The aim of this book is to present a substantial part of matrix analysis that is functional analytic in spirit. Much of this will be of interest to graduate students and research workers in operator theory, operator algebras, mathematical physics, and numerical analysis.

The book can be used as a basic text for graduate courses on advanced linear algebra and matrix analysis. It can also be used as supplementary text for courses in operator theory and numerical analysis. Among topics covered are the theory of majorization, variational principles for eigenvalues, operator monotone and convex functions, perturbation of matrix functions and matrix inequalities. Much of this is presented for the first time in a unified way in a textbook.

The reader will learn several powerful methods and techniques of wide applicability, and see connections with other areas of mathematics. A large selection of matrix inequalities will make this book a valuable reference for students and researchers who are working in numerical analysis, mathematical physics and operator theory.





Pre	face		v			
I	A Review of Linear Algebra					
	I.1	Vector Spaces and Inner Product Spaces	1			
	I.2	Linear Operators and Matrices	3			
	I.3	Direct Sums	9			
	I.4	Tensor Products	12			
	I.5	Symmetry Classes	16			
	I.6	Problems	20			
	I.7	Notes and References	26			
II	Majorisation and Doubly Stochastic Matrices					
	II.1	Basic Notions	28			
	II.2	Birkhoff's Theorem	36			
	II.3	Convex and Monotone Functions	40			
	II.4	Binary Algebraic Operations and Majorisation	48			
	II.5	Problems	50			
	II.6	Notes and References	54			
ш	Variational Principles for Eigenvalues					
	III.1	The Minimax Principle for Eigenvalues	57			
	III.2	Weyl's Inequalities	62			
	III.3	Wielandt's Minimax Principle	65			
	III.4	Lidskii's Theorems	68			

	-			
	 7	1		-4-
v	Co	nt	01	nts

	III.5	Eigenvalues of Real Parts and Singular Values	73				
	III.6	Problems	75				
	III.7	Notes and References	78.				
IV	Symmetric Norms						
	IV.1	Norms on \mathbb{C}^n	84				
	IV.2	Unitarily Invariant Norms on Operators on \mathbb{C}^n	91				
	IV.3	Lidskii's Theorem (Third Proof)	98				
	IV.4	Weakly Unitarily Invariant Norms	101				
	IV.5	Problems	107				
	IV.6	Notes and References	109				
v	Operator Monotone and Operator Convex						
	Funct	ions	112				
	V.1	Definitions and Simple Examples	112				
	V.2	Some Characterisations	117				
	V.3	Smoothness Properties	123				
	V.4	Loewner's Theorems	131				
	V.5	Problems	147				
	V.6	Notes and References	149				
VI	Spectral Variation of Normal Matrices						
	VI.1	Continuity of Roots of Polynomials	153				
	VI.2	Hermitian and Skew-Hermitian Matrices	155				
	VI.3	Estimates in the Operator Norm	159				
	VI.4	Estimates in the Frobenius Norm	165				
	VI.5	Geometry and Spectral Variation: the Operator Norm.	168				
	VI.6	Geometry and Spectral Variation: wui Norms	173				
	VI.7	Some Inequalities for the Determinant	181				
	VI.8	Problems	184				
	VI.9	Notes and References	190				
VII							
	Matr		194				
	VII.1	Pairs of Subspaces	195				
	VII.2	The Equation $AX - XB = Y$	203				
	VII.3		211				
	VII.4	200000000000000000000000000000000000000	212				
	VII.5		213				
	VII.6	11	216				
	VII.7		221				
	VII.8	Notes and References	223				
VII		tral Variation of Nonnormal Matrices	226				
	VIII.	1 General Spectral Variation Bounds	227				

		Contents	xi		
	VIII.4 Matrices with Real Eigenvalues		240 244		
IX	A Selection of Matrix Inequalities		253		
111	IX.1 Some Basic Lemmas				
	IX.2 Products of Positive Matrices				
	IX.3 Inequalities for the Exponential Function.				
	IX.4 Arithmetic-Geometric Mean Inequalities .		262		
	IX.5 Schwarz Inequalities				
	IX.6 The Lieb Concavity Theorem				
	IX.7 Operator Approximation				
	IX.8 Problems				
	IX.9 Notes and References				
X	Perturbation of Matrix Functions				
	X.1 Operator Monotone Functions		289		
	X.2 The Absolute Value				
	X.3 Local Perturbation Bounds		301		
	X.4 Appendix: Differential Calculus		310		
	X.5 Problems		317		
	X.6 Notes and References		. 320		
Ref	erences		325		
Ind	ex		339		