linearAlgebra: Linear Algebra

Ivan Jacob Agaloos Pesigan

Description

A collection of functions related to linear algebra.

Installation

You can install the released version of `linearAlgebra` from GitHub with:

```r
install.packages("remotes")
remotes::install_github("jeksterslab/linearAlgebra")
```

More Information

See GitHub Pages for package documentation.

References

Abadir, K. M., & Magnus, J. R. (2005, August). *Matrix algebra*. Cambridge University Press. https://doi.org/10.1017/cbo9780511810800

Magnus, J. R., & Neudecker, H. (1980). The elimination matrix: Some lemmas and applications. *SIAM Journal on Algebraic Discrete Methods*, *1*(4), 422–449. https://doi.org/10.1137/0601049

Magnus, J. R., & Neudecker, H. (2019, February). *Matrix differential calculus with applications in statistics and econometrics.* Wiley. https://doi.org/10.1002/9781119541219

Nel, D. G. (1985). A matrix derivation of the asymptotic covariance matrix of sample correlation coefficients. *Linear Algebra and its Applications, 67,* 137–145. https://doi.org/10.1016/0024-3795(85)90191-0

R Core Team. (2021). *R: A language and environment for statistical computing.* R Foundation for Statistical Computing. Vienna, Austria. https://www.R-project.org/