trace() — Trace of square matrix

DescriptionSyntaxRemarks and examplesConformabilityDiagnosticsAlso see

## Description

trace (A) returns the sum of the diagonal elements of A. Returned result is real if A is real, complex if A is complex.

trace(A, B) returns trace(AB), the calculation being made without calculating or storing the off-diagonal elements of AB. Returned result is real if A and B are real and is complex otherwise.

trace(A, B, t) returns trace(AB) if t = 0 and returns trace(A'B) otherwise, where, if either A or B is complex, transpose is understood to mean conjugate transpose. Returned result is real if A and B are real and is complex otherwise.

## Syntax

numeric scalar trace(numeric matrix A) numeric scalar trace(numeric matrix A, numeric matrix B) numeric scalar trace(numeric matrix A, numeric matrix B, real scalar t)

## **Remarks and examples**

# trace(A, B) returns the same result as trace(A\*B) but is more efficient if you do not otherwise need to calculate A\*B.

trace(A, B, 1) returns the same result as trace(A'B) but is more efficient.

For real matrices A and B,

trace(A') = trace(A)trace(AB) = trace(BA)

and for complex matrices,

```
trace(A') = conj(trace(A))
trace(AB) = trace(BA)
```

where, for complex matrices, transpose is understood to mean conjugate transpose.

## Title

#### stata.com

Thus for real matrices,

trace( $AB$ ) trace( $A = B$ )	To calculate	Code
trace(A'B) $trace(A, B, 1)$ $trace(AB')$ $trace(A, B, 1)$ $trace(A'B')$ $trace(A, B, 1)$	trace( $AB$ ) trace( $A'B$ ) trace( $AB'$ ) trace( $A'B'$ )	trace $(A, B)$ trace $(A, B, 1)$ trace $(A, B, 1)$ trace $(A, B)$

and for complex matrices,

To calculate	Code
trace(AB) $trace(A'B)$ $trace(AB')$ $trace(A'B')$	<pre>trace(A, B) trace(A, B, 1) conj(trace(A, B, 1)) conj(trace(A, B))</pre>

Transpose in the first column means conjugate transpose.

## Conformability

<pre>trace(A):</pre>	
A:	$n \times n$
result:	$1 \times 1$
trace(A, B):	
A:	$n \times m$
<i>B</i> :	$m \times n$
result:	$1 \times 1$
trace(A, B, t)	
A:	$n \times m$ if $t = 0, m \times n$ otherwise
<i>B</i> :	$m \times n$
<i>t</i> :	$1 \times 1$
result:	$1 \times 1$

## **Diagnostics**

trace(A) aborts with error if A is not square.

trace(A, B) and trace(A, B, t) abort with error if the matrices are not conformable or their product is not square.

The trace of a  $0 \times 0$  matrix is 0.

## Also see

[M-4] Matrix — Matrix functions

Stata, Stata Press, and Mata are registered trademarks of StataCorp LLC. Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations. StataNow and NetCourseNow are trademarks of StataCorp LLC. Other brand and product names are registered trademarks or trademarks of their respective companies. Copyright (c) 1985–2023 StataCorp LLC, College Station, TX, USA. All rights reserved.



For suggested citations, see the FAQ on citing Stata documentation.