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A symmetric matrix S is an n x n square matrices. Its inverse is also symmetrical. All eigenvalues of S are real (not a complex number). We can choose n eigenvectors of S to be orthonormal even with repeated eigenvalues. A symmetric matrix can be formed by multiplying a matrix A with its transpose — A[A or AA] (usually A[A [] AA] ...

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The product C = AB is the mxp matrix defined by c ij = r i(A).c j(B)X where r i(A) is the vector in R n consisting of the ith row of A and similarly c j(B) is the vector formed from the jth column of B. Other notation for C = AB c ij = n k=1 a ikb kj 1 []i []m 1 []j []p. Example 2.1.2. Let A =} 101

Matrices and Linear Algebra
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