vec() — Stack matrix columns

Description Syntax Remarks and examples Conformability Diagnostics Also see

Description

vec(T) returns T transformed into a column vector with one column stacked onto the next.

vech(T) returns square and typically symmetric matrix T transformed into a column vector; only the lower half of the matrix is recorded.

invvech(v) returns vech()-style column vector v transformed into a symmetric (Hermitian) matrix.

Syntax

```
transmorphic colvector vec(transmorphic matrix T)
transmorphic colvector vech(transmorphic matrix T)
transmorphic matrix invvech(transmorphic colvector v)
```

Remarks and examples

Remarks are presented under the following headings:

```
Example of vec()
Example of vech() and invvech()
```

Example of vec()

Example of vech() and invvech()

```
[symmetric]
        1
            2
                 3
        1
  1
  2
        2
            4
  3
                 9
: v = vech(x)
: v
        1
  1
        1
  2
        2
  3
        3
  4
        4
  5
        6
  6
        9
: invvech(v)
[symmetric]
            2
                 3
```

Conformability

1

2

3

1

2 4

3 6 9

```
vec(T):
                T:
                        r \times c
           result:
                        r * c \times 1
vech(T):
                T:
                        n \times n
                         (n(n+1)/2 \times 1)
           result:
invvech(v):
                         (n(n+1)/2 \times 1)
           result:
                        n \times n
```

Diagnostics

```
vec(T) cannot fail.
```

vech(T) aborts with error if T is not square. vech() records only the lower triangle of T; it does not require *T* be symmetric.

invvech(v) aborts with error if v does not have 0, 1, 3, 6, 10, ... rows.

Also see

[M-4] **Manipulation** — Matrix manipulation

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