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Matrix Algebra : Exercises and Solutions (David A. Harville) The exercises are taken from my earlier book Matrix Algebra From a Statistician's Perspective.

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Matrix Algebra from a Statistician's Perspective: David A. Harville is a research staff member emeritus in the Mathematical Sciences Department of the IBM T.J

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In probability theory and statistics, while linear algebra codifies properties of matrices in the notion of linear maps.  
[http://en.wikipedia.org/wiki/Matrix\\_\(mathematics\)](http://en.wikipedia.org/wiki/Matrix_(mathematics))

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In one volume, here is comprehensive coverage of the fundamentals of matrix algebra. It will be of particular interest to those with a background in statistics.

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