

Nonnegativity of eigenvalues of sum of diagonalizable matrices

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Abstract

Properties of eigenvalues of matrices used in statistical analysis provide an important base in the description of statistical properties within analyzed problem, see e.g., [1] and [2]. The paper extends some characterizations of diagonalizable matrices whose sum has nonnegative eigenvalues. In the paper there are presented some general comments as well as examples of matrices from specific subsets.

Keywords

Nonnegative eigenvalues, Diagonalizable matrices.

References

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- [2] Puntanen, S., G.P.H. Styan and J. Isotalo (2012). *Matrix Tricks for Linear Statistical Models: Our Personal Top Twenty*. Springer.