



Handbook of Matrices

Helmut Lütkepohl

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DESCRIPTION

Matrices are used in many fields such as statistics, econometrics, mathematics, natural sciences and engineering. They provide a concise, simple method for describing long and complicated computations. This is a comprehensive handbook and dictionary of terms for matrix theory.

ABOUT THE AUTHOR

Helmut Lütkepohl is a German econometrician specializing in time series analysis. Since January 2012, he has been Bundesbank Professor in the field of "Methods of Empirical Economics" at the Free University of Berlin and Dean of the Graduate Center at the German Institute for Economic Research.