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By Karim M. Abadir, Jan R. Magnus

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Editorial Review

Review
"This collection of exercises in matrix algebra is useful as a text or a reference. It is clearly written and very thorough in its coverage of results used in econometrics. Besides basic topics, it has an excellent treatment of matrix inequalities, vectorization, and matrix calculus. It belongs on every econometrician's bookshelf." - Peter Schmidt, Michigan State University

About the Author
Karim Abadir has held a joint Chair since 1996 in the Department of Mathematics and Economics at the University of York, where he has been the founder and director of various degree programs. He has also taught at the American University in Cairo, the University of Oxford, and the University of Exeter. He became an Extramural Fellow at CentER (Tilburg University) in 1993. Professor Abadir is a holder of two Econometric Theory awards, and has authored many articles in top journals, including the Annals of Statistics, Econometric Theory, Econometrica, and the Journal of Physics. He is Coordinating Editor (and one of the founding editors) of the Econometrics Journal, and Associate Editor of Econometric Reviews, Econometric Theory, Journal of Financial Econometrics, and Portuguese Economic Journal. He is a Fellow of the Royal Statistical Society.

Jan Magnus is Professor of Econometrics, CentER and Department of Econometrics and Operations Research, Tilburg University, The Netherlands. He has also taught at the University of Amsterdam, The University of British Columbia, The London School of Economics, The University of Montreal, and The European University Institute among other places. His books include Matrix Differential Calculus (with H. Neudecker), Linear Structures, Methodology and Tacit Knowledge (with M. S. Morgan), and Econometrics: A First Course (in Russian with P. K. Katyshev and A. A. Peresetsky). Professor Magnus has written numerous articles in the leading journals, including Econometrica, The Annals of Statistics, The Journal of the American Statistical Association, Journal of Econometrics, Linear Algebra and Its Applications, and The Review of Income and Wealth. He is a Fellow of the Journal of Econometrics, holder of the Econometric Theory Award, and associate editor of The Journal of Economic Methodology, Computational Statistics and Data Analysis, and the Journal of Multivariate Analysis.

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