

where k is the minimum of the number of rows and the number of columns of A .

$\text{diag}(v)$

For the vector v , the diagonal matrix whose nonzero elements are those of v ; that is, the square matrix, A , such that $A_{ii} = v_i$ and for $i \neq j$, $A_{ij} = 0$.

$\text{diag}(A_1, A_2, \dots, A_k)$

The block diagonal matrix whose submatrices along the diagonal are A_1, A_2, \dots, A_k .

$\text{vec}(A)$ The vector consisting of the columns of the matrix A all strung into one vector; if the column vectors of A are a_1, a_2, \dots, a_m , then

$$\text{vec}(A) = (a_1^T, a_2^T, \dots, a_m^T).$$

$\text{vech}(A)$ For the $m \times m$ symmetric matrix A , the vector consisting of the lower triangular elements all strung into one vector:

$$\text{vech}(A) = (a_{11}, a_{21}, \dots, a_{m1}, a_{22}, \dots, a_{m2}, \dots, a_{mm}).$$

$A_{(i_1, \dots, i_k)}$ The matrix formed from rows i_1, \dots, i_k and columns i_1, \dots, i_k from a given matrix A . This kind of submatrix and the ones below occur often when working with determinants (for square matrices). If A is square, the determinants of these submatrices are called *minors* (see page 67). Because the principal diagonal elements of this matrix are principal diagonal elements of A , it is called a principal submatrix of A . Generally, but not necessarily, $i_j < i_{j+1}$.

$A_{(i_1, \dots, i_k)(j_1, \dots, j_l)}$ The submatrix of a given matrix A formed from rows i_1, \dots, i_k and columns j_1, \dots, j_l from A .

$A_{(i_1, \dots, i_k)(*)}$
or
 $A_{(*) (j_1, \dots, j_l)}$ The submatrix of a given matrix A formed from rows i_1, \dots, i_k and all columns or else all rows and columns j_1, \dots, j_l from A .

$A_{-(i_1, \dots, i_k)(j_1, \dots, j_l)}$ The submatrix formed from a given matrix A by deleting rows i_1, \dots, i_k and columns j_1, \dots, j_l .

$A_{-(i_1, \dots, i_k)()}$
or
 $A_{-() (j_1, \dots, j_l)}$ The submatrix formed from a given matrix A by deleting rows i_1, \dots, i_k (and keeping all columns) or else by deleting columns j_1, \dots, j_l from A .

A.4.3 Notation for Rows or Columns of Matrices

a_{i*}	The vector that corresponds to the i^{th} row of the matrix A . As with all vectors, this is a column vector, so it often appears in the form a_{i*}^{T} .
a_{*j}	The vector that corresponds to the j^{th} column of the matrix A .

A.4.4 Notation Relating to Matrix Determinants

$ A $	The determinant of the square matrix A , $ A = \det(A)$.
$\det(A)$	The determinant of the square matrix A , $\det(A) = A $.
$\det(A_{(i_1, \dots, i_k)})$	A principal minor of a square matrix A ; in this case, it is the minor corresponding to the matrix formed from rows i_1, \dots, i_k and columns i_1, \dots, i_k from a given matrix A . The notation $ A_{(i_1, \dots, i_k)} $ is also used synonymously.
$\det(A_{-(i)(j)})$	The minor associated with the $(i, j)^{\text{th}}$ element of a square matrix A . The notation $ A_{-(i)(j)} $ is also used synonymously.
$a_{(ij)}$	The cofactor associated with the $(i, j)^{\text{th}}$ element of a square matrix A ; that is, $a_{(ij)} = (-1)^{i+j} A_{-(i)(j)} $.
$\text{adj}(A)$	The adjugate, also called the classical adjoint, of the square matrix A : $\text{adj}(A) = (a_{(ji)})$; that is, the matrix of the same size as A formed from the cofactors of the elements of A^{T} .

A.4.5 Matrix-Vector Differentiation

dt	The differential operator on the scalar, vector, or matrix t . This is an operator; d may be used to represent a variable. (Note the difference in the font.)
\mathbf{g}_f or ∇f	For the scalar-valued function f of a vector variable, the vector whose i^{th} element is $\partial f / \partial x_i$. This is the gradient, also often denoted as \mathbf{g}_f .

∇f For the vector-valued function f of a vector variable, the matrix whose element in position (i, j) is

$$\frac{\partial f_j(x)}{\partial x_i}.$$

This is also written as $\partial f^T/\partial x$ or just as $\partial f/\partial x$. This is the transpose of the Jacobian of f .

J_f For the vector-valued function f of a vector variable, the Jacobian of f denoted as J_f . The element in position (i, j) is

$$\frac{\partial f_i(x)}{\partial x_j}.$$

This is the transpose of (∇f) : $J_f = (\nabla f)^T$.

H_f or $\nabla\nabla f$ or $\nabla^2 f$ The Hessian of the scalar-valued function f of a vector variable. The Hessian is the transpose of the Jacobian of the gradient. Except in pathological cases, it is symmetric. The element in position (i, j) is

$$\frac{\partial^2 f(x)}{\partial x_i \partial x_j}.$$

The symbol $\nabla^2 f$ is sometimes also used to denote the trace of the Hessian, in which case it is called the Laplace operator.

A.4.6 Special Vectors and Matrices

1 or 1_n A vector (of length n) whose elements are all 1s.

0 or 0_n A vector (of length n) whose elements are all 0s.

I or I_n The $(n \times n)$ identity matrix.

e_i The i^{th} unit vector (with implied length) (see page 16).

A.4.7 Elementary Operator Matrices

E_{pq} The $(p, q)^{\text{th}}$ elementary permutation matrix (see page 81).

$E_{(\pi)}$ The permutation matrix that permutes the rows according to the permutation π .

$E_p(a)$ The p^{th} elementary scalar multiplication matrix (see page 82).

$E_{pq}(a)$ The $(p, q)^{\text{th}}$ elementary axpy matrix (see page 83).

A.5 Models and Data

A form of model used often in statistics and applied mathematics has three parts: a left-hand side representing an object of primary interest; a function of another variable and a parameter, each of which is likely to be a vector; and an adjustment term to make the right-hand side equal the left-hand side. The notation varies depending on the meaning of the terms. One of the most common models used in statistics, the linear regression model with normal errors, is written as

$$Y = \beta^T x + E. \quad (\text{A.1})$$

The adjustment term is a random variable, denoted by an uppercase epsilon. The term on the left-hand side is also a random variable. This model does not represent observations or data. A slightly more general form is

$$Y = f(x; \theta) + E. \quad (\text{A.2})$$

A single observation or a single data item that corresponds to model (A.1) may be written as

$$y = \beta^T x + \epsilon,$$

or, if it is one of several,

$$y_i = \beta^T x_i + \epsilon_i.$$

Similar expressions are used for a single data item that corresponds to model (A.2).

In these cases, rather than being a random variable, ϵ or ϵ_i may be a realization of a random variable, or it may just be an adjustment factor with no assumptions about its origin.

A set of n such observations is usually represented in an n -vector y , a matrix X with n rows, and an n -vector ϵ :

$$y = X\beta + \epsilon$$

or

$$y = f(X; \theta) + \epsilon.$$

B

Solutions and Hints for Selected Exercises

Exercises Beginning on Page 52

- 2.3b. Let one vector space consist of all vectors of the form $(a, 0)$ and the other consist of all vectors of the form $(0, b)$. The vector (a, b) is not in the union if $a \neq 0$ and $b \neq 0$.
- 2.8. Give a counterexample to the triangle inequality; for example, let $x = (9, 25)$ and $y = (16, 144)$.
- 2.11a. We first observe that if $\|x\|_p = 0$ or $\|y\|_q = 0$, we have $x = 0$ or $y = 0$, and so the inequality is satisfied because both sides are 0; hence, we need only consider the case $\|x\|_p > 0$ and $\|y\|_q > 0$. We also observe that if $p = 1$ or $q = 1$, we have the Manhattan and Chebyshev norms and the inequality is satisfied; hence we need only consider the case $1 < p < \infty$.

Now, for p and q as given, for any numbers a_i and b_i , there are numbers s_i and t_i such that $|a_i| = e^{s_i/p}$ and $|b_i| = e^{t_i/q}$. Because e^x is a convex function, we have $e^{s_i/p+t_i/q} \leq \frac{1}{p}e^{s_i} + \frac{1}{q}e^{t_i}$, or

$$a_i b_i \leq |a_i| |b_i| \leq |a_i|^p/p + |b_i|^q/q.$$

Now let

$$a_i = \frac{x_i}{\|x\|_p} \quad \text{and} \quad b_i = \frac{y_i}{\|y\|_q},$$

and so

$$\frac{x_i}{\|x\|_p} \frac{y_i}{\|y\|_q} \leq \frac{1}{p} \frac{|x_i|^p}{\|x\|_p^p} + \frac{1}{q} \frac{|y_i|^q}{\|y\|_q^q}.$$

Now, summing these equations over i , we have

$$\begin{aligned}\frac{\langle x, y \rangle}{\|x\|_p \|y\|_q} &\leq \frac{1}{p} \frac{\|x\|_p^p}{\|x\|_p^p} + \frac{1}{q} \frac{\|y\|_q^q}{\|y\|_q^q} \\ &= 1.\end{aligned}$$

Hence, we have the desired result.

As we see from this proof, the inequality is actually a little stronger than stated. If we define u and v by $u_i = |x_i|$ and $v_i = |y_i|$, we have

$$\langle x, y \rangle \leq \langle u, v \rangle \leq \|x\|_p \|y\|_q.$$

We observe that equality occurs if and only if

$$\left(\frac{|x_i|}{\|x\|_p} \right)^{\frac{1}{q}} = \left(\frac{|y_i|}{\|y\|_q} \right)^{\frac{1}{p}}$$

and

$$\text{sign}(x_i) = \text{sign}(y_i)$$

for all i .

We note a special case by letting $y = 1$:

$$\bar{x} \leq \|x\|_p,$$

and with $p = 2$, we have a special case of the Cauchy-Schwarz inequality,

$$n\bar{x}^2 \leq \|x\|_2^2,$$

which guarantees that $V(x) \geq 0$.

- 2.11b. Using the triangle inequality for the absolute value, we have $|x_i + y_i| \leq |x_i| + |y_i|$. This yields the result for $p = 1$ and $p = \infty$ (in the limit). Now assume $1 < p < \infty$. We have

$$\|x + y\|_p^p \leq \sum_{i=1}^n |x_i + y_i|^{p-1} |x_i| + \sum_{i=1}^n |x_i + y_i|^{p-1} |y_i|.$$

Now, letting $q = p/(p-1)$, we apply Hölder's inequality to each of the terms on the right:

$$\sum_{i=1}^n |x_i + y_i|^{p-1} |x_i| \leq \left(\sum_{i=1}^n |x_i + y_i|^{(p-1)q} \right)^{\frac{1}{q}} \left(\sum_{i=1}^n |x_i|^p \right)^{\frac{1}{p}}$$

and

$$\sum_{i=1}^n |x_i + y_i|^{p-1} |y_i| \leq \left(\sum_{i=1}^n |x_i + y_i|^{(p-1)q} \right)^{\frac{1}{q}} \left(\sum_{i=1}^n |y_i|^p \right)^{\frac{1}{p}},$$

so

$$\sum_{i=1}^n |x_i + y_i|^p \leq \left(\sum_{i=1}^n |x_i + y_i|^{(p-1)q} \right)^{\frac{1}{q}} \left(\left(\sum_{i=1}^n |x_i|^p \right)^{\frac{1}{p}} + \left(\sum_{i=1}^n |y_i|^p \right)^{\frac{1}{p}} \right)$$

or, because $(p-1)q = p$ and $1 - \frac{1}{q} = \frac{1}{p}$,

$$\left(\sum_{i=1}^n |x_i + y_i|^p \right)^{\frac{1}{p}} \leq \left(\sum_{i=1}^n |x_i|^p \right)^{\frac{1}{p}} + \left(\sum_{i=1}^n |y_i|^p \right)^{\frac{1}{p}},$$

which is the same as

$$\|x + y\|_p \leq \|x\|_p + \|y\|_p,$$

the triangle inequality.

2.19e. In \mathbb{R}^3 ,

$$\text{angle}(x, y) = \sin^{-1} \left(\frac{\|x \times y\|}{\|x\| \|y\|} \right).$$

Because $x \times y = -y \times x$, this allows us to determine the angle from x to y ; that is, the *direction* within $(-\pi, \pi]$ in which x would be rotated to y .

2.21. Just consider the orthogonal vectors $x = (1, 0)$ and $y = (0, 1)$. The centered vectors are $x_c = (\frac{1}{2}, -\frac{1}{2})$ and $y_c = (-\frac{1}{2}, \frac{1}{2})$. The angle between the uncentered vectors is $\pi/2$, while that between the centered vectors is π .

Exercises Beginning on Page 178

3.2. This exercise occurs in various guises in many different places, and the simple approach is to add and subtract \bar{x} :

$$\begin{aligned} (x - a)^T(x - a) &= (x - \bar{x} - (a + \bar{x}))^T(x - \bar{x} - (a + \bar{x})) \\ &= (x_c - (a + \bar{x}))^T(x_c - (a + \bar{x})) \\ &= x_c^T x_c + (a + \bar{x})^T(a + \bar{x}) - 2(a + \bar{x})^T x_c \\ &= x_c^T x_c + n(a + \bar{x})^2. \end{aligned}$$

Finally, we get the expressions in equation (3.92) by writing $x_c^T x_c$ as $\text{tr}(x_c x_c^T)$.

3.14. Write the $n \times m$ matrix A as

$$A = (a_{ij}) = [a_{*1}, \dots, a_{*m}].$$

If A is of rank one, the maximum number of linearly independent columns is one; hence, for $k = 2, \dots, m$, $a_{*k} = c_k a_{*1}$, for some c_k .

Now let $x = a_{*1}$, which is an n -vector, and let y be an m -vector whose first element is 1 and whose $k = 2, \dots, m$ elements are the c_k s. We see that $A = xy^T$ by direct multiplication.

This decomposition is not unique, of course.

- 3.15. If the elements of the square matrix A are integers then each cofactor $a_{(ij)}$ is an integer, and hence the elements of $\text{adj}(A)$ are integers. If $|A| = \pm 1$, then $A^{-1} = \pm \text{adj}(A)$, and so the elements of A^{-1} are integers. An easy way to form a matrix whose determinant is ± 1 is to form an upper triangular matrix with either 1 or -1 on the diagonal. A more “interesting matrix” that has the same determinant can then be formed by use of elementary operations. (People teaching matrix algebra find this useful!)
- 3.16. Because the inverse of a matrix is unique, we can verify each equation by multiplication by the inverse at the appropriate place. We can often reduce an expression to a desired form by multiplication by the identity MM^{-1} , where M is some appropriate matrix. For example, equation (3.177) can be verified by the equations

$$\begin{aligned} (A+B)(A^{-1} - A^{-1}(A^{-1} + B^{-1})^{-1}A^{-1}) &= \\ I - (A^{-1} + B^{-1})^{-1}A^{-1} + BA^{-1} - BA^{-1}(A^{-1} + B^{-1})^{-1}A^{-1} &= \\ I + BA^{-1} - (I + BA^{-1})(A^{-1} + B^{-1})^{-1}A^{-1} &= \\ (I + BA^{-1})(I - (A^{-1} + B^{-1})^{-1}A^{-1}) &= \\ B(B^{-1} + A^{-1})(I - (A^{-1} + B^{-1})^{-1}A^{-1}) &= \\ B(B^{-1} + A^{-1}) - BA^{-1} &= I \end{aligned}$$

- 3.19. Express the nonzero elements of row i in the $n \times n$ matrix A as $a_i b_k$ for $k = i, \dots, n$, and the nonzero elements of column j as $a_k b_j$ for $k = j, \dots, n$. Then obtain expressions for the elements of A^{-1} . Show, for example, that the diagonal elements of A^{-1} are $(a_i b_i)^{-1}$.
- 3.25. For property 8, let c be a nonzero eigenvalue of AB . Then there exists $v (\neq 0)$ such that $ABv = cv$, that is, $BABv = Bcv$. But this means $BAw = cw$, where $w = Bv \neq 0$ (because $ABv \neq 0$) and so c is an eigenvalue of BA . We use the same argument starting with an eigenvalue of BA . For square matrices, there are no other eigenvalues, so the set of eigenvalues is the same.

For property 9, see the discussion of similarity transformations on page 146.

- 3.37. Let A and B be such that AB is defined.

$$\|AB\|_{\mathbb{F}}^2 = \sum_{ij} \left| \sum_k a_{ik} b_{kj} \right|^2$$

$$\begin{aligned}
 &\leq \sum_{ij} \left(\sum_k a_{ik}^2 \right) \left(\sum_k b_{kj}^2 \right) \quad (\text{Cauchy-Schwarz}) \\
 &= \left(\sum_{i,k} a_{ik}^2 \right) \left(\sum_{k,j} b_{kj}^2 \right) \\
 &= \|A\|_{\mathbb{F}}^2 \|B\|_{\mathbb{F}}^2.
 \end{aligned}$$

3.40. Hints.

For inequality (3.307), use the Cauchy-Schwartz inequality.

For inequality (3.309), use Hölder's inequality.

Exercises Beginning on Page 222

4.7b. The first step is to use the trick of equation (3.90), $x^T Ax = \text{tr}(Axx^T)$, again to undo the earlier expression, and write the last term in equation (4.44) as

$$-\frac{n}{2} \text{tr} \left(\Sigma^{-1} (\bar{y} - \mu) (\bar{y} - \mu)^T \right) = -\frac{n}{2} (\bar{y} - \mu) \Sigma^{-1} (\bar{y} - \mu)^T.$$

Now Σ^{-1} is positive definite, so $(\bar{y} - \mu) \Sigma^{-1} (\bar{y} - \mu)^T \geq 0$ and hence is minimized for $\hat{\mu} = \bar{y}$. Decreasing this term increases the value of $l(\mu, \Sigma; y)$, and so $l(\hat{\mu}, \Sigma; y) \geq l(\mu, \Sigma; y)$ for all positive definite Σ^{-1} .

Now, we consider the other term. Let $A = \sum_{i=1}^n (y_i - \bar{y})(y_i - \bar{y})^T$. The first question is whether A is positive definite. We will refer to a text on multivariate statistics for the proof that A is positive definite with probability 1 (see Muirhead, 1982, for example). We have

$$\begin{aligned}
 l(\hat{\mu}, \Sigma; y) &= c - \frac{n}{2} \log |\Sigma| - \frac{1}{2} \text{tr} (\Sigma^{-1} A) \\
 &= c - \frac{n}{2} (\log |\Sigma| + \text{tr} (\Sigma^{-1} A/n)).
 \end{aligned}$$

Because c is constant, the function is maximized at the minimum of the latter term subject to Σ being positive definite, which, as shown for expression (4.61), occurs at $\hat{\Sigma} = A/n$.

4.12. $2^{dn/2} \Gamma_d(n/2) |\Sigma|^{n/2}$.

Make the change of variables $W = 2\Sigma^{1/2} Y \Sigma^{1/2}$, determine the Jacobian, and integrate.

Exercises Beginning on Page 261

5.2. The R code that will produce the graph is

```
x<-c(0,1)
y<-c(0,1)
z<-matrix(c(0,0,1,1),nrow=2)
trans<-persp(x, y, z, theta = 45, phi = 30)
bottom<-c(.5,0,0,1)%*%trans
top<-c(.5,1,1,1)%*%trans
xends<-c(top[,1]/top[,4],bottom[,1]/bottom[,4])
yends<-c(top[,2]/top[,4],bottom[,2]/bottom[,4])
lines(xends,yends,lwd=2)
```

5.5. Let A is an $n \times n$ matrix, whose columns are the same as the vectors a_j , and let QR be the QR factorization of A . Because Q is orthogonal, $\det(Q) = 1$, and $\det(R) = \det(A)$. Hence, we have

$$\begin{aligned} |\det(A)| &= |\det(R)| \\ &= \prod_{j=1}^n |r_{jj}| \\ &\leq \prod_{j=1}^n \|r_j\|_2 \\ &= \prod_{j=1}^n \|a_j\|_2, \end{aligned}$$

where r_j is the vector whose elements are the same as the elements in the j^{th} column of R .

If equality holds, then either some a_j is zero, or else $r_{jj} = \|r_j\|$ for $j = 1, \dots, n$. In the latter case, R is diagonal, and hence $A^T A$ is diagonal, and so the columns of A are orthogonal.

Exercises Beginning on Page 305

6.1. First, show that

$$\max_{x \neq 0} \frac{\|Ax\|}{\|x\|} = \left(\min_{x \neq 0} \frac{\|A^{-1}x\|}{\|x\|} \right)^{-1}$$

and

$$\max_{x \neq 0} \frac{\|A^{-1}x\|}{\|x\|} = \left(\min_{x \neq 0} \frac{\|Ax\|}{\|x\|} \right)^{-1}.$$

6.2a. The matrix prior to the first elimination is

$$\begin{bmatrix} 2 & 5 & 3 & 19 \\ 1 & 4 & 1 & 12 \\ 1 & 2 & 2 & 9 \end{bmatrix}.$$

The solution is (3, 2, 1).

6.2b. The matrix prior to the first elimination is

$$\begin{bmatrix} 5 & 2 & 3 & 19 \\ 4 & 1 & 1 & 12 \\ 2 & 1 & 2 & 9 \end{bmatrix},$$

and x_1 and x_2 have been interchanged.

6.2c.

$$D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 2 \end{bmatrix},$$

$$L = \begin{bmatrix} 0 & 0 & 0 \\ 2 & 0 & 0 \\ 1 & 2 & 0 \end{bmatrix},$$

$$U = \begin{bmatrix} 0 & 4 & 1 \\ 0 & 0 & 3 \\ 0 & 0 & 0 \end{bmatrix},$$

$$\rho((D + L)^{-1}U) = 1.50.$$

6.2e. $\rho((\tilde{D} + \tilde{L})^{-1}\tilde{U}) = 0.9045$.

6.2g. Some R code for this is

```
tildeD <- matrix(c(2, 0, 0,
                  0, 4, 0,
                  0, 0, 2), nrow=3, byrow=T)
tildeL <- matrix(c(0, 0, 0,
                  1, 0, 0,
                  1, 2, 0), nrow=3, byrow=T)
tildeU <- matrix(c(0, 5, 3,
                  0, 0, 1,
                  0, 0, 0), nrow=3, byrow=T)
b <- c(12,19,9)

omega <- 0.1
tildeDUadj <- (1-omega)*tildeD - omega*tildeU
tildeAk <- tildeD+omega*tildeL
badj <- omega*b
xk <- c(1,1,1)
```

```

nstep <- 2
for (i in 1:nstep){
  bk <- tildeDUadj%*%xk + badj
  xkp1 <- solve(tildeAk,bk)
  dif <- sqrt(sum((xkp1-xk)^2))
  print(dif)
  xk <- xkp1
}

```

- 6.4a. $nm(m+1) - m(m+1)/2$. (Remember $A^T A$ is symmetric.)
- 6.4g. Using the normal equations with the Cholesky decomposition requires only about half as many flops as the QR, when n is much larger than m . The QR method often yields better accuracy, however.
- 6.5a. 1. $X(X^T X)^{-1} X^T X = X$
 2. $(X^T X)^{-1} X^T X (X^T X)^{-1} X^T = (X^T X)^{-1} X^T$
 3. $X(X^T X)^{-1} X^T$ is symmetric (take its transpose).
 4. $(X^T X)^{-1} X^T X$ is symmetric.
 Therefore, $(X^T X)^{-1} X^T = X^+$.
- 6.5b. We want to show $X^T(y - XX^+y) = 0$. Using the properties of X^+ , we have

$$\begin{aligned}
 X^T(y - XX^+y) &= X^T y - X^T X X^+ y \\
 &= X^T y - X^T (X X^+)^T y \quad \text{because of symmetry} \\
 &= X^T y - X^T (X^+)^T X^T y \\
 &= X^T y - X^T (X^T)^+ X^T y \quad \text{property of Moore-Penrose} \\
 &\quad \text{inverses and transposes} \\
 &= X^T y - X^T y \quad \text{property of Moore-Penrose inverses} \\
 &= 0
 \end{aligned}$$

Exercises Beginning on Page 324

- 7.1a. 1.
 7.1b. 1.
 7.1d. 1. (All that was left was to determine the probability that $c_n \neq 0$ and $c_{n-1} \neq 0$.)
 7.2a. 11.6315.
 7.3.

$$\begin{bmatrix} 3.08 & -0.66 & 0 & 0 \\ -0.66 & 4.92 & -3.27 & 0 \\ 0 & -3.27 & 7.00 & -3.74 \\ 0 & 0 & -3.74 & 7.00 \end{bmatrix}.$$

Exercises Beginning on Page 396

8.10a.

$$p(c) = c^m - \alpha_1 c^{m-1} - \alpha_2 \sigma_1 c^{m-2} - \alpha_3 \sigma_1 \sigma_2 c^{m-3} - \cdots - \alpha_m \sigma_1 \sigma_2 \cdots \sigma_{m-1}.$$

8.10b. Define

$$f(c) = 1 - \frac{p(c)}{c^m}.$$

This is a monotone decreasing continuous function in c , with $f(c) \rightarrow \infty$ as $c \rightarrow 0_+$ and $f(c) \rightarrow 0$ as $c \rightarrow \infty$. Therefore, there is a unique value c_* for which $f(c_*) = 1$. The uniqueness also follows from Descartes' rule of signs, which states that the maximum number of positive roots of a polynomial is the number of sign changes of the coefficients, and in the case of the polynomial $p(c)$, this is one.

8.18. This is a simple case of matrix multiplication.

To illustrate the use of R in complex matrices, I will show some code that is relevant to this problem, for a given order, of course.

```
omegajn <- function(n){
##### Function to create the n^th roots of 1 #####
omegajn <- complex(n)
omegajn[1] <- 1
if (n>=2) omegajn[2] <- complex(re=cos(2*pi/n),
im=sin(2*pi/n))
if (n>=3) for (j in 3:n) omegajn[j] <- omegajn[2]
*omegajn[j-1]
return(omegajn)
}

Fn <- function(n){
##### Function to create a Fourier matrix #####
rts <- omegajn(n)
Fn <- matrix(c(rep(1,n),rts),nrow=n)
if (n>=3) for (j in 3:n) Fn <- cbind(Fn,rts^(j-1))
Fn <- Fn/sqrt(n)
return(Fn)
}

# perform multiplications to get the elementary
circulant matrix of order 5
round(Conj(t(F5))%*%diag(rts5)%*%F5)
```

8.19. $(-1)^{\lfloor n/2 \rfloor} n^n$, where $\lfloor \cdot \rfloor$ is the floor function (the greatest integer function). For $n = 1, 2, 3, 4$, the determinants are 1, -4, -27, 256.

Exercises Beginning on Page 452

9.1. 1. This is because the subspace that generates a singular matrix is a lower dimensional space than the full sample space, and so its measure is 0.

9.4d. Assuming W is positive definite, we have

$$\widehat{\beta}_{W,C} = (X^T W X)^{-1} X^T W y + (X^T W X)^{-1} L^T (L(X^T W X) + L^T)^{-1} (c - L(X^T W X) + X^T W y).$$

9.12. Let $X = [X_i \mid X_o]$ and $Z = X_o^T X_o - X_o^T X_i (X_i^T X_i)^{-1} X_i^T X_o$. Note that $X_o^T X_i = X_i^T X_o$. We have

$$\begin{aligned} & X_i^T X (X^T X)^{-1} X^T \\ &= X_i^T [X_i \mid X_o] \begin{bmatrix} X_i^T X_i & X_i^T X_o \\ X_o^T X_i & X_o^T X_o \end{bmatrix}^{-1} [X_i \mid X_o]^T \\ &= [X_i^T X_i \mid X_i^T X_o] \\ &\quad \left[\begin{array}{c|c} (X_i^T X_i)^{-1} - (X_i^T X_i)^{-1} (X_o^T X_i) Z^{-1} (X_i^T X_o) (X_i^T X_i)^{-1} & \\ \hline -Z^{-1} (X_o^T X_i) (X_i^T X_i)^{-1} & -(X_i^T X_i)^{-1} (X_i^T X_o) Z^{-1} \\ & Z^{-1} \end{array} \right] \\ &\quad \begin{bmatrix} X_i^T \\ X_o^T \end{bmatrix} \\ &= [I - (X_o^T X_i) Z^{-1} (X_i^T X_o) (X_i^T X_i)^{-1} - X_i^T X_o Z^{-1} (X_o^T X_i) (X_i^T X_i)^{-1} \mid \\ &\quad \quad \quad -X_i^T X_o Z^{-1} + X_i^T X_o Z^{-1}] \\ &\quad \begin{bmatrix} X_i^T \\ X_o^T \end{bmatrix} \\ &= X_i^T, \end{aligned}$$

9.14. One possibility is

$$\begin{bmatrix} 20 & 100 \\ 5 & 25 \\ 5 & 25 \\ 10 & \text{NA} \\ 10 & \text{NA} \\ 10 & \text{NA} \\ \text{NA} & 10 \\ \text{NA} & 10 \\ \text{NA} & 10 \end{bmatrix}.$$

The variance-covariance matrix computed from all pairwise complete observations is

$$\begin{bmatrix} 30 & 375 \\ 375 & 1230 \end{bmatrix},$$

while that computed only from complete cases is

$$\begin{bmatrix} 75 & 375 \\ 375 & 1875 \end{bmatrix}.$$

The correlation matrix computed from all pairwise complete observations is

$$\begin{bmatrix} 1.00 & 1.95 \\ 1.95 & 1.00 \end{bmatrix}.$$

Note that this example is not a pseudo-correlation matrix.

In the R software system, the `cov` and `cor` functions have an argument called “`use`”, which can take the values “`all.obs`”, “`complete.obs`”, or “`pairwise.complete.obs`”. The value “`all.obs`” yields an error if the data matrix contains any missing values. In `cov`, the values “`complete.obs`” and “`pairwise.complete.obs`” yield the variance-covariances shown above. The function `cor` with `use=‘pairwise.complete.obs’` yields

$$\begin{bmatrix} 1.00 & 1.00 \\ 1.00 & 1.00 \end{bmatrix}.$$

However, if `cov` is invoked with `use=‘pairwise.complete.obs’` and the function `cov2cor` is applied to the result, the correlations are 1.95, as in the first correlation matrix above.

- 9.17. This is an open question. If you get a proof of convergence, submit it for publication. You may wish to try several examples and observe the performance of the intermediate steps. I know of no case in which the method has not converged.
- 9.19b. Starting with the correlation matrix given above as a possible solution for Exercise 9.14, four iterations of equation (9.67) using $\delta = 0.05$ and $f(x) = \tanh(x)$ yield

$$\begin{bmatrix} 1.00 & 0.997 \\ 0.997 & 1.00 \end{bmatrix}.$$

- 9.21. We can develop a recursion for p_{11}^t based on p_{11}^{t-1} and p_{12}^{t-1} ,

$$p_{11}^t = p_{11}^{t-1}(1 - \alpha) + p_{12}^{t-1}\beta,$$

and because $p_{11} + p_{12} = 1$, we have $p_{11}^t = p_{11}^{t-1}(1 - \alpha - \beta) + \beta$. Putting this together, we have

$$\lim_{t \rightarrow \infty} P = \begin{bmatrix} \beta/(\alpha + \beta) & \alpha/(\alpha + \beta) \\ \beta/(\alpha + \beta) & \alpha/(\alpha + \beta) \end{bmatrix},$$

and so the limiting (and invariant) distribution is $\pi_s = (\beta/(\alpha + \beta), \alpha/(\alpha + \beta))$.

9.22c. From the exponential growth, we have $N^{(T)} = N^{(0)}e^{rT}$; hence,

$$r = \frac{1}{T} \log \left(N^{(T)} / N^{(0)} \right) = \frac{1}{T} \log(r_0).$$

Exercises Beginning on Page 516

10.1a. The computations do not overflow. The first floating-point number x such that $x + 1 = x$ is

$$0.10 \dots 0 \times b^{p+1}.$$

Therefore, the series converges at the value of i such that $i(i+1)/2 = x$. Now solve for i .

- 10.2. The function is $\log(n)$, and Euler's constant is $0.57721 \dots$
- 10.6. 2^{-56} . (The standard has 53 bits normalized, so the last bit is 2^{-55} , and half of that is 2^{-56} .)
- 10.7a. Normalized: $2b^{p-1}(b-1)(e_{\max} - e_{\min} + 1) + 1$.
Nonnormalized: $2b^{p-1}(b-1)(e_{\max} - e_{\min} + 1) + 1 + 2b^{p-1}$.
- 10.7b. Normalized: $b^{e_{\min}-1}$.
Nonnormalized: $b^{e_{\min}-p}$.
- 10.7c. $1 + b^{-p+1}$ or $1 + b^{-p}$ when $b = 2$ and the first bit is hidden.
- 10.7d. b^p .
- 10.7e. 22.
- 10.12. First of all, we recognize that the full sum in each case is 1. We therefore accumulate the sum from the direction in which there are fewer terms. After computing the first term from the appropriate direction, take a logarithm to determine a scaling factor, say s^k . (This term will be the smallest in the sum.) Next, proceed to accumulate terms until the sum is of a different order of magnitude than the next term. At that point, perform a scale adjustment by dividing by s . Resume summing, making similar scale adjustments as necessary, until the limit of the summation is reached.
- 10.14. The result is close to 1.
What is relevant here is that numbers close to 1 have only a very few digits of accuracy; therefore, it would be better to design this program so that it returns $1 - \Pr(X \leq x)$ (the "significance level"). The purpose and the anticipated use of a program determine how it should be designed.
- 10.17a. 2.
- 10.17b. 0.
- 10.17c. No (because the operations in the "for" loop are not chained).

10.18c.

$$\begin{aligned}
 &a = x_1 \\
 &b = y_1 \\
 &s = 0 \\
 &\text{for } i = 2, n \\
 &\{ \\
 &\quad d = (x_i - a)/i \\
 &\quad e = (y_i - b)/i \\
 &\quad a = d + a \\
 &\quad b = e + b \\
 &\quad s = i(i - 1)de + s \\
 &\}.
 \end{aligned}$$

10.21. 1. No; 2. Yes; 3. No; 4. No.

10.22. A very simple example is

$$\begin{bmatrix} 1 & 1 + \epsilon \\ 1 & 1 \end{bmatrix},$$

where $\epsilon < b^{-p}$, because in this case the matrix stored in the computer would be singular. Another example is

$$\begin{bmatrix} 1 & a(1 + \epsilon) \\ a(1 + \epsilon) & a^2(1 + 2\epsilon) \end{bmatrix},$$

where ϵ is the machine epsilon.

Exercises Beginning on Page 537

11.2a. $O(nk)$.

11.2c. At each successive stage in the fan-in, the number of processors doing the additions goes down by approximately one-half.

If $p \approx k$, then $O(n \log k)$ (fan-in on one element of c at a time)

If $p \approx nk$, then $O(\log k)$ (fan-in on all elements of c simultaneously)

If p is a fixed constant smaller than k , the order of time does not change; only the multiplicative constant changes.

Notice the difference in the order of time and the order of the number of computations. Often there is very little that can be done about the order of computations.

11.2d. Because in a serial algorithm the magnitudes of the summands become more and more different. In the fan-in, they are more likely to remain relatively equal. Adding magnitudes of different quantities results in benign roundoff, but many benign roundoffs become bad. (This is not

catastrophic cancellation.) Clearly, if all elements are nonnegative, this argument would hold. Even if the elements are randomly distributed, there is likely to be a drift in the sum (this can be thought of as a random walk). There is *no difference* in the number of computations.

- 11.2e. Case 1: $p \approx n$. Give each c_i a processor – do an outer loop on each. This would likely be more efficient because all processors are active at once.
 Case 2: $p \approx nk$. Give each $a_{ij}b_j$ a processor – fan-in for each. This would be the same as the other.
 If p is a fixed constant smaller than n , set it up as in Case 1, using n/p groups of c_i 's.
- 11.2f. If $p \approx n$, then $O(k)$.
 If $p \approx nk$, then $O(\log k)$.
 If p is some small fixed constant, the order of time does not change; only the multiplicative constant changes.

Exercises Beginning on Page 582

- 12.2. Here is a recursive Matlab function for the Strassen algorithm due to Coleman and Van Loan. When it uses the Strassen algorithm, it requires the matrices to have even dimension.

```
function C = strass(A,B,nmin)
%
% Strassen matrix multiplication C=AB
%      A, B must be square and of even dimension
% From Coleman and Van Loan
% If n <= nmin, the multiplication is done conventionally
%
[n n ] = size(A);
if n <= nmin
    C = A * B;    % n is small, get C conventionally
else
    m = n/2; u = 1:m; v = m+1:n;
    P1 = strass(A(u,u)+A(v,v), B(u,u)+B(v,v), nmin);
    P2 = strass(A(v,u)+A(v,v), B(u,u), nmin);
    P3 = strass(A(u,u), B(u,v)-B(v,v), nmin);
    P4 = strass(A(v,v), B(v,u)-B(u,u), nmin);
    P5 = strass(A(u,u)+A(u,v), B(v,v), nmin);
    P6 = strass(A(v,u)-A(u,u), B(u,u)+B(u,v), nmin);
    P7 = strass(A(u,v)-A(v,v), B(v,u)+B(v,v), nmin);
    C = [P1+P4-P5+P7 P3+P5; P2+P4 P1+P3-P2+P6];
end
```

12.5a.

```

real a(4,3)
data a/3.,6.,8.,2.,5.,1.,6.,3.,6.,2.,7.,1./
n = 4
m = 3
x1 = a(2,2) ! Temporary variables must be used
           because of
x2 = a(4,2) ! the side effects of srotg.
call srotg(x1, x2,, c, s)
call srot(m, a(2,1), n, a(4,1), n, c, s)
print *, c, s
print *, a
end

```

This yields 0.3162278 and 0.9486833 for c and s . The transformed matrix is

$$\begin{bmatrix} 3.000000 & 5.000000 & 6.000000 \\ 3.794733 & 3.162278 & 1.581139 \\ 8.000000 & 6.000000 & 7.000000 \\ -5.059644 & -0.00000002980232 & -1.581139 \end{bmatrix}.$$

12.7b. Using the Matrix package in R, after initializing ρ and $\text{sig}2$, this is

```

Vinv <- sparseMatrix(i=c(1,1,2,2,2,3,3,3,4,4,4,5,5,5,6,6,6,7,
                        7,7,8,8,8,9,9,9,10,10),
                    j=c(1,2,1:3,2:4,3:5,4:6,5:7,6:8,7:9,8:10,
                        9,10),
                    x=c(1,-rho,rep(c(-rho,1+rho^2,-rho),8),
                        -rho,1))/((1-rho^2)*sig2)

```

12.9. 10.7461941829033 and 10.7461941829034.

12.11.

$$\frac{-(fh)+ei}{-(ceg)+bfg+cdh-afh-bdi+aei} \qquad \frac{ch-bi}{-(ceg)+bfg+cdh-afh-bdi+aei}$$

$$\frac{-(ce)+bf}{-(ceg)+bfg+cdh-afh-bdi+aei} \qquad \frac{fg-di}{-(ceg)+bfg+cdh-afh-bdi+aei}$$

$$\frac{-(cg)+ai}{-(ceg)+bfg+cdh-afh-bdi+aei} \qquad \frac{cd-af}{-(ceg)+bfg+cdh-afh-bdi+aei}$$

$$\frac{-(eg)+dh}{-(ceg)+bfg+cdh-afh-bdi+aei} \qquad \frac{bg-ah}{-(ceg)+bfg+cdh-afh-bdi+aei}$$

$$\frac{-(bd)+ae}{-(ceg)+bfg+cdh-afh-bdi+aei}$$

Bibliography

Many of the most useful background material is available on the internet. For statistics, one of the most useful sites on the internet is the electronic repository `statlib`, maintained at Carnegie Mellon University, which contains programs, datasets, and other items of interest. The URL is

<http://lib.stat.cmu.edu>.

The collection of algorithms published in *Applied Statistics* is available in `statlib`. These algorithms are sometimes called the *ApStat* algorithms.

Another very useful site for scientific computing is `netlib`. The URL is

<http://www.netlib.org>

The *Collected Algorithms of the ACM (CALGO)*, which are the Fortran, C, and Algol programs published in *ACM Transactions on Mathematical Software* (or in *Communications of the ACM* prior to 1975), are available in `netlib` under the TOMS link.

A wide range of software is used in the computational sciences. Some of the software is produced by a single individual who is happy to share the software, sometimes for a fee, but who has no interest in maintaining it. At the other extreme is software produced by large commercial companies whose continued existence depends on a process of production, distribution, and maintenance of the software. Information on much of the software can be obtained from GAMS, as we mentioned at the beginning of Chap. 12. Some of the free software can be obtained from `statlib` or `netlib`.

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