Dmatrix() — Duplication matrix

DescriptionSyntaxRemarks and examplesConformabilityDiagnosticsReferenceAlso see

Description

Dmatrix(n) returns the $n^2 \times n(n+1)/2$ duplication matrix D for which D*vech(X) = vec(X), where X is an arbitrary $n \times n$ symmetric matrix.

Syntax

real matrix Dmatrix(real scalar n)

Remarks and examples

Duplication matrices are frequently used in computing derivatives of functions of symmetric matrices. Section 9.5 of Lütkepohl (1996) lists many useful properties of duplication matrices.

Conformability

 $\begin{array}{rl} \texttt{Dmatrix}(n):\\ n: & 1 \times 1\\ \textit{result:} & n^2 \times n(n+1)/2 \end{array}$

Diagnostics

Dmatrix(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] **Kmatrix()** — Commutation matrix

[M-5] Lmatrix() — Elimination matrix

[M-5] vec() — Stack matrix columns

[M-4] Standard — Functions to create standard matrices

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