

## MATRIX TRACE

# 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 tr:  $\mathbf{R}Matnn \to \mathbf{R}$ . Let  $A \in \mathbf{R}Matnn$ . Then

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

## **Properties**

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

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

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

**Prop. 2.** Let  $A, B \in \mathsf{R}Matnn$ .

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

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<sup>&</sup>lt;sup>1</sup>Future editions will include, in the genetic tradition.

<sup>&</sup>lt;sup>2</sup>Future editions will include an account.

In other words, "matrices commute under the trace operator."

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

