

DATA MATRIX

Why

Definition

The data matrix corresponding to a data set of n records which are length d tuples of real numbers is the n by d matrix whose ith row is the i element of the data set.

Notation

Let (a^1, \ldots, a^n) where $a^i \in \mathbb{R}^n$ for $i = 1, \ldots, n$. Let A be the $n \times d$ matrix whose rows are the a^i . Then A is the data matrix of (a^1, \ldots, a^n) . In other words,

$$A = \frac{(a^1)^\top}{(a^n)^\top}.$$

Other terminology

Some authors refer to the data matrix as the design matrix.

