Matrix functions

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Contents

cholesky(M)	the Cholesky decomposition of the matrix: if R = cholesky(S), then $RR^T = S$
coleqnumb(M,s)	the equation number of M associated with column equation s; *missing* if the column equation cannot be found
colnfreeparms(M)	the number of free parameters in columns of M
colnumb(M,s)	the column number of M associated with column name s; *missing* if the column cannot be found
colsof(M)	the number of columns of M
corr(M)	the correlation matrix of the variance matrix
det(M)	the determinant of matrix M
diag(M)	the square, diagonal matrix created from the row or column vector
diag0cnt(M)	the number of zeros on the diagonal of M
el(s,i,j)	s[floor(i),floor(j)], the i, j element of the matrix named s; *missing* if i or j are out of range or if matrix s does not exist
get(*systemname*)	a copy of Stata internal system matrix *systemname*
hadamard(M,N)	a matrix whose i, j element is $M[i, j] \cdot N[i, j]$ (if M and N are not the same size, this function reports a conformability error)
I(n)	an $n \times n$ identity matrix if n is an integer; otherwise, a round(n) $\times$ round(n) identity matrix
inv(M)	the inverse of the matrix M
invsym(M)	the inverse of M if M is positive definite
invvech(M)	a symmetric matrix formed by filling in the columns of the lower triangle from a row or column vector
invvecp(M)	a symmetric matrix formed by filling in the columns of the upper triangle from a row or column vector
issymmetric(M)	1 if the matrix is symmetric; otherwise, 0
J(r,c,z)	the $r \times c$ matrix containing elements z
matmissing(M)	1 if any elements of the matrix are missing; otherwise, 0
matuniform(r,c)	the $r \times c$ matrices containing uniformly distributed pseudorandom numbers on the interval $(0, 1)$
mreldif(X,Y)	the relative difference of X and Y, where the relative difference is defined as $\max_{i,j}\{\lvert x_{ij} - y_{ij}\rvert/(\lvert y_{ij}\rvert + 1)\}$
nullmat(*matname*)	use with the row-join (,) and column-join (\\) operators
roweqnumb(M,s)	the equation number of M associated with row equation s; *missing* if the row equation cannot be found
rownfreeparms(M)	the number of free parameters in rows of M
rownumb(M,s)	the row number of M associated with row name s; *missing* if the row cannot be found
rowsof(M)	the number of rows of M

`sweep(`M`,`i`)`	matrix M with ith row/column swept
`trace(`M`)`	the trace of matrix M
`vec(`M`)`	a column vector formed by listing the elements of M, starting with the first column and proceeding column by column
`vecdiag(`M`)`	the row vector containing the diagonal of matrix M
`vech(`M`)`	a column vector formed by listing the lower triangle elements of M
`vecp(`M`)`	a column vector formed by listing the upper triangle elements of M

Functions

We divide the basic matrix functions into two groups, according to whether they return a matrix or a scalar:

Matrix functions returning a matrix
Matrix functions returning a scalar

Matrix functions returning a matrix

In addition to the functions listed below, see [P] **matrix svd** for singular value decomposition, [P] **matrix symeigen** for eigenvalues and eigenvectors of symmetric matrices, and [P] **matrix eigenvalues** for eigenvalues of nonsymmetric matrices.

`cholesky(`M`)`
Description: the Cholesky decomposition of the matrix: if $R =$ `cholesky(`S`)`, then $RR^T = S$

R^T indicates the transpose of R. Row and column names are obtained from M.
Domain: $n \times n$, positive-definite, symmetric matrices
Range: $n \times n$ lower-triangular matrices

`corr(`M`)`
Description: the correlation matrix of the variance matrix

Row and column names are obtained from M.
Domain: $n \times n$ symmetric variance matrices
Range: $n \times n$ symmetric correlation matrices

`diag(`M`)`
Description: the square, diagonal matrix created from the row or column vector

Row and column names are obtained from the column names of M if M is a row vector or from the row names of M if M is a column vector.
Domain: $1 \times n$ and $n \times 1$ vectors
Range: $n \times n$ diagonal matrices

`get(`*systemname*`)`
Description: a copy of Stata internal system matrix *systemname*

This function is included for backward compatibility with previous versions of Stata.
Domain: existing names of system matrices
Range: matrices

`hadamard(`M`,`N`)`

Description: a matrix whose i, j element is $M[i, j] \cdot N[i, j]$ (if M and N are not the same size, this function reports a conformability error)
Domain M: $m \times n$ matrices
Domain N: $m \times n$ matrices
Range: $m \times n$ matrices

`I(`n`)`

Description: an $n \times n$ identity matrix if n is an integer; otherwise, a `round(`n`)` $\times$ `round(`n`)` identity matrix
Domain: real scalars 1 to `c(max_matdim)`
Range: identity matrices

`inv(`M`)`

Description: the inverse of the matrix M

If M is singular, this will result in an error.

The function `invsym()` should be used in preference to `inv()` because `invsym()` is more accurate. The row names of the result are obtained from the column names of M, and the column names of the result are obtained from the row names of M.
Domain: $n \times n$ nonsingular matrices
Range: $n \times n$ matrices

`invsym(`M`)`

Description: the inverse of M if M is positive definite

If M is not positive definite, rows will be inverted until the diagonal terms are zero or negative; the rows and columns corresponding to these terms will be set to 0, producing a g2 inverse. The row names of the result are obtained from the column names of M, and the column names of the result are obtained from the row names of M.
Domain: $n \times n$ symmetric matrices
Range: $n \times n$ symmetric matrices

`invvech(`M`)`

Description: a symmetric matrix formed by filling in the columns of the lower triangle from a row or column vector
Domain: $n(n+1)/2 \times 1$ and $1 \times n(n+1)/2$ vectors
Range: $n \times n$ matrices

`invvecp(`M`)`

Description: a symmetric matrix formed by filling in the columns of the upper triangle from a row or column vector
Domain: $n(n+1)/2 \times 1$ and $1 \times n(n+1)/2$ vectors
Range: $n \times n$ matrices

`J(`r`,`c`,`z`)`

Description: the $r \times c$ matrix containing elements z

Domain r: integer scalars 1 to `c(max_matdim)`

Domain c: integer scalars 1 to `c(max_matdim)`

Domain z: scalars −8e+307 to 8e+307

Range: $r \times c$ matrices

`matuniform(`r`,`c`)`

Description: the $r \times c$ matrices containing uniformly distributed pseudorandom numbers on the interval $(0, 1)$

Domain r: integer scalars 1 to `c(max_matdim)`

Domain c: integer scalars 1 to `c(max_matdim)`

Range: $r \times c$ matrices

`nullmat(`*matname*`)`

Description: use with the row-join (`,`) and column-join (`\\`) operators

Consider the following code fragment, which is an attempt to create the vector $(1, 2, 3, 4)$:

```
forvalues i = 1/4 {
        mat v = (v, `i')
}
```

The above program will not work because, the first time through the loop, `v` will not yet exist, and thus forming ``(v, `i')`` makes no sense. `nullmat()` relaxes that restriction:

```
forvalues i = 1/4 {
        mat v = (nullmat(v), `i')
}
```

The `nullmat()` function informs Stata that if `v` does not exist, the function row-join is to be generalized. Joining nothing with `` `i' `` results in ``(`i')``. Thus the first time through the loop, `v` $= (1)$ is formed. The second time through, `v` does exist, so `v` $= (1, 2)$ is formed, and so on.

`nullmat()` can be used only with the `,` and \ operators.

Domain: matrix names, existing and nonexisting

Range: matrices including null if *matname* does not exist `sweep(`M`,`i`)`

Description: matrix M with ith row/column swept

The row and column names of the resultant matrix are obtained from M, except that the nth row and column names are interchanged. If B = `sweep(`A`,`k`)`, then

$$B_{kk} = \frac{1}{A_{kk}}$$

$$B_{ik} = -\frac{A_{ik}}{A_{kk}}, \qquad i \neq k$$

$$B_{kj} = \frac{A_{kj}}{A_{kk}}, \qquad j \neq k$$

$$B_{ij} = A_{ij} - \frac{A_{ik}A_{kj}}{A_{kk}}, \qquad i \neq k, j \neq k$$

Domain M: $n \times n$ matrices
Domain i: integer scalars 1 to n
Range: $n \times n$ matrices

`vec(`M`)`

Description: a column vector formed by listing the elements of M, starting with the first column and proceeding column by column
Domain: matrices
Range: column vectors ($n \times 1$ matrices)

`vecdiag(`M`)`

Description: the row vector containing the diagonal of matrix M

`vecdiag()` is the opposite of `diag()`. The row name is set to `r1`; the column names are obtained from the column names of M.
Domain: $n \times n$ matrices
Range: $1 \times n$ vectors

`vech(`M`)`

Description: a column vector formed by listing the lower triangle elements of M
Domain: $n \times n$ matrices
Range: $n(n+1)/2 \times 1$ vectors

`vecp(`M`)`

Description: a column vector formed by listing the upper triangle elements of M
Domain: $n \times n$ matrices
Range: $n(n+1)/2 \times 1$ vectors

Matrix functions returning a scalar

`coleqnumb(`M`,`s`)`

Description: the equation number of M associated with column equation s; *missing* if the column equation cannot be found
Domain M: matrices
Domain s: strings
Range: integer scalars 1 to `c(max_matdim)` or *missing*

`colnfreeparms(`M`)`

Description: the number of free parameters in columns of M
Domain: matrices
Range: integer scalars 0 to `c(max_matdim)`

`colnumb(`M`,`s`)`

Description: the column number of M associated with column name s; *missing* if the column cannot be found
Domain M: matrices
Domain s: strings
Range: integer scalars 1 to `c(max_matdim)` or *missing*

`colsof(`M`)`

Description: the number of columns of M
Domain: matrices
Range: integer scalars 1 to `c(max_matdim)`

`det(`M`)`

Description: the determinant of matrix M
Domain: $n \times n$ (square) matrices
Range: scalars −8e+307 to 8e+307

`diag0cnt(`M`)`

Description: the number of zeros on the diagonal of M
Domain: $n \times n$ (square) matrices
Range: integer scalars 0 to n

`el(`s`,`i`,`j`)`

Description: s`[floor(`i`),floor(`j`)]`, the i, j element of the matrix named s; *missing* if i or j are out of range or if matrix s does not exist
Domain s: strings containing matrix name
Domain i: scalars 1 to `c(max_matdim)`
Domain j: scalars 1 to `c(max_matdim)`
Range: scalars −8e+307 to 8e+307 or *missing*

`issymmetric(`M`)`
Description: `1` if the matrix is symmetric; otherwise, `0`
Domain M: matrices
Range: integers 0 and 1

`matmissing(`M`)`
Description: `1` if any elements of the matrix are missing; otherwise, `0`
Domain M: matrices
Range: integers 0 and 1

`mreldif(`X`,`Y`)`
Description: the relative difference of X and Y, where the relative difference is defined as $\max_{i,j}\{|x_{ij} - y_{ij}|/(|y_{ij}| + 1)\}$
Domain X: matrices
Domain Y: matrices with same number of rows and columns as X
Range: scalars −8e+307 to 8e+307

`roweqnumb(`M`,`s`)`
Description: the equation number of M associated with row equation s; *missing* if the row equation cannot be found
Domain M: matrices
Domain s: strings
Range: integer scalars 1 to `c(max_matdim)` or *missing*

`rownfreeparms(`M`)`
Description: the number of free parameters in rows of M
Domain: matrices
Range: integer scalars 0 to `c(max_matdim)`

`rownumb(`M`,`s`)`
Description: the row number of M associated with row name s; *missing* if the row cannot be found
Domain M: matrices
Domain s: strings
Range: integer scalars 1 to `c(max_matdim)` or *missing*

`rowsof(`M`)`
Description: the number of rows of M
Domain: matrices
Range: integer scalars 1 to `c(max_matdim)`

`trace(`M`)`
Description: the trace of matrix M
Domain: $n \times n$ (square) matrices
Range: scalars −8e+307 to 8e+307

Jacques Salomon Hadamard (1865–1963) was born in Versailles, France. He had a tumultuous childhood, eating elephant meat to survive and enduring the premature deaths of two younger sisters. Hadamard taught while working on his doctorate, which he obtained in 1892 from École Normale Supérieure. His dissertation is recognized as the first examination of singularities. Hadamard published a paper on the Riemann zeta function, for which he was awarded the Grand Prix des Sciences Mathématiques in 1892. Shortly after, he became a professor at the University of Bordeaux and made many significant contributions over the course of four years. For example, in 1893 he published a paper on determinant inequalities, giving rise to Hadamard matrices. Then in 1896, he used complex analysis to prove the prime number theorem, and he was awarded the Bordin Prize by the Academy of Sciences for his work on dynamic trajectories. In the following years, he published books on two-dimensional and three-dimensional geometry, as well as an influential paper on functional analysis. He was elected to presidency of the French Mathematical Society in 1906 and as chair of mechanics at the Collège de France in 1909. Faced with the tragic deaths of two of his sons during World War I, Hadamard buried himself in his work. He continued to publish outstanding work in new areas, including probability theory, education, and psychology. In 1956, he was awarded the CNRS Gold Medal for his many contributions.

Reference

Mazýa, V. G., and T. O. Shaposhnikova. 1998. *Jacques Hadamard, A Universal mathematician*. Providence, RI: American Mathematical Society.

Also see

[FN] **Functions by category**

[D] **egen** — Extensions to generate

[D] **generate** — Create or change contents of variable

[M-4] **Intro** — Categorical guide to Mata functions

[U] 13.3 Functions

[U] 14.8 Matrix functions