

Proof-Based Math Readings

Session: Matrix Algebra

2023 Fall

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0 Motivation

- *Proof-Based Math Readings* is a free and independent online reading group where we study mathematics required in economics master's/PhD programs using an intuitive approach.
- This session of the reading group is on *Matrix Algebra*.

1 Prerequisites

- CGPA: 3.00/4.00
-  [Book of Proof - Richard Hammack \(3.3 Edition, 2022\)](#)
-  [Linear Algebra - Gilbert Strang \(2005\)](#)
- Please use our  [Application Form](#) to join our reading group anytime.
- People who applied will be informed about their application results via email within a week.


2 Format

- This session will last 10 weeks from 30 October 2023 to 14 January 2024.
- We will discuss the topics/exercises that we struggle with at  [Proof-Based Math Readings \[Discord\]](#).
- We will not have face-to-face/online meetings due to the size of the group.
- Members are expected to read the chapters from the main book.

3 Resources [All are open-access]

3.1 Main Book


Matrix Algebra - Karim M. Abadir, Jan R. Magnus (2005) is our main book because it is well-structured and well-written.

 [Matrix Algebra - Karim M. Abadir, Jan R. Magnus \(2005\)](#)

 [Matrix Algebra - Karim M. Abadir, Jan R. Magnus \(2005, Errata\)](#)

3.2 Supplementary

3.2.1 Matrix Algebra

 [Matrix Differential Calculus with Applications in Statistics and Econometrics - Jan R. Magnus, Heinz Neudecker \(3rd Edition, 2019\)](#)

 [Econometric Theory - William H. Greene \(**Appendix A**, 8th Edition, 2020\)](#)

3.2.2 Proof

In case we need to review a proof topic, we can use following book and its playlists.

 [Book of Proof - Richard Hammack \(3.3 Edition, 2022\)](#)

 [Book of Proof - Richard Hammack \(3.3 Edition, 2022, Companion playlist by Jeremy Teitelbaum\)](#)

 [Book of Proof - Richard Hammack \(3.3 Edition, 2022, Companion playlist by Michael Penn\)](#)

4 Reading Schedule

- **MA** is the abbreviation of Matrix Algebra - Karim M. Abadir, Jan R. Magnus (2005) in the previous page.

Week 01-02

📅 30 October - 12 November

- 📖 MA, Appendix B: Notation
- 📖 MA, Chapter 1: Vectors
- 📖 MA, Chapter 2: Matrices
- 📖 MA, Chapter 4: Rank, inverse, and determinant

Week 03-04

📅 13 November - 26 November

- 📖 MA, Chapter 5: Partitioned matrices
- 📖 MA, Chapter 6: Systems of equations

Week 05-06

📅 27 November - 10 December

- 📖 MA, Chapter 7: Eigenvalues, eigenvectors, and factorizations
- 📖 MA, Chapter 8: Positive (semi)definite and idempotent matrices

Week 07-08

📅 11 December - 31 December

- 📖 MA, Chapter 10: Kronecker product, vec-operator, and Moore-Penrose inverse
- 📖 MA, Chapter 11: Patterned matrices: commutation- and duplication matrix

Week 09-10

📅 01 January - 14 January

- 📖 MA, Chapter 12: Matrix inequalities
- 📖 MA, Chapter 13: Matrix calculus
- 📖 MA, Chapter 3: Vector spaces

5 Further Readings & Playlists (Optional)

If we want to read a more abstract book, the following book and its playlist are great.

- 📖 [Linear Algebra Done Right - Sheldon Axler \(4th Edition, 2023, Forthcoming\)](#)
 - ▶ [Linear Algebra Done Right - Sheldon Axler \(3rd Edition, 2015, Companion playlist to the book\)](#)
- We will also have a session on this book. Please see our syllabus at [Linear Algebra](#)