1. Record Nr. UNINA9910779439603321 Autore Turkington Darrell A. Titolo Generalized vectorization, cross-products, and matrix calculus / / Darrell A. Turkington [[electronic resource]] Cambridge:,: Cambridge University Press,, 2013 Pubbl/distr/stampa **ISBN** 1-139-61118-6 1-107-23793-9 1-139-60936-X 1-139-61304-9 1-139-61676-5 1-139-42440-8 1-139-62606-X 1-283-87069-X 1-139-62234-X Descrizione fisica 1 online resource (xi, 267 pages) : digital, PDF file(s) Classificazione BUS021000 Disciplina 515/.63 Soggetti Matrices Vector analysis Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Title from publisher's bibliographic system (viewed on 24 Feb 2016). Note generali Includes bibliographical references and index. Nota di bibliografia Nota di contenuto 1. Mathematical prerequisites -- 2. Zero-one matrices -- 3. Elimination and duplication matrices -- 4. Matrix calculus -- 5. New matrix calculus results -- 6. Applications. This book presents the reader with new operators and matrices that Sommario/riassunto arise in the area of matrix calculus. The properties of these mathematical concepts are investigated and linked with zero-one matrices such as the commutation matrix. Elimination and duplication matrices are revisited and partitioned into submatrices. Studying the properties of these submatrices facilitates achieving new results for the original matrices themselves. Different concepts of matrix derivatives are presented and transformation principles linking these concepts are obtained. One of these concepts is used to derive new matrix calculus

results, some involving the new operators and others the derivatives of

the operators themselves. The last chapter contains applications of matrix calculus, including optimization, differentiation of log-likelihood functions, iterative interpretations of maximum likelihood estimators and a Lagrangian multiplier test for endogeneity.