



Why

The (surprising fact) is that the operation of going from an index list to its induced sublist is *linear*, if the elements of the list are over a field, and thus may be viewed as a **vector space**.

Definition

The *index matrix* associated with the index sequence α of length r and order n (recall, $r \leq n$) is the $r \times n$ matrix whose i, j th entry is 1 if the sequence's i th coordinate is j , and 0 otherwise.

Examples

Here are some order-5 index lists: $(1, 2, 3)$, $(3, 2, 1)$, $(4, 5, 1)$, $(5, 4, 3, 2, 1)$, $(3,)$.

The matrices corresponding to these examples are:

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix},$$

for the first two examples, and

$$\begin{bmatrix} 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 1 & 0 & 0 \end{bmatrix}$$

for the last three.

In this case, we refer to the induced sublist as an induced *subvector*. The value of index matrices is that they give induced subvectors via the usual and familiar operation of matrix multiplication. The *subvector* of an n -vector associated with a length- r index sequence is the product of the sequence's $r \times n$ corresponding index matrix with the n -dimensional vector.

For example, define $x = \begin{bmatrix} 6 & 4 & 5 & 3 & 9 \end{bmatrix}^\top$. Then the subvector of x associated with the index sequence $(3, 2, 1)$ is the vector $\begin{bmatrix} 3 & 9 & 6 \end{bmatrix}^\top \in \mathbf{R}^3$, because

$$\begin{bmatrix} 3 & 9 & 6 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 6 \\ 4 \\ 5 \\ 3 \\ 9 \end{bmatrix}$$

If $r = n$ then the index matrix is a **permutation matrix**.

Notation

Let $r \leq n$ be natural numbers. Let $\alpha : \{1, 2, \dots, r\} \rightarrow \{1, 2, \dots, n\}$ be an index sequence. Denote the index matrix associated with α by P_α . This matrix P_α is an element of $\mathbf{N}^{r \times n}$ and is defined by

$$(P_\alpha)_{ij} = \begin{cases} 1 & j = \alpha(i) \\ 0 & \text{otherwise} \end{cases}$$

Let A be a nonempty set and let $x \in A^n$. then the subvector of x associated with P_α (and so with α) is

$$P_\alpha x = \left(x_{\alpha(1)}, \dots, x_{\alpha(r)} \right)$$

We denote the product $P_\alpha x$ by x_α .

We denote the product $P_\alpha X P_\alpha^\top$ by $X_{\alpha\alpha}$.

