

Index

A

Adjoint, of square matrix, 137–138
 Arbitrary matrix, equivalence transformation of, 184
 Associative data analysis, techniques in, 4–5
 Automatic Interaction Detection, 13
 Axis permutation, 151–152
 Axis rotations, 111–114, 134

B

Baerwaldt, N., 12
 Bartlett, M. S., 282–283
 Basic structure
 algebra of, 232–234
 conditions for, 234–235
 finding of, 235–236
 of matrix, 230–240
 of sample problem matrix of predictors, 237–238
 Basic structure decomposition procedure, 236–237
 Basis
 concept of, 102–103
 fixed, 133
 orthonormal, 103
 Basis vector(s), 80–83
 original and new, 112–113
 in quadratic forms, 245–246
 Basis vector changes, 103–106, 133, 213
 arbitrary, 143–146
 Basis vector transformations, 133–134, 140–146
 eigenstructures in, 203–205
 Baumol, W. J., 11
 Bilinear forms, 241–242
 Bock, R. D., 284
 Byrd, J., Jr., 13

C

Calculus
 chain rule in, 300–301
 function of one argument in, 297–304
 function of two arguments in, 304–311
 in multivariate analysis, 318–321
 Canonical correlation, 12
 Carroll, J. D., 12, 291–292
 Cartesian axes, oblique, 104
 Cartesian coordinates, 78–85
 Cattell, Raymond, 2–3
 Central dilation, of set of points, 152
 Centroid of variables, 120
 Chain rule, 300–301
 Characteristic equation, eigenstructures and, 198–199, 213–214
 Characteristics, variation in, 3
 see also Eigenstructures
 Cliff, N., 291
 Cluster analysis, 6, 12
 Cofactors, expansion of determinants by, 60–63
 Column vector, 27, 41
 Component loadings, in factor analysis problem, 274–275
 Component scores, in factor analysis problem, 273–274
 Components analysis, other aspects of, 276–278
 Composite transformations, geometric effect of, 194
 Confidence, statistical, 4
 Conformability, in matrix multiplication, 45
 Constrained optimization
 of functions of two arguments, 307–309
 Lagrange multipliers in, 309–311
 Cooley, W. W., 12, 291
 Coordinate systems, 78
 Correlation matrices, 71–73
 Cosines, law of, 93–94

- Covariance matrix, 71–72
 - determinant of, 121–123
 - under linear transformation, 212
 - transformations of, 207–209
- Cross-national comparisons, 12
- Cross products, in matrix operations, 70, 118–124

D

- Data matrix
 - in associative data analysis, 3–4
 - partitioning of, 6, 9
 - types of scales in, 7
- Decomposing, of matrix transformation, 163 194–256
- Decompositions, basic structure of, 230–239
- Determinant(s), 58–69
 - computation of, 60
 - of covariance matrix, 121
 - evaluation of by pivotal method, 66–69, 184–187
 - expansion of by cofactors, 60–63
 - geometric interpretation of, 118–119
 - matrix rank and, 173–174
 - operational definition of, 59–60
 - properties of, 64–66
- Diagonal matrix, 54
- Dichotomies, vs. polytomies, 7
- Differentiation
 - basic rules of, 299
 - partial, 304–307
 - symbolic, 312–316
- Dimension-reducing methods, 10
- Distributive laws
 - for matrix multiplication, 49
 - for scalar product, 35–36, 45
- Do-it-yourself activities, survey of, 12–13
- Dummy variable, 7–8

E

- Echelon matrix, 174, 179
- Eckart, C., 287
- Eigenstructure(s), 195–207
 - additional properties of, 222–225
 - characteristic equation in, 198–199, 213–214
 - defined, 196
 - finding of, 237
 - matrix rank and, 225–230
 - in multiple discrimination analysis problem, 278–282

- of nonsymmetric matrices, 247–254
 - of symmetric matrices, 210–219
 - of $W^{-1}A$, 249–251
- Eigenvalues
 - of $C(X)$, 214–217
 - characteristic equation in, 199
 - defined, 196
 - zero, 222
- Eigenvector basis, distinguishing feature of, 205
- Eigenvectors
 - of $C(X)$, 214–217
 - defined, 196
- Eisenbeis, R. A., 284
- Elementary matrix, defined, 179
- Elementary operations
 - matrix inverse in, 182–184
 - matrix rank in, 178–180
 - in simultaneous equations, 176–178, 180–181
- Equivalence transformation, of arbitrary matrix, 184
- Euclidean distances, 84
- Euclidean space, 78–85
 - defined, 83–85
- Euclidean metric, 83 n.

F

- Factor analysis, 6, 10, 12
 - numerical example of, 20–22
- Factor analysis problem, 272–278
 - basic structure of X_d in, 275–276
 - component loadings in, 274–275
 - component scores in, 273–274
 - other aspects of principal components analysis in, 276–278
- Functions of one argument
 - derivatives of, 297–300
 - differentiation of, 296–304
 - optimization of, 301–304
- Functions of two arguments
 - differentiation of, 304–311
 - unconstrained optimization of, 307–309

G

- Generalized inverse
 - computation of A^+ in, 339–341
 - concept of, 334
 - introductory aspects of, 334–342
 - left and right, 337–339
 - linear equations in, 323–350
 - Penrose conditions for, 336–337

g inverse, 343–349
 numerical examples of, 345–349
 Good, I. J., 334 n.
 Gram-Schmidt orthonormalization process,
 106–107, 221, 239

H

Haggard, E. A., 284
 Hamm, B. C., 13
 Hancock, H., 317
 Harman, H. H., 277
 Harris, R. J., 283
 Haynes, R. D., 13
 Horst, P., 5 n., 291–293
 Hypervolume, 101

I

Identity matrix, 55, 177
 linear equations in, 327
 Identity transformation, 289
 Image, in mapping, 128
 Image space, dimensionality of, 175
 Interobject similarity, 8, 11
 Invariant vectors, under transformation, 196, 201
 see also Vector(s)
 Inverse
 generalized, *see* Generalized inverse
 of inverse, 165
 matrix, *see* Matrix inverse; Matrix inversion
 Invertible transformation, characteristics of, 166

K

Kettenring, J. R., 292
 Komar, C. A., 13

L

Lagrange multiplier, 213
 Law of cosines, 93–94
 Level curves, partial differentiation and, 304–307
 Linear dependence, of vectors, 101–110
 Linear equations
 generalized inverses and, 323–350
 general procedure for solving, 327–329
 matrix transformation in, 129–130
 Linear forms, 240–241
 Linearity in parameters, defined, 7 n.
 Linear model, forms of, 270–272

Linear transformation
 see also Matrix transformation; Transformation(s)
 arbitrary, 160–163
 covariance matrix in, 212
 geometric viewpoint for, 127–190
 matrix rank and, 169–172
 Lohnes, P. R., 12, 291

M

McDonald, R. P., 249 n., 292
 Mapping
 concept of, 128
 images and preimages in, 128
 matrix rank and, 170
 Matrix (matrices)
 addition of, 43–45
 adjoint of, 137–138
 basic definitions and operations for, 40–52
 basic structure of, 230–240
 bilinear forms of, 241–242
 cofactors of, 137–138
 decomposition of, 230–239
 defined, 40
 determinants of, 58–69, 137–138, 167
 diagonal, 54
 echelon, 179
 elementary, 177
 examples of, 56–57
 “exterior” dimension of, 46
 horizontal and vertical, 40
 identity, 55
 “interior” dimension of, 46
 linear forms of, 240–241
 multiplication of with vector, 47–48
 null, 41
 pivotal method for, 66–69, 184–187
 postmultiplying of, 147–148, 327
 pre- and postmultiplication of by diagonal,
 55–57
 product-moment, 227–229
 quadratic form of, 240–247
 rank of, *see* Matrix rank
 rotation of, 153–154
 scalar, 54
 sign, 54
 special, 52–57
 square, *see* Square matrix
 subtraction of, 43–44
 symmetric, *see* Symmetric matrix
 synthetic data, 147
 trace of, 222

- transformation, *see* Matrix transformation; Transformation matrix
- transpose of, 42–43, 50
- vector multiplication with, 47–48
- Matrix addition**, 43–45
- Matrix algebra**, 22–23, 51
- Matrix concepts**, from geometric viewpoint, 77–124
- Matrix division**, 51
- Matrix eigenstructures**
 - see also* Eigenstructure(s)
 - overview of, 195–207
 - properties of, 219–225
- Matrix equality**, 43–44
- Matrix inverse**
 - elementary operations and, 182–184
 - point transformations and, 139–140
 - properties of, 165–166
- Matrix inversion**, 51, 127, 136–147
 - methods for, 176–189
 - in multiple regression, 187–189
- Matrix matching**
 - internal criterion in, 292–293
 - in multivariate technique classification, 290–292
- Matrix multiplication**
 - conformability in, 45
 - order in, 47
 - properties of, 49–50
 - triple product in, 48–49
- Matrix operations**
 - covariance and correlation matrices in, 71–73
 - examples of, 51–52
 - in statistical data, 59–73
- Matrix product**, of two vectors, 48
- Matrix rank**, 65, 127, 167–168
 - determinants and, 173–174
 - determination of, 176–189
 - eigenstructures and, 225–230
 - elementary operations and, 178–180
 - invertible transformations and, 163–175
 - use of in matrix algebra, 174–175
- Matrix relations**, vs. scalar, 50
- Matrix representation**, 40
- Matrix transformation**
 - see also* Linear transformation; Point transformation; Transformation matrix; Transformations
 - arbitrary linear, 160–163
 - axis permutation and, 151–152
 - central dilation and, 152
 - composite, 156–163
 - decomposing of, 163, 194–256
 - elementary row operations in, 176–178
 - geometric relationships involving, 147–156
 - invertible, 163–175
 - matrix rank and, 163–175
 - orthogonal, 130–134
 - quadratic forms and, 246–247
 - reflection, 150–151
 - rotation, 153–154
 - rotation followed by reflection, 157
 - rotation followed by stretch, 159–160
 - rotation–stretch–rotation, 160
 - shear, 154–156
 - simultaneous equations and, 128–136
 - singular matrices and, 172–173
 - stretch, 152–153, 159–160
 - stretch followed by rotation, 157–159
 - translation, 149–150
- Matrix transpose**, 42–43
 - in matrix multiplication, 50
- MDA**, *see* Multiple discriminant analysis
- Mean-corrected (SSCP) matrix**, 70–71
 - see also* Sums of squares and cross products matrix
- Minkowski metric**, 83
- Mitra, S. K.**, 349
- Model**, public and private, 5
- Moore, E. H.**, 336
- Moore–Penrose inverse**, 323, 334, 336–337, 343
 - properties of, 342
- Morgan, J.**, 12
- Multidimensional scaling**, 10
- Multiple correlation coefficient**, 262
- Multiple criterion**, in multiple predictor association, 10
- Multiple discriminant analysis**, 278–286
 - calculus in, 320
 - eigenstructure in, 278–282
 - example of, 22–23
 - other aspects of, 284–286
 - preliminary calculations for, 250
 - statistical significance and classification in, 282–284
- Multiple predictor association**
 - multiple criterion in, 10
 - single criterion in, 8–10
- Multiple regression**, 18–20, 260–270
 - alternative representation of problem in, 268–270
 - defined, 20
 - geometric aspects of problem in, 266–268
 - least squares principle in, 18–20
 - matrix inversion in, 187–189
 - other formulations of problem in, 265–266
 - overall relationship and statistical significance in, 262–264
 - pivotal method in, 189

purpose of, 268–269
 response surface model in, 266–268
 selected output from, 263
 Student t value in, 264
 Multiple regression equation, 18–20, 260–262,
 318–319
 Multiple variates, association among, 2
 Multivariate analysis
 characteristics in, 2, 5–8
 data matrix in, 3
 defined, 2
 dimension-reducing methods in, 10
 eigenstructures of nonsymmetric matrices in,
 247–254
 illustrative applications of, 11–14
 interobject similarity in, 8, 11
 linear transformations in, 127
 major subdivisions of, 8
 mixed scales in, 7
 prior judgments or presuppositions in, 6
 quadratic forms in, 240–247
 translations in, 149–150
 types of associations in, 7
 types of scales in, 7
 vector and matrix operations in, 26–74
 Multivariate data, applying tools to, 259–293
 Multivariate data analysis
 see also Multivariate analysis
 nature of, 1–25
 numerical examples of, 14–23
 Multivariate functions, symbolic differentiation
 and optimization in, 295–322
 Multivariate technique classification, 286–293
 construction of, 289–293
 matrix matching in, 290–292
 transformation types in, 287–289
 vector–matrix matching in, 290
 Multivariate techniques
 see also Multivariate analysis
 characteristics of, 2
 linear transformations in, 14
 personnel data as illustration of, 15
 in scientific research, 1–4
 two types of variables in, 8–9
 uses of, 1

N

Neter, J., 271
 Nonsingular matrix, 177
 Nonsymmetric matrix, eigenstructures of,
 247–254
 n -space, basis of, 103
 Null matrix, 41, 45
 Null vector, 28

O

Oblique Cartesian axes, 104
 Oblique coordinate systems, scalar products in,
 109–110
 Optimization
 of functions involving multivariate
 arguments, 316–317
 in matrix notation, 314–316
 Orthogonal complement, 108
 Orthogonal matrix, properties of, 116–118
 Orthogonal transformations, 111–118
 Orthonormal basis, 103–104
 finding of, 106–108
 three-dimensional, 108

P

Pair of variables, correlation and covariance of,
 121
 Parallelogram law, 104
 Parameters, linearity in, 7
 Partial differentiation, level curves and, 304–307
 Partitioned subsets, number of variables in, 6–7
 Partitionings, of data matrix, 9
 Penrose, R. A., 323, 336
 Penrose conditions, for generalized inverse,
 336–341
 Permutation, of set of points, 151–152
 Permutation transformation, 289
 Perry, M., 13
 Personnel data, multivariate methods in, 14–17
 Pivotal methods
 evaluation of determinant by, 66–69,
 184–187
 in sample regression problem, 189
 Point rotations, 111–114, 130–133
 Points
 permutation of, 151–152
 reflection of, 150–151
 rigid rotation of set by, 111
 stationary vs. extreme, 317
 Point transformations, 132
 eigenstructures and, 203–205
 fixed basis vectors in, 135
 matrix inverse and, 139–140, 145
 Polytomies, vs. dichotomies, 7
 Predictor variables, basic structure and, 237–238
 Prefactor, in matrix multiplication, 46
 Preimages, in mapping, 128
 Premultiplying, of vectors, 154
 Principal components analysis, calculus in, 319
 Pringle, R. M., 349

Product information, personal vs. impersonal
sources of, 13

Production jobs, sequencing of, 13

Product-moment matrices, 255
special characteristics of, 227-229

Project TALENT, 12

Pseudoinverse, 334

Pythagorean theorem, 94

Q

Quadratic forms, 240-247
basis vectors and, 245-246
defined, 242
diagonalizing of, 251-254
illustrative problem in, 243-244
matrix transformations and, 246-247
ratio of, 249
Quandt, R. E., 11

R

Rank, of matrix, 167-168, 174-176
see also Matrix rank
Rao, C. R., 66, 284, 323, 349
Ratio scales, 5
Rayner, A. A., 349
Rectangular matrix
eigenstructure of, 226-227
rank of, 226-227
Reflection, of set of points, 150-151
Regression problem, defined, 3
see also Multiple regression
Research
focus of interest in, 6
multivariate methods in, 2-4
objectives and predictive statements in, 5-6
Response surface model, variations in, 273
Rorer, 11
Rotation(s)
followed by reflection, 157
followed by stretch, 159-160
higher-dimensional, 115-116
improper, 117
of matrix, 153-154
point, 111-114, 130-133
three-dimensional, 116
trigonometry of, 114-115
two-dimensional, 111-115
Rotation problem, matrix eigenstructure in,
228-229
Rotation transformation, 288
Row vector, 27
Rummel, R. J., 12

S

Scalar arithmetic, vs. matrix arithmetic, 50
Scalar matrix, 54
Scalar multiplication, 43-44
properties of, 45
Scalar product, 35-38
defined, 35
distributive laws for, 35-36, 45
examples of, 39
in oblique coordinate systems, 109-110
special cases of, 36-38
of two vectors, 96-97
vector projections and, 97-100
Scatter plot
in factor analysis, 21
in multivariate analysis, 16-17
Schatzoff, 284
Schönemann, 291
Scientific research, multivariate techniques in,
2-6
Set of points
central dilation and, 152
permutation of, 151-152
rigid rotation of, 111
stretch transformation of, 152-153
Shear transformation, 155-156
Sign matrix, 54
Sign vector, 28
Simultaneous equations
elementary operations and, 180-181
in matrix form, 129-130
matrix of coefficients and, 182-184
matrix transformations and, 128-136
Simultaneous linear equations, 324-334
homogeneous equations and, 331-334
Single criterion, in multiple predictor
association, 9-10
Sirageldin, I., 12
Skew symmetric matrix, 54
Spherizing, 252
Square matrix, 40-41
adjoint of, 137
cofactor of entry of, 61
eigenstructure of, 195-206, 225
Hermite form of, 343-345
inverse of, 136
minor of an entry of, 61
singular and nonsingular, 65
symmetric, 42-43, 53
vs. triangular matrix, 219 n.
SSCP, *see* Sums of squares and cross products
matrix
Stationary point, as extreme point, 317
Statistical data, matrix operations in, 69-73

Statistical measures, geometry of, 119–122
 Statistical variables, generalized variance among,
 118
 Stretch, 157–160
 Stretch transformation, 153–154, 289
 Student t value, defined, 264
 Sums of squares, in matrix operations, 70
 Sums of squares and cross product matrix,
 26, 71–73, 120, 150, 252–253, 283, 296,
 319–320
 Symbolic differentiation, 312–316
 Symmetric matrix, 42–43, 53–54
 eigenstructure of, 210–219
 orthogonal diagonalization in, 230
 properties of, 220–222

T

Tatsuoka, M. M., 5 n.
 Tiedeman, D. V., 5 n.
 Transformational geometry, 22–23
 Transformation matrix, 119
 see also Matrix transformation; Transforma-
 tions
 diagonalizing of, 202–203
 postmultiplying of, 202
 rank of, 175
 Transformations
 see also Matrix transformation
 arbitrary linear, 160–163
 by basis vector change, 140–146
 central dilation, 289
 composite, 156–163
 of covariance matrices, 207–209
 general linear (affine), 288
 homogeneous linear, 288
 identity, 289
 invertible, 166
 linear, *see* Linear transformation
 permutation, 289
 rotation, 288
 rotation–annihilation, 288
 similarity, 288
 of singular matrices, 172–173
 stretch, 289
 types of in multivariate technique
 classification, 287–289
 Translation, of matrices, 149–150
 Travel-demand forecasting model, 11
 Triple matrix product, 255
 Trivial solution of homogeneous equations, 331

U

Unit vector, 28

V

Van de Geer, J. P., 277, 292
 Variable(s)
 batteries of, 10
 correlation of pairs of, 121
 covariance of pairs of, 121
 criterion vs. predictor, 3, 5
 dependent and independent, 3
 dummy, 7–8
 latent, 10
 linear composites and, 7
 scale types and, 8–9
 variance of, 120
 Variable interdependence, analysis of, 8
 Variance measure, generalized, 122–124
 Vector(s)
 addition and subtraction of, 30–31, 38–39
 basic definitions and operations in, 27–39
 basis, *see* Basis vector(s)
 column and row, 27
 defined, 27
 difference, 90
 direction cosines of, 86
 distance and angle between, 92–96
 equality of, 29, 80
 geometric representation of, 77, 85–100
 length and direction angles of, 85–88
 linear combination of, 33–34, 39
 linear dependence of, 101–110
 matrix product of, 48
 multiplication with matrix, 47–48
 multiplication with scalar, 91
 n -component, 82
 nonredundant, 102
 null or zero, 28
 orthogonal, 94
 parallel displacement of, 80
 premultiplying of, 154
 representation of in three-dimensional space,
 81
 row, 27
 scalar multiplication of, 32–33, 39
 scalar product of, 35–38, 96–97
 sign, 28
 squared distance between, 95
 subtraction of, 90
 transformation of, 128, 140–146
 transpose of, 38
 unit, 28
 zero–one, 28
 Vector addition, 88–92
 Vector and matrix operations, 26–74
 Vector concepts, from geometric viewpoint,
 77–124

Vector equality, 29	W
Vector length	
direction angles and, 86	Wasserman, W., 271
scalar product and, 106	Wind, Y., 277
Vector-matrix matching, in multivariate	Wish, M., 12
technique classification, 290	
Vector multiplication, 47-49	
geometric aspects of, 88-92	Y
Vector notation, 26	
Vector projection	
geometric interpretation of, 98	Young, G., 287
scalar products and, 97-100	
Vector representation, 27	
Vector space	Z
basis change in, 213	
dimensionality of, 102-103	
Vector transformation, 128	Zero eigenvalues, 222
basis vector change and, 140-146	Zero-one vectors, 28