
Contents

Preface	xi
1 Introduction	1
1.1 Notation and conventions	5
1.2 Standard matrices	7
2 The algebra of quaternions	9
2.1 Basic definitions and properties	9
2.2 Real linear transformations and equations	11
2.3 The Sylvester equation	14
2.4 Automorphisms and involutions	17
2.5 Quadratic maps	21
2.6 Real and complex matrix representations	23
2.7 Exercises	24
2.8 Notes	26
3 Vector spaces and matrices: Basic theory	28
3.1 Finite dimensional quaternion vector spaces	28
3.2 Matrix algebra	30
3.3 Real matrix representation of quaternions	33
3.4 Complex matrix representation of quaternions	36
3.5 Numerical ranges with respect to conjugation	38
3.6 Matrix decompositions: nonstandard involutions	44
3.7 Numerical ranges with respect to nonstandard involutions	47
3.8 Proof of Theorem 3.7.5	52
3.9 The metric space of subspaces	56
3.10 Appendix: Multivariable real analysis	59
3.11 Exercises	61
3.12 Notes	63
4 Symmetric matrices and congruence	64
4.1 Canonical forms under congruence	64
4.2 Neutral and semidefinite subspaces	69
4.3 Proof of Theorem 4.2.6	72
4.4 Proof of Theorem 4.2.7	75
4.5 Representation of semidefinite subspaces	78
4.6 Exercises	80
4.7 Notes	82

5	Invariant subspaces and Jordan form	83
5.1	Root subspaces	83
5.2	Root subspaces and matrix representations	85
5.3	Eigenvalues and eigenvectors	90
5.4	Some properties of Jordan blocks	94
5.5	Jordan form	97
5.6	Proof of Theorem 5.5.3	102
5.7	Jordan forms of matrix representations	109
5.8	Comparison with real and complex similarity	111
5.9	Determinants	113
5.10	Determinants based on real matrix representations	115
5.11	Linear matrix equations	116
5.12	Companion matrices and polynomial equations	119
5.13	Eigenvalues of hermitian matrices	123
5.14	Differential and difference equations	123
5.15	Appendix: Continuous roots of polynomials	126
5.16	Exercises	127
5.17	Notes	130
6	Invariant neutral and semidefinite subspaces	131
6.1	Structured matrices and invariant neutral subspaces	132
6.2	Invariant semidefinite subspaces respecting conjugation	136
6.3	Proof of Theorem 6.2.6	139
6.4	Unitary, dissipative, and expansive matrices	143
6.5	Invariant semidefinite subspaces: Nonstandard involution	146
6.6	Appendix: Convex sets	148
6.7	Exercises	149
6.8	Notes	151
7	Smith form and Kronecker canonical form	153
7.1	Matrix polynomials with quaternion coefficients	153
7.2	Nonuniqueness of the Smith form	158
7.3	Statement of the Kronecker form	161
7.4	Proof of Theorem 7.3.2: Existence	163
7.5	Proof of Theorem 7.3.2: Uniqueness	167
7.6	Comparison with real and complex strict equivalence	169
7.7	Exercises	170
7.8	Notes	171
8	Pencils of hermitian matrices	172
8.1	Canonical forms	172
8.2	Proof of Theorem 8.1.2	177
8.3	Positive semidefinite linear combinations	181
8.4	Proof of Theorem 8.3.3	183
8.5	Comparison with real and complex congruence	187
8.6	Expansive and plus-matrices: Singular H	188
8.7	Exercises	191
8.8	Notes	192

9 Skewhermitian and mixed pencils	194
9.1 Canonical forms for skewhermitian matrix pencils	194
9.2 Comparison with real and complex skewhermitian pencils	197
9.3 Canonical forms for mixed pencils: Strict equivalence	199
9.4 Canonical forms for mixed pencils: Congruence	202
9.5 Proof of Theorem 9.4.1: Existence	205
9.6 Proof of Theorem 9.4.1: Uniqueness	210
9.7 Comparison with real and complex pencils: Strict equivalence	215
9.8 Comparison with complex pencils: Congruence	219
9.9 Proofs of Theorems 9.7.2 and 9.8.1	221
9.10 Canonical forms for matrices under congruence	224
9.11 Exercises	226
9.12 Notes	227
10 Indefinite inner products: Conjugation	228
10.1 H -hermitian and H -skewhermitian matrices	229
10.2 Invariant semidefinite subspaces	232
10.3 Invariant Lagrangian subspaces I	235
10.4 Differential equations I	238
10.5 Hamiltonian, skew-Hamiltonian matrices: Canonical forms	242
10.6 Invariant Lagrangian subspaces II	246
10.7 Extension of subspaces	248
10.8 Proofs of Theorems 10.7.2 and 10.7.5	250
10.9 Differential equations II	255
10.10 Exercises	257
10.11 Notes	259
11 Matrix pencils with symmetries: Nonstandard involution	261
11.1 Canonical forms for ϕ -hermitian pencils	261
11.2 Canonical forms for ϕ -skewhermitian pencils	263
11.3 Proof of Theorem 11.2.2	266
11.4 Numerical ranges and cones	274
11.5 Exercises	277
11.6 Notes	278
12 Mixed matrix pencils: Nonstandard involutions	279
12.1 Canonical forms for ϕ -mixed pencils: Strict equivalence	279
12.2 Proof of Theorem 12.1.2	281
12.3 Canonical forms of ϕ -mixed pencils: Congruence	284
12.4 Proof of Theorem 12.3.1	287
12.5 Strict equivalence versus ϕ -congruence	290
12.6 Canonical forms of matrices under ϕ -congruence	291
12.7 Comparison with real and complex matrices	292
12.8 Proof of Theorem 12.7.4	294
12.9 Exercises	298
12.10 Notes	299

13 Indefinite inner products: Nonstandard involution	300
13.1 Canonical forms: Symmetric inner products	301
13.2 Canonical forms: Skewsymmetric inner products	306
13.3 Extension of invariant semidefinite subspaces	309
13.4 Proofs of Theorems 13.3.3 and 13.3.4	313
13.5 Invariant Lagrangian subspaces	316
13.6 Boundedness of solutions of differential equations	321
13.7 Exercises	325
13.8 Notes	327
14 Matrix equations	328
14.1 Polynomial equations	328
14.2 Bilateral quadratic equations	331
14.3 Algebraic Riccati equations	332
14.4 Exercises	337
14.5 Notes	338
15 Appendix: Real and complex canonical forms	339
15.1 Jordan and Kronecker canonical forms	339
15.2 Real matrix pencils with symmetries	341
15.3 Complex matrix pencils with symmetries	348
Bibliography	353
Index	361