

cholinv() — Symmetric, positive-definite matrix inversion

Description
Diagnostics

Syntax
Also see

Remarks and examples

Conformability

Description

`cholinv(A)` and `cholinv(A, tol)` return the inverse of real or complex, symmetric ([Hermitian](#)), positive-definite, square matrix *A*.

`_cholinv(A)` and `_cholinv(A, tol)` do the same thing except that, rather than returning the inverse matrix, they overwrite the original matrix *A* with the inverse.

`cholinvlapacke(A)`, `cholinvlapacke(A, tol)`, `_cholinvlapacke(A)`, and `_cholinvlapacke(A, tol)` are similar to their correspondent functions without `lapacke` endings, but instead they use interfaces to the [LAPACK](#) routines to compute the inverse.

In all cases, optional argument *tol* specifies the tolerance for determining singularity; see [Remarks and examples](#) below.

Syntax

numeric matrix `cholinv(numeric matrix A)`

numeric matrix `cholinv(numeric matrix A, real scalar tol)`

void `_cholinv(numeric matrix A)`

void `_cholinv(numeric matrix A, real scalar tol)`

numeric matrix `cholinvlapacke(numeric matrix A)`

numeric matrix `cholinvlapacke(numeric matrix A, real scalar tol)`

void `_cholinvlapacke(numeric matrix A)`

void `_cholinvlapacke(numeric matrix A, real scalar tol)`

Remarks and examples

These routines calculate the inverse of a symmetric, positive-definite square matrix *A*. See [\[M-5\] luinv\(\)](#) for the inverse of a general square matrix.

A is required to be square and positive definite. See [\[M-5\] qrinv\(\)](#) and [\[M-5\] pinv\(\)](#) for generalized inverses of nonsquare or rank-deficient matrices. See [\[M-5\] invsym\(\)](#) for generalized inverses of real, symmetric matrices.

`cholinv(A)` is logically equivalent to `cholsolve(A, I(rows(A)))`; see [\[M-5\] cholsolve\(\)](#) for details and for use of the optional *tol* argument.

Conformability

`cholinv(A, tol)`:

A: $n \times n$
tol: 1×1 (optional)
result: $n \times n$

`_cholinv(A, tol)`:

input:

A: $n \times n$
tol: 1×1 (optional)

output:

A: $n \times n$

`cholinvlapacke(A, tol)`:

A: $n \times n$
tol: 1×1 (optional)
result: $n \times n$

`_cholinvlapacke(A, tol)`:

input:

A: $n \times n$
tol: 1×1 (optional)

output:

A: $n \times n$

Diagnostics

The inverse returned by these functions is real if A is real and is complex if A is complex. If you use these functions with a non-positive-definite matrix, or a matrix that is too close to singularity, returned will be a matrix of missing values. The determination of singularity is made relative to *tol*. See [Tolerance](#) under *Remarks and examples* in [M-5] `cholsolve()` for details.

`cholinv(A)` and `_cholinv(A)` return a result containing all missing values if A is not positive definite or if A contains missing values.

`_cholinv(A)` aborts with error if A is a view.

`cholinvlapacke(A)` and `_cholinvlapacke(A)` return a result containing all missing values if A is not positive definite or if A contains missing values.

`_cholinvlapacke(A)` aborts with error if A is a view.

See [M-5] `cholsolve()` and [M-1] [Tolerance](#) for information on the optional *tol* argument.

All functions use the elements from the lower triangle of A without checking whether A is symmetric or, in the complex case, Hermitian.

Also see

[M-5] **invsym()** — Symmetric real matrix inversion

[M-5] **luinv()** — Square matrix inversion

[M-5] **pinv()** — Moore–Penrose pseudoinverse

[M-5] **qrinv()** — Generalized inverse of matrix via QR decomposition

[M-5] **cholsolve()** — Solve $AX=B$ for X using Cholesky decomposition

[M-5] **solve_tol()** — Tolerance used by solvers and inverters

[M-4] **Matrix** — Matrix functions

[M-4] **Solvers** — Functions to solve $AX=B$ and to obtain A inverse

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