

MONOTONIC FUNCTIONS OF REAL MATRICES

Why

Since we have a partial order on the set of positive semidefinite matrices, we can study which familiar functions are have order-preserving or orderreversing properties.

Norms

It would be nice if the matrix norm induced by the matrix scalar produce (see Matrix Scalar Product) was an isotonic function. In other words, if $A, B \in \mathbf{S}^d$ satisfy $A \geq B$, does $||A|| \geq ||B||$?

Since $||A||^2 = \operatorname{tr} A^2$, we should study the trace first..

Trace

Proposition 1. Let $f: \mathbf{S}^d \to \mathbf{R}$ defined by $f(A) = \operatorname{tr} A$.

In other words, the function f is the restriction of the trace function onto the set of symmetric matrices.

Proposition 2. Let $B \in S^d$ Let $f_B : S^d \to R$ defined by $f(A) = \operatorname{tr} AB$.

Inversion

Proposition 3. Let $A \in \mathbf{S}_{++}^d$. Then the map $f : \mathbf{S}_{++}^d \to \mathbf{S}_{++}^d$ satisfying $f(A) = A^{-1}$ is an isotonic function mapping the (open) positive definite cone into itself.¹

 $^{^1{\}rm Future}$ editions will include a proof.

