## Title

trace( ) - Trace of square matrix

| Description | Syntax | Remarks and examples | Conformability |
| :--- | :--- | :--- | :--- |
| Diagnostics | Also 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 $(A B)$, the calculation being made without calculating or storing the off-diagonal elements of $A B$. Returned result is real if $A$ and $B$ are real and is complex otherwise.
$\operatorname{trace}(A, B, t)$ returns trace $(A B)$ if $t=0$ and returns trace $\left(A^{\prime} B\right)$ 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

$\operatorname{trace}(A, B)$ returns the same result as $\operatorname{trace}(A * B)$ but is more efficient if you do not otherwise need to calculate $A * B$.
$\operatorname{trace}(A, B, 1)$ returns the same result as trace $\left(A^{\prime} B\right)$ but is more efficient.
For real matrices $A$ and $B$,

$$
\begin{aligned}
\operatorname{trace}\left(A^{\prime}\right) & =\operatorname{trace}(A) \\
\operatorname{trace}(A B) & =\operatorname{trace}(B A)
\end{aligned}
$$

and for complex matrices,

$$
\begin{aligned}
\operatorname{trace}\left(A^{\prime}\right) & =\operatorname{conj}(\operatorname{trace}(A)) \\
\operatorname{trace}(A B) & =\operatorname{trace}(B A)
\end{aligned}
$$

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

Thus for real matrices,

| To calculate | Code |
| :--- | :--- |
| $\operatorname{trace}(A B)$ | $\operatorname{trace}(A, B)$ |
| $\operatorname{trace}\left(A^{\prime} B\right)$ | $\operatorname{trace}(A, B, 1)$ |
| $\operatorname{trace}\left(A B^{\prime}\right)$ | $\operatorname{trace}(A, B, 1)$ |
| $\operatorname{trace}\left(A^{\prime} B^{\prime}\right)$ | $\operatorname{trace}(A, B)$ |

and for complex matrices,

| To calculate | Code |
| :--- | :--- |
| $\operatorname{trace}(A B)$ | $\operatorname{trace}(A, B)$ |
| $\operatorname{trace}\left(A^{\prime} B\right)$ | $\operatorname{trace}(A, B, 1)$ |
| $\operatorname{trace}\left(A B^{\prime}\right)$ | $\operatorname{conj}(\operatorname{trace}(A, B, 1))$ |
| $\operatorname{trace}\left(A^{\prime} B^{\prime}\right)$ | $\operatorname{conj}(\operatorname{trace}(A, B))$ |

Transpose in the first column means conjugate transpose.

## Conformability

trace ( $A$ ):
A: $\quad n \times n$
result: $\quad 1 \times 1$
$\operatorname{trace}(A, B)$ :

| $A:$ | $n \times m$ |
| ---: | :--- |
| $B:$ | $m \times n$ |
| result: | $1 \times 1$ |

trace $(A, B, t)$

| $A:$ | $n \times m$ if $t=0, m \times n$ otherwise |
| ---: | :--- |
| $B:$ | $m \times n$ |
| $t:$ | $1 \times 1$ |
| result $:$ | $1 \times 1$ |

## Diagnostics

trace ( $A$ ) aborts with error if $A$ is not square.
$\operatorname{trace}(A, B)$ and $\operatorname{trace}(A, B, t)$ 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

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