



## 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  $\alpha$  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  $\alpha$  by  $P_\alpha$ . This matrix  $P_\alpha$  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  $P_\alpha$  (and so with  $\alpha$ ) is

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

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

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

