



## Why

1

## 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

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

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

□

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

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

2

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

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

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

