

## Lmatrix() — Elimination matrix

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## Description

Lmatrix( $n$ ) returns the  $n(n + 1)/2 \times n^2$  elimination matrix  $L$  for which  $L \cdot \text{vec}(X) = \text{vech}(X)$ , where  $X$  is an  $n \times n$  symmetric matrix.

## Syntax

*real matrix* Lmatrix(*real scalar*  $n$ )

## Remarks and examples

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Elimination matrices are frequently used in computing derivatives of functions of symmetric matrices. Section 9.6 of [Lütkepohl \(1996\)](#) lists many useful properties of elimination matrices.

## Conformability

Lmatrix( $n$ ):  
 $n$ :  $1 \times 1$   
 result:  $n(n + 1)/2 \times n^2$

## Diagnostics

Lmatrix( $n$ ) aborts with error if  $n$  is less than 0 or is missing.  $n$  is interpreted as trunc( $n$ ).

## Reference

Lütkepohl, H. 1996. *Handbook of Matrices*. New York: Wiley.

## Also see

[M-5] [Dmatrix\(\)](#) — Duplication matrix

[M-5] [Kmatrix\(\)](#) — Commutation matrix

[M-5] [vec\(\)](#) — Stack matrix columns

[M-4] [standard](#) — Functions to create standard matrices