

**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