



Matrix Algebra From a Statistician's Perspective

David A. Harville

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A knowledge of matrix algebra is a prerequisite for the study of much of modern statistics, especially the areas of linear statistical models and multivariate statistics. This reference book provides the background in matrix algebra necessary to do research and understand the results in these areas. Essentially self-contained, the book is best-suited for a reader who has had some previous exposure to matrices. Solutions to the exercises are available in the author's "Matrix Algebra: Exercises and Solutions"

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