



Why

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Definition

The *trace* of a square real matrix is the sum of its diagonal entries.

Notation

We denote the function which associates a matrix with its trace by $\text{tr} : \mathbf{R}^{n \times n} \rightarrow \mathbf{R}$. Let $A \in \mathbf{R}^{n \times n}$. Then

$$\text{tr } A = \sum_{i=1}^n A_{ii}.$$

Properties

Prop. 1. *The trace is a linear function on the vector space of $n \times n$ real matrices.*

Proof. Let $A, B \in \mathbf{R}^{n \times n}$ and $\alpha, \beta \in \mathbf{R}$. Define $C = \alpha A + \beta B$. Then $C_{ii} = \alpha A_{ii} + \beta B_{ii}$. So

$$\begin{aligned} \text{tr } C &= \sum_{i=1}^n C_{ii} = \sum_{i=1}^n \alpha A_{ii} + \beta B_{ii} \\ &= \alpha \sum_{i=1}^n A_{ii} + \beta \sum_{i=1}^n B_{ii} \\ &= \alpha \text{tr } A + \beta \text{tr } B. \end{aligned}$$

□

¹Future editions will include, in the genetic tradition.

Prop. 2. *Let $A, B \in \mathbf{R}^{n \times n}$.*

$$\operatorname{tr}(AB) = \operatorname{tr}(BA)$$

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In other words, “matrices commute under the trace operator.”

Prop. 3. *Let $A \in \mathbf{R}^{n \times n}$. Then $\operatorname{tr} A = \operatorname{tr} A^\top$.*

²Future editions will include an account.

