

Index

- \emptyset , *see* set, empty
- 0 , *see* zero, *see* origin
- 0 -norm, 177, 180, 236, 273, 277, 282–285, 306, 643
 Boolean, 236
- 1 , 640
- 1 -norm, 173–180, 205, 251, 283, 474, 643
 ball, *see* ball
 Boolean, 236
 distance matrix, 204, 205, 396
 gradient, 180, 193, 565
 heuristic, 274, 275, 474
 nonnegative, 177, 178, 277, 282–286
 projection, 611
 signed, 287, 288
- 2 -norm, 42, 170, 171, 174, 175, 288, 530, 565, 643
 ball, *see* ball
 Boolean, 236
 matrix, 58, 191, 251, 460, 470, 511, 518, 523, 536, 610, 643
 constraint, 58
 dual, 536, 644
 inequality, 643
 inverse, 536
 Schur-form, 191, 536
- 3D, 638
- ∞ -norm, 174, 175, 179, 251, 643
 ball, *see* ball
 dual, 643
- k -largest norm, 179, 180, 276, 323, 643
 gradient, 180
 monotonicity, 180
- ℓ -norm, 173, 643
- \succ , 51, 81, 84, 91, 643
- \succeq , 51, 84, 91, 642
- \geq , 51, 643
- \in , 631
- \ni , 631
- \perp , 42, 138, 636
- $\langle \rangle$, 42, 43, 633
- ∂ , 35, 39, 479, 549, 637
- δ , 487–489, 495, 497, 505, 575, 633
- e , 48, 640
- \exists , 631
- \exists , 631
- f , 632, *see* function
- ι , 369, 631
- I , 640
- J , 303, 631
- λ , 487, 495, 497, 505, 507, 634
- π , 178, 179, 274, 464–467, 483, 488, 634
- ψ , 242, 512, 634
- σ , 487, 488, 634
- $\sqrt[3]{\cdot}$, 629, 630
- $\sqrt{\cdot}$, 182, 629, 637
- \times , 40, 129, 619, 635
- V , 352, 524, 525
- $V_{\mathcal{N}}$, 349, 525
- ω , analog, 213
- $-\mathcal{A}-$, 33
- $Ax = b$, 41, 70, 175, 176, 180, 239, 240, 244, 248, 273, 276, 277, 334, 574–576
 Boolean, 236
 nonnegative, 71, 72, 177, 224, 277, 282–286
 signed, 287, 288
 wide, 576
- accuracy, *see* precision
- Achterberg, 286
- active set, 140, 246, 639
- adaptive, 303, 307, 309
- additivity, 84, 91, 497
- adjacency, 44
- adjoint
 operator, 42, 43, 130, 449, 629, 634
 self, 42, 353, 448, 487
- affine, 33, 183, *see also* function
 \emptyset , 33
 algebra, 33, 34, 50, 65, 76, 585
 boundary, 33, 39
 combination, 56, 58, 64, 118
 dimension, 21, 33, 50, 380–383, 389, 449, 634
 complementary, 449
 cone, 111
 hyperplane, 63
 low, 362
 minimization, 473, 481
 Précis, 383
 reduction, 414
 spectral projection, 482
 face, 76
 hull, *see* hull
 independence, *see* independence
 interior, 34
 intersection, 70, 585
 map, *see* transformation
 membership relation, 172
 normal cone, 624
 set, 33, 50
 subset, 33, 58
 hyperplane intersection, 70
 independence, 64, 70, 71
 nullspace basis span, 70
 parallel, 33
 projector, 577, 585
 transformation, *see* transformation
 a.i., 63, 64, 112, 631
 algebra

- affine, 33, 34, 50, 65, 76, 585
arg, 174, 276, 535, 536
cone, 130
face, 76
function
 linear, 169
 support, 186
fundamental theorem, 505
 linear, 69
interior, 34, 39, 143
linear, 69, 487
nullspace, 517
optimization, 174, 535, 536
projection, 585
subspace, 32, 69, 517
algebraic
 complement, 77, 79, 122, 158, 580, 583, 631
 projection on, 580, 606
 multiplicity, 506
Alizadeh, 240, 540
alternating projection, *see* projection
alternation, 407, 408, 483–485
alternative, *see* theorem
ambient, *see* vector space
anchor, 254, 255, 359, 365
angle, 42, 60, 69, 642
 acute, 60, 618
 alternating projection, 618
brackets, 42, 43, 633
constraint, 352, 353, 355, 368
dihedral, 25, 69, 368, 412, 531, 642
EDM cone, 101
Gram definition, 350
halfspace, 60, 69
hyperplane, 69
inequality, 346, 411
 matrix, 371
interpoint, 352
 EDM definition, 350
obtuse, 60
positive semidefinite cone, 101
relative, 369
 EDM definition, 371
right, 103, 124, 141, 142
torsion, 25, 368
antidiagonal, 317, 374
antireflection, 528, 529
antisymmetry, 84, 116, 497, 640
are, 632
arg, 641
 algebra, 174, 276, 535, 536
artificial intelligence, 21
asymmetry, 31
audio, 28
 compression, 332
 echolocation, 20, 21
 filter, 212–215, 217, 218
 digital, 219
 hearing, 608
 compensation, 217, 218
 -metric, 218
 op amp, 212, 213
 sigma delta, 19, 20
 signal dropout, 278–282
Avis, 50
axioms of the metric, 344
axis of revolution, 102, 103, 141, 142, 531, 558
 $-\mathcal{B}-$, 175
ball, *see also* hypersphere
1-norm, 175–177
 maximization, 175, 176
 minimization, 175
 nonnegative, 282, 283, 318
2-norm, matrix, 58, 611
ellipsoidal, 31
 boundary, 39
Euclidean, 34, 175, 176, 356, 609
 boundary, 609
 maximization, 576
 smallest, 51
 ∞ -norm, 174–176
norm, 173, 176
 nuclear norm, 55–57, 537
packing, 356
polyhedral, 175, 176
 spectral norm, 58, 611
Barker & Carlson, 114
barrier, *see* interior-point
Barvinok, 31, 90, 110, 112, 114, 229, 230, 240, 241, 244–246, 353, 355, 356, 365, 620
base, 77
 station, 366
basis, 48, 149, 635
 discrete cosine transform, 278
 nonorthogonal, 149, 586
 projection on, 586
 nullspace, 61, 70, 73, 74, 100, 135, 151, 160, 510, 582, 589, 590, 636
 Schur-form, 502
 vectorized, 74, 100
 orthogonal, 48, 49, 73, 583
 projection on, 586
 overcomplete, 74, 635
 pursuit, 301
 range, 87, 510, 582, 586, 588, 635
 complement, 151
 EDM, 424
 vectorized, 74
 rowspace, 635
 standard
 matrix, 48, 49, 596, 621, 630
 vector, 48, 120, 351, 640
Bauschke, 617
bees, 27, 356
Bellman & Fan, 225
Ben-Israel, 134, 232
Bessel, 582
bijection, 639, *see* bijective
bijective, 42, 44, 46, 94, 145, 639
 Gram-form, 377, 378
 inner-product form, 379, 380
 invertible, 44, 574
 isometry, 45, 408
 linear, 43, 45, 47, 49, 112
 orthogonal, 45, 408, 467, 527, 544
binary
 distance matrix, 205
 program, *see* program

- search, 209, 215, 216
 binomial, *see* coefficient
 biorthogonal
 decomposition, 577, 583, 584
 expansion, *see* expansion
 biorthogonality, 147, 149
 condition, 145, 506, 520
 Birkhoff, 57
 bisection method, 209, 215, 216
 Biswas
 Pratik, 256, 268, 368
 Suddhendu, 517
 blades, 127
 Blu, 301
 Blumenthal, 344
 Boone, 591
 Borg & Groenen, 25, 406
 Borwein, 74, 84, 601, 617
 bound
 greatest
 lower, 233, 547, 641
 upper, 228, 353, 465
 least
 lower, 277, 362, 460, 465, 466
 upper, 641
 polyhedral, 420
 boundary, 34, 35, 39, 53, 76, 637
 0, 82, 85
 extreme, 88
 of affine, 33, 39
 of cone, 85, 143–145
 EDM, 418, 420, 424, 430
 membership, 138, 233
 membership relation, 132, 138, 233
 over PSD, 143
 polyhedral, 145
 PSD, 35, 91, 96, 107–109, 233, 434
 ray, 85
 of convex set, 39
 of ellipsoid, 39, 288, 289
 of halfspace, 60
 of hypercube slice, 309
 of open set, 35
 of point, 39
 of ray, 77
 -point, 78
 relative, 34, 35, 39, 53, 76
 bounded, 51
 bowl, 193, 199, 557, 558
 box, 67, 610, *see also* hypercube
 Boyd, 471, 475
 bridge, 368, 389, 441, 460, 472
 Bronstein, 24
 Brooks, 591
 Bunt, 109, 601
- C –, 31
- calculus
 matrix, 549
 of inequalities, 7
 of variations, 135
 Carathéodory's theorem, 131, 596
 card, 642
 cardinality, 273, 348, 642, 643
- 1-norm heuristic, 274, 275, 474
 -1, 175, 176, 283, 284
 constraint, *see* constraint
 convex
 envelope, *see* convex
 iteration, *see* convex
 geometry, 176, 178, 284
 minimization, *see* minimization
 monotonicity, 197
 quasiconcavity, 180, 197, 273
 reduction, *see* minimization
 regularization, 279, 300
- Carlson, 114
 Cartesian
 axes, 33, 52, 65, 80, 86, 121, 126, 275, 610
 cone, *see* orthant
 coordinates, 405, 639
 product, 40, 230, 619, 635
 cone, 81, 82, 129
 function, 172
 subspace, 275, 610
 cartography, 26, 404–406
 stellar, 19, 369, 409
- Cauchy-Schwarz, 71, 616
 Cayley-Menger
 determinant, 412, 414
 form, 384, 398, 465, 482
- cellular, 367
 telephone network, 366
- center
 geometric, 351, 354, 372, 403, 635
 gravity, 372
 mass, 372
- central path, 230
 certificate, 168, 232, 233, 250, 317, 338
 null, 132, 139
- Chabrillac & Crouzeix, 436
 chain rule, 554
 two argument, 554
- Chu, 7
- c.i, 111–114, 631
- circle
 antenna, 22
 conic section, 102–104
 Fantope, 54
 Fermat point, 354
 hyperplane, 62
 intersection, 291, 293, 359, 360
 Optimization, 535
 projection on, 609
 pyramid, 414
 quarter, 76, 529
 singular value decomposition, 510, 511
 unit, 219
- clipping, 7, 180, 181, 458, 609, 610, 633
- closed, *see* set
- coefficient
 binomial, 179, 286, 633
 projection, 46, 433, 435, 500, 581, 594–597
 nonorthogonal, 147, 593, 594
- cofactor, 413
 combinatorial, *see* problem
 compaction, 256, 268, 352, 355, 438, 475
 comparable, 84, 146
 complement

- algebraic, 77, 79, 122, 158, 580, 583, 631
 projection on, 580, 606
 projector, 581
- halfspace, 58
- orthogonal, 46, 69, 252, 580, 583, 632, 636
 cone, dual, 122, 125, 126, 606
 cone, normal, 624
 projection on, 606
 vector, 636
- relative, 74, 632
- complementarity, 158, 174, 274
 linear, 161
 maximal, 225, 230, 245
 problem, 161
 linear, 161
- semidefinite, 225, 235, 250
- strict, 235
- complementary
 affine dimension, 449
 dimension, 69
 eigenvalues, 580
 halfspace, 61
 inertia, 399, 501, 502
 slackness, 235
 subspace, *see* complement
- complexity, *see* computational intensity
- compressed sensing, 173, 175–178, 180, 240, 276, 277, 287, 288, 301–303, 308, 332
 formula, 277, 301
 nonnegative, 177, 178, 277, 282–286
 Procrustes, 292
 prototypical, 282
- compression, signal, 332
- compressive sampling, *see* compressed sensing
- computational intensity
 alternating projection, 623
 O, 640
 presolver, 286
 rank reduction, 241
 SDP, 225, 256, 268
- concave, 169, 170, 181
- condition
 biorthogonality, 145, 506, 520
 convexity, 198
 first-order, 198, 202, 203, 205
 second-order, 202, 207
- Moore-Penrose, 573, 575
- necessary, 632
- optimality, *see* optimality
- orthogonality, 581
- orthonormality, 148, 149, 582
- sufficient, 632
- cone, 58, 77, 81, 636, 642
 \emptyset , 77
 0, 82, 85, *see* cone, origin
 algebra, 130
 blade, 127
 boundary, *see* boundary
 Cartesian, *see* orthant
 product, 81, 82, 129
 circular, 37, 81, 92, 102–105, 181, 453
 axis, 102–104
 Lorentz, *see* cone, Lorentz
 right, 102
 closed, *see* set, closed
- convex, 58, 77, 81, 82, 87
 subsets, 108
- difference, 40, 130
- dimension, 111
- dual, 122–128, 136, 151–157, 162–164, 636
 Cartesian product, 129
 construction, 123, 124
 convex, 122
 dual, 129, 136
 facet, 145, 165
 formula, 136, 151–157, 163
 full-dimensional, 130
 halfspace-description, 122, 123, 136, 137
 in subspace, 130, 132, 149, 152, 153
 intersection, 130
 of intersection, 130
 of nonsimplicial, 162
 origin, 125
 orthogonal complement, 122, 125, 126, 606
 pointed, 119, 130
 product, Cartesian, 129
 proper, 130
 property, 128
 self-, 132, 141, 142
 spectral, 400, 401
 unique, 122, 145
 vertex-description, 151, 162–165
- $\sqrt{\text{EDM}}$, 419, 421, 470
- EDM, 348, 417–419, 437
 angle, 101
 axis, 101, 396, 419, 425, 426
 boundary, 418, 420, 424, 430
 circular, 102
 construction, 425
 convexity, 421
 decomposition, 450
 dual, 443, 444, 448, 451–454
 equality, 26, 417, 445, 452
 extreme direction, 427
 face, 426, 428
 interior, 418, 424
 one-dimensional, 88, 420, 434, 443
 origin, 420, 443
 polar, 432, 450, 451, 481, 482
 positive semidefinite, 428, 434, 445
- face, 85–87
 intersection, 138
 pointed, 82
- PSD, 116
- smallest, 82, 138–140, 178, 286
 smallest, EDM, 426
 smallest, generators, 139, 140, 286
 smallest, PSD, 97–100, 110, 433, 445, 452
 smallest, subspace, 98
- facet, 145, 165
- full-dimensional, 77, 86, 119, 125, 128, 140, 141, 145, 150, 155
 dual, 130
- halfline, 77, 81, 82, 87, 88, 112, 119
- halfspace, *see* halfspace
- hull, 88, 101, 130
- ice cream, *see* cone, circular
- interior, *see* interior
- intersection, 82
 dual of, 130

- of dual, 130
- pointed, 82
- invariance, *see* invariance
- line, 82, 119, 130
- Lorentz, 81, 82, 85
 - circular, 81, 103, 105, 181
 - dual, 125, 141
 - extended, 81, 611
 - face, 116
 - polyhedral, 117, 125
- majorization, 490
- membership, *see* membership relation
- monotone, 155–157, 399, 484, 545, 610
 - nonnegative, 153–155, 400, 401, 405, 407, 408, 465, 466, 484, 490, 610
- negative, 146, 587
- nonconvex, 77–80
- nonpointed, 82, 87, 145
 - c.i., 111
 - dual, 130
 - EDM, dual, 443
 - monotone, 155, 156, 399
 - polyhedral, 86, 114, 115, 119, 128
 - spectral, 400, 401
- nonsimplicial, 112, 113, 162, 164, 165
- normal, 158–161, 172, 430, 602, 607, 613, 623–626, 636
 - affine, 624
 - elliptope, 625
 - membership relation, 158
 - origin, 158
 - orthant, 158
 - orthogonal complement, 624
 - translated, 613, 623, 624, 627
- one-dimensional, 77, 81, 82, 85, 112, 117, 119
 - EDM, 88, 420, 434, 443
 - PSD, 87
- origin, 58, 77, 81, 82, 85, 112, 117
 - dual, 125
 - EDM, 420, 443
 - normal, 158
 - pointed, 87, 119
 - orthant, *see* orthant
- pointed, 82–87, 119, 131, 144, 147, 157
 - closed convex, 82–85, 114, 117
 - dual, 119, 130
 - face, 82
 - intersection, 82
 - nonconvex, 82
 - nullspace, 119
 - origin, 87, 119
 - polyhedral, 86, 119, 128, 144
 - polar, 77, 122, 430, 481, 604–607, 610, 636
 - EDM, 432, 450, 451, 481, 482
 - positive semidefinite, 447, 451
- polyhedral, 58, 112–120
 - dual, 113, 130, 132, 136, 142, 144, 145
 - equilateral, 142
 - face, 115, *see* cone
 - facet, 145, 165
 - halfspace-description, 116
 - majorization, 484
 - nonpointed, 86, 114, 115, 119, 128
 - pointed, 86, 119, 128, 144
 - proper, 113
- vertex-description, 58, 119, 132, 144
- positive semidefinite, 37, 90–92, 447
 - angle, 101
 - axis, 102
 - boundary, 35, 91, 96, 107–109, 233, 434
 - circular, 92, 102–105, 181
 - convex subsets, 108
 - dimension, 97
 - dual, 141, 153
 - EDM, 428, 434, 445
 - equality, 26, 417, 445
 - extreme direction, 87, 92, 101
 - face, *see* cone, face
 - hyperplane, supporting, 97, 98
 - inscription, 106
 - interior, 90, 232
 - inverse image, 93, 144, 188, 207, 211, 230
 - one-dimensional, 87
 - optimization, 229
 - polar, 447, 451
 - polyhedral, 105
 - rank, 97–100, 108, 226, 498
 - visualization, 227
- product, Cartesian, 81, 82, 129
- proper, 85
 - dual, 130
 - nonsimplicial, 162
 - polyhedral, 113
 - quadratic, 81, 181
- ray, 77, 81, 82, 112, 119
 - EDM, 88
 - positive semidefinite, 87
- recession, 125
- rotated, 181
 - EDM, 453
 - Lorentz, 105, 181
 - orthant, 120, 142, 148
 - positive semidefinite, 105
- second-order, *see* cone, Lorentz
- selfdual, *see* cone, dual
- shrouded, 142, 454
- simplicial, 59, 112, 120, 121, 146, 610
 - decomposition, 162–164, 414
 - dual, 130, 146, 152
 - spectral, 398–400, 464, 634, 637
 - dual, 400, 401
 - orthant, 466
 - subspace, 81, 117, 119
 - sum, 81, 130
 - supporting hyperplane, *see* hyperplane
 - tangent, 430
 - transformation, *see* transformation
 - two-dimensional, 112
- union, 77, 79, 130, 163
- unique, 90, 122, 418
- vertex, 82
 - none, 82, 86, 87, 114, 115, 119, 128
- congruence, 375, 631
 - transformation, *see* transformation
- conic
 - combination, 58, 77, 118
 - constraint, 160, 162, 181
 - coordinates, 122, 149, 151, 165–168
 - inversion, 166
 - hull, *see* hull

- independence, *see* independence
 problem, 127, 160, 162, 172, 224
 dual, 127, 224
 section, 102
 circular cone, 104
 conjugate
 complex, 304, 490, 514, 527, 597, 629, 633
 convex, 129, 131, 132, 136, 145, 152, 158
 function, 474, 633
 gradient, 307
 conservation of dimension, 69, 382, 513, 523
 constellation, 19, 21, 369
 constraint
 active, *see* constraint, inequality
 angle, 352, 353, 355, 368
 binary, 236, 294, 328
 cardinality, 273–277, 287, 288, 306
 full-rank, 240
 nonnegative, 177, 180, 273–277, 282–286
 projection on PSD cone, 299
 rank-1, 299
 conic, 160, 162, 181
 equality, 135, 162
 affine, 223
 Gram, 352, 353, 355, 368
 inequality, 161, 223, 246
 active, 140, 246, 639
 log, 192
 nonnegative, 57, 71, 72, 161, 174–178, 224, 288
 norm, 190, 191, 288, 291, 293, 295, 512, 591,
 592
 Frobenius, 190, 191
 spectral, 58
 orthogonal, 337–340, 369, *see* Procrustes
 orthonormal, 289, 338–340
 permutation, *see* polyhedron, permutation
 polynomial, 181, 183, 293, 294, 502
 quadratic, 226, 293
 convex, 191
 nonconvex, 191
 qualification, *see* Slater
 quasiconvex, 223
 rank, 249–253, 289, 293, 334, 335, 476, 482
 cardinality, 299
 eigenvalue decomposition, 610
 indefinite, 331
 projection on matrices, 610
 projection on PSD cone, 194, 299, 464, 468,
 538, 610
 singular value decomposition, 610
 wide, 331
 Schur-form, 58
 singular value, 58
 sort, 407
 tractable, 223
 content, 413, 642
 contour plot, 159, 200
 contraction, 58, 161, 307, 309
 control theory, 184, 485, 622
 convergence, 252, 408, 612
 geometric, 614
 measure, 238
 convex, 7, 19, 31, 169, 171, 639
 combination, 31, 58, 118
 envelope, 473, 474
 bilinear, 210
 cardinality, 239, 474
 rank, 263, 365, 473, 474
 form, 8, 223
 geometry, 31
 fundamental, 60, 65, 68, 343, 351
 hull, *see* hull
 iteration
 accelerant, 340
 cardinality, 273–278, 287
 cardinality-1, 283, 284
 convergence, 252
 indefinite, 331
 optimality, 250, 252, 253, 274, 338
 optimality, local, 253, 275, 278, 287, 338
 orthogonal matrix, 337, 369
 orthonormal matrix, 289
 rank, 249–253, 476
 rank-1, 289, 335–338, 485
 singular value decomposition, 338–340
 stall, 253, 275, 278, 289, 295, 335
 wide, 331
 log-, 220
 optimization, 7, 19, 171, 223, 359
 art, 8, 240, 256, 486
 fundamental, 223
 solution set, 171, 335
 polyhedron, *see* polyhedron
 problem, *see* problem
 program, *see* problem
 quadratic, *see* function
 strictly, *see* function, convex
 convexity, 169, 181
 condition
 first-order, 198, 202, 203, 205
 second-order, 202, 207
 eigenvalue, 389, 499, 538
 K-, 170
 log, 220
 norm, 58, 170, 171, 173–176, 191, 197, 536,
 643
 of difference, 348
 projector, 580, 583, 601, 602
 property, 220
 strict, *see* function, convex
 coordinates, conic, *see* conic
 cosine, 42, *see* trigonometry
 CPU, 638
 Crippen & Havel, 368
 Critchley, 378, 481
 criterion
 EDM, 351, 352, 432, 436
 dual, 448
 Finsler, 436
 metric *versus* matrix, 384
 Schoenberg, 25, 26, 351, 352, 398, 418, 429,
 432, 449, 452–455, 597
 Crouzeix, 436
 cubix, 550, 552, 639
 curvature, 202, 209
 curve fit
 linear, 301, 340, 341, 591, 592
 rational polynomial, 214, 218
 cvx, 267, 293, 329
 cylinder, 55

- D -, 351
- Dahl, 330
- Dantzig, 57, 224, 225
- d'Aspremont, 92, 299
- dB, 638
- DC, 638
- DCT, *see* discrete cosine transform
- decomposition, 639
 - biorthogonal, 577, 583, 584
 - completely PSD, 81, 253
 - dyad, 516
 - eigenvalue, 505, 506, 508, 511, 610
 - extreme direction, 102
 - factorization
 - nonnegative, 254
 - positive, 254
 - spectral, 268–270
 - Moreau, 161, 606
 - nullspace, 61, 576
 - orthonormal, 582–584
 - simplicial, 162–164, 414
 - singular value, *see* singular value
- deconvolution, 301
- definite, *see* matrix, positive
- Definitions, 629
- de Leeuw, 401, 461, 471, 477
- Delsarte, 356
- deprecation, 140, 284
- dereverberation, 20, 21
- derivative, 194, 637
 - directional, 202, 555–562
 - dimension, 557, 564
 - gradient, 558
 - second, 558
 - discrete approximation, 564
 - gradient, 562
 - multivariate, 559
 - partial, 549, 555, 637
 - table, 564–571
 - trace, 207, 568
- D'Errico, 505
- description
 - conversion, 122
 - halfspace-, 59–61
 - of affine, 70
 - of dual cone, 122, 123, 136, 137
 - of polyhedral cone, 116
 - of polyhedron, 116
 - of subspace, 69
 - vertex-, 58, 59, 87
 - of affine, 70
 - of dual cone, 151, 162–165
 - of halfspace, 114, 115
 - of hyperplane, 63
 - of polyhedral cone, 58, 119, 132, 144
 - of polyhedron, 53, 118
 - of subspace, 69, 118
 - projection on affine, 590
- determinant, 209, 410, 495, 504, 570
- Cayley-Menger, 412, 414
- inequality, 498
- inverse, 209, 564
- power, 564
- product, 496
- Kronecker, 489
- Deutsch, 602, 609, 611, 614
- Deza, 242, 432
- DFT, *see* discrete Fourier transform
- diag(), *see* δ
- diagonal, 487–489, 497, 575, 633
 - δ , 487–489, 495, 497, 505, 575, 633
 - binary, 578
 - commutative, 496
 - diagonalization, 508
 - dominance, 107
 - inequality, 498
 - nonnegative, 497
 - orthogonal, 509
 - positive semidefinite, 497
 - pseudoinverse, 575
 - values
 - eigen, 505
 - singular, 508
 - zero, 512, 575
- diagonalizable, 148, 505–507
 - rank, 495, 506
 - simultaneously, 98, 235, 495, 496, 515
- diagonalization, 37, 74, 505, 506, 508, 610
 - diagonal matrix, 508
 - expansion by, 148
 - symmetric, 507
- diamond, 176, 374
- difference, 638
 - cone, 40, 130
 - of functions, 180, 191, 276
 - positive semidefinite, 110
 - set, 40, 130, 632
 - vector, 40, 130, 632
- differentiable, *see* function
- differential, 637
 - discrete, 638
 - Fréchet, 556
 - Gâteaux, 556
 - partial, 637
- differentiation, numerical, 564
- diffusion, 438
- dilation, 406
- dimension, 33, 642
 - affine, *see* affine
 - complementary, 69
 - conservation, 69, 382, 513, 523
 - domain, 45
 - embedding, 50
 - Euclidean, 635
 - face, 75
 - positive semidefinite cone, 97, 98
 - invariance, 45
 - nullspace, 69
 - Précis, 383
 - range, 45
 - rank, 69, 111, 382, 383, 642
- Dirac, 301, 517
- direction, 77, 86, 555
 - extreme, *see* extreme
 - matrix, 250–253, 263, 300, 357, 477
 - analytical, 251
 - existence, 250
 - Identity, 252, 332
 - interpretation, 250

- Newton, 194
 projection, 581, 583, 593, 594
 - nonorthogonal, 579, 580, 588, 593
 - parallel, 584, 585, 587, 588
 steepest descent, 194, 557
 vector, 250–253, 273–276
 - analytical, 275
 - existence, 250
 - Identity, 252, 332
 - interpretation, 274, 275, 474
 - optimality condition, 250, 274
 - unity, 274
 disc, 53
 discrete
 - cosine transform, 278, 303
 - derivative approximation, 564
 - differential, 638
 - Fourier transform, 45, 303, 308, 630, 638
 - inverse, 303, 305
 - Laplace, 219
 - time Fourier transform, 219
 discretization, 136, 170, 202, 452
 dissimilarity, 402
 dist, 601, 616, 642
 distance, 348, 615, 616
 - 1-norm, 175, 176, 204, 205, 396
 - absolute, 344, 396
 - binary, 205
 - comparative, *see* distance, ordinal
 - Euclidean, 348, 369, 370
 - geometry, 19, 366
 - matrix, *see* EDM
 - maximization, 603
 - minimization, 581, 598
 - ordinal, 404–409
 - origin to affine, 63, 576, 589
 - 1-norm, 175, 176
 - nonnegative, 177, 178, 283
 - property, 344
 - self, 344
 - square, 348, 350
 - taxicab, *see* distance, 1-norm
 distortion, 212, 302, 332
 spatial, 47
 Dokmanić, 20
 Donoho, 332
 doublet, *see* matrix
 dropout problem, 278–282
 dual
 - affine dimension, 449
 - dual, 129, 132, 136, 234, 237, 298
 - feasible set, 230
 - function, 127, 129, 233, 298
 - norm, 125, 536, 644
 - problem, 125–128, 167, 178, 179, 224, 233, 236, 443
 - strong, 128, 129, 234, 298, 353, 544
 - via primal, 125, 127–129, 236
 - projection
 - on cone, 77, 122, 451, 481, 604–607
 - on convex set, 601, 603, 604
 - on EDM cone, 451, 481, 482
 - on subspace, 605, 606
 - variable, 125, 161, 162, 167, 633
 duality, 127, 353
 gap, 128, 129, 231, 234, 235, 298
 strong, 127–129, 167, 184, 235
 weak, 127, 233
 Duensing, 303
 Dulá, 591
 dvec, 49, 407, 642
 D:Wave, 325–329
 dyad, *see* matrix
 Dykstra, 614, 623
 - algorithm, 612, 622, 623, 627
 - \mathcal{E} –, 390
 earO, 217, 218
 Ebert, 573
 Eckart & Young, 27, 462, 464, 486, 538
 edge, 75
 $\sqrt{\text{EDM}}$, 421
 EDM, 26, 343, 348, 455, 638
 - closest, 463
 - composition, 394–396, 419–421
 - construction, 423
 - criterion, 351, 352, 432, 436
 - dual, 448
 - definition, 348, 421
 - Gram-form, 350, 430
 - inner-product form, 369
 - interpoint angle, 350
 - relative-angle form, 371
 dual, 448, 449
 eigenvalue, 383, 397, 406, 422
 exponential entry, 394–396, 436
 graph, 346, 356, 360, 362, 363
 indefinite, 397
 invariance, *see* invariance
 membership relation, 452
 nonnegative, 448
 projection, 435
 range, 424
 rank, 383, 424
 subgraph, 438, 439
 test, numerical, 346, 351, 462
 unique, 393, 403, 464
 eigen, 505
 decomposition, 505, 506, 508, 511
 - Procrustes, 543
 - projection, 610
 - rank constrained, 610
 - unique, 506
 matrix, 91, 148, 506
 spectrum, 398
 - ordered, 399, 464–466
 - unordered, 400
 value, 493, 505, 536, 538
 - λ , 487, 495, 497, 505, 507, 634
 - convexity, 389, 499, 538
 - distinct, 505, 506
 - doublet, 521
 - dyad, 518
 - EDM, 383, 397, 406, 422
 - Identity, 494, 538
 - inequality, 495, 543
 - interlaced, 388, 397, 499, 532
 - intertwined, *see* eigenvalue, interlaced
 - inverse, 506, 508, 512

- largest, 389, 499, 538–540
- left, 505
- maximum, *see* eigenvalue, largest
- minimum, *see* eigenvalue, smallest
- of sum, 499
- ordering, 498, 507
- positive semidefinite, 494, 498, 511
- precision, 505
- principal, 299, 507
- product, 495–497, 511, 541
- projection, 578, 580, 583, 594–596
- rank, 495, 506, 507
- real, 490, 505, 507
- repeated, 109, 505, 506
- Schur, 503
- singular value, 508, 511, 512
- smallest, 389, 395, 443, 499, 538, 539
- sum of, 44, 487, 495, 539, 540
- symmetric matrix, 507, 512
- transpose, 505
- unique, 102, 505
- zero, 513, 518
- vector, 505, 538, 539
- distinct, 506
- EDM, 422
- left, 505, 506
- l.i., 505, 506
- normal matrix, 507
- orthogonal, 506, 507
- principal, 299, 300, 507, 592
- real, 505, 507, 514
- singular, 511, 592
- symmetric matrix, 507
- unique, 506
- elbow, 459, 460
- element, 639
- El Ghaoui, 299
- ellipsoid, 31, 36–39, 288
 - ball, 31
 - boundary, 39, 288, 289
 - invariance, 42
 - singular value decomposition, 510, 511
- elliptope, 237, 239, 352, 359, 390, 391, 396, 430, 431
 - smooth, 390
 - vertex, 238, 390, 391
- embedding, 380
 - dimension, 50
- empty
 - interior, 34
 - set, *see* set
- entanglement, 326
- entry, 33, 170, 629, 633, 634, 637, 639
 - largest, 179
 - smallest, 178
 - zero, 512
- epigraph, 169, 171, 186, 206, 220
 - form, 190, 191, 480, 592
 - intersection, 185, 186, 191, 220
 - nonconvex, 186, 201
- equal loudness, 217, 218
- equality
 - constraint, 135, 162
 - affine, 223
- EDM cone, 26, 417, 445
 - dual, 452
- PSD cone, 26, 417, 445
- equation, normal, 575, 576
- equivalent, 639, *see* problem
- Ericson, 358
- errata, 164, 184, 254, 378, 540, 608
- Eternity II, 309–324
 - extreme point, 318, 319
 - hypersphere, 323
 - maximization, 323
 - quantum, 328, 329
- Euclidean
 - ball, 34, 175, 176, 356, 609
 - boundary, 609
 - maximization, 576
 - smallest, 51
 - distance, 343, 348
 - geometry, 19, 360, 366, 597
 - matrix, *see* EDM
 - metric property, 344, 385
 - fifth, 345–347, 409–411, 415
- norm, *see* 2-norm
- projection, 108
- space, 31, 32, 343, 635
 - ambient, 32, 443, 453
- exclusive
 - mutually, 134
- expansion, 149, 639
 - biorthogonal, 122, 131, 145, 148, 149, 578, 584
 - EDM, 427
 - projection, 583, 587, 588
 - unique, 147–150, 428, 520, 583, 587, 588
 - implied by diagonalization, 148
 - orthogonal, 48, 122, 148, 582–584
 - w.r.t orthant, 149
- exponent, *see* function, fractional
- exposed, 74, 75
 - closed, 428
 - direction, 88
 - extreme, 78, 82, 115
 - face, 75, 116
 - point, 75, 78, 88
 - density, 76
- extrapolation
 - direction vector, 340
 - Richardson, 564
- extreme, 74
 - boundary, 88
 - direction, 72, 86–89
 - conic independence, 114
 - distinct, 86
 - dual cone, 113, 124, 145, 149–155, 163, 164
 - dual monotone cone, 155
 - EDM cone, 88, 427, 448
 - monotone nonnegative cone, 154, 155
 - none, 82, 86, 87, 114, 115, 119, 128
 - of 0, 87
 - one-dimensional, 87, 88
 - orthant, 72
 - PSD cone, 87, 92, 101
 - shared, 165
 - supporting hyperplane, 145
 - unique, 86
- exposed, 78, 82, 115
- point, 57, 74–76, 78, 229
 - cone, 82, 110

- Fantope, 53, 54, 251
 feasible set, 250
 hypercube slice, 275
 ray, 86, 430
 sum, 87
 transitivity, 76
- \mathcal{F} —, 76
- f , 632, *see* function
 face, 36, 75
 \emptyset , 75
 affine, 76
 algebra, 76
 cone, *see* cone
 exposed, *see* exposed
 halfspace, 75
 hyperplane, 75
 intersection, 138
 isomorphic, 97, 353, 426
 of face, 76
 polyhedron, 115, 116
 smallest, 76, 97–100, 138–140, 630, *see* cone
 subspace, 75
 transitivity, 76
 facet, 75, 145, 165
 facial recognition, 24
 factorial, 633
 factorization, *see* decomposition
 Fan, 53, 225, 250, 263, 495, 536, 539, 543
 Fantope, 53, 54, 102, 189, 250, 251
 extreme point, 53, 54, 251
 Linear Program analogue, 274
 Farkas' lemma, 131–134
 positive definite, 232
 not, 233
 positive semidefinite, 231
 fax, 205
 Fazel, 475
 feasibility, *see* problem
 feasible, *see* solution
 Fejér, 141, 197, 617, 619
 Fenchel, 23, 169, 474
 Fermat point, 354
 Ferreira, 611
 Feynman, 326
 Fiacco & McCormick, 225
 fifth metric property, *see* Euclidean
 filter
 bank, 608
 design, 486
 arbitrary magnitude, 212, 218, 219
 implementation, 269
 find, 639, 641
 finitely generated, 116, 117
 Finsler, 436
 floor, 643
 flowgraph, 213
 Forsgren, Gill, & Wright, 223
 Fourier transfer function, 268
 Fourier transform, 268, 269
 discrete, 45, 303, 308, 630, 638
 inverse, 303, 305
 -time, 219
 fast, *see* discrete
- frame, 114
 Frankel, 699
 Fréchet differential, 556
 Frisch, 225
 Frobenius, 43, *see* norm
 Fs, 219, 638
 Fukuda, 50
 full, 34
 -dimensional, 34, 85
 cone, 77, 86, 119, 125, 128, 140, 141, 145, 150, 155
 cone, dual, 130
 -rank, 70, 240
 function, 169, 632, *see operator and transformation*
 affine, 40, 42, 172, 183–185, 195, 196
 inverse, 40, 42, 184
 monotonic, 197
 supremum, 185, 186, 536
 transformation, 197, 220
 bilinear, 210
 biquadratic, 210
 composition, 181, 197, 220, 221, 554
 affine, 197, 220
 concave, 169, 170, 181, 475, 538
 conjugate, 474, 633
 continuity, 170, 186, 203, 220
 convex, 169, 186, 349, 371
 difference, 180, 191, 276
 invariance, 170, 186, 220
 nonlinear, 170, 185
 simultaneously, 188, 189, 206
 strictly, 170, 171, 197–199, 202, 207, 208, 471, 475, 479, 557, 558
 sum, 171, 197, 220, 221
 supremum, 185, 191, 220
 differentiable, 170, 185, 198, 200, 207
 non, 170, 175, 194, 220, 307, 308
 distance
 1-norm, 204, 205
 binary, 205
 Euclidean, 348, 369, 370
 dual, *see* dual
 exponential, 198, 210, 561, *see also* matrix
 fractional, 188, 198, 203, 206
 exponent, 182, 571
 inverted, 181, 564, 571
 maximization, 471
 minimization, 502
 power, 182, 571
 projector, 188
 pseudo, 187
 root, 181, 630
 square root, 182, 471, 498, 508, 630
 inverse, 40, 42, 184
 inverted, *see* function, fractional
 invertible, 42, 44, 45
 Lagrangian, *see* Lagrangian
 linear, *see* operator
 log, *see* log
 matrix, 169, 171, 203, 204
 chain rule, 554
 convexity, 205, 207
 epigraph, 206
 gradient, 551
 line theorem, 207

- product, 552
- monotonic, 169, 178, 179, 196, 219
 - affine, 197
 - bilinear, 210
 - biquadratic, 210
 - cardinality, 197
 - composition, 197, 220, 221
 - norm, 174, 180, 276
 - quasilinear, 210, 220
 - rank, 197, 473
 - strictly, 196, 211
- multidimensional, 169, 203, 204, 640
 - affine, 172, 183, 184
 - convexity, 205, 207
 - gradient, 193
 - line theorem, 207
 - monotonic, 196
 - quasiconvex, 210
 - negative, 181, 535
 - nonconvex, 186, 203, 460, 477
 - norm, 173, *see* norm
 - objective, *see* objective
 - odd, 242, 512
 - presorting, 178, 179, 274, 464–467, 483, 488, 634
 - product, 188, 198, 210, 211, 219
 - projection, *see* projector
 - quadratic, 203, 208, 489, 502, 597
 - binary, 328, 329
 - convex, 171, 191, 349, 370, 372, 546
 - convex, strictly, 171, 193, 199, 202, 207, 208, 479, 557, 558
 - distance, 348
 - maximization, *see* maximization
 - minimization, *see* minimization
 - nonconvex, 293, 546
 - nonnegative, 502
 - quasiconcave, 209–211, 219, 220, 242
 - cardinality, 180, 197, 273
 - not, 220
 - rank, 107
 - strictly, 209
 - quasiconvex, 108, 186, 209, 210, 220, 370
 - constraint, 223
 - continuity, 209, 220
 - not, 220
 - strictly, 209
 - quasilinear, 203, 210, 220, 512
 - quotient, *see* function, fractional
 - ratio, *see* function, fractional
 - signum, 210, 242, 307, 512, 564, 565, 571, 634, 641
 - smooth, 170, 175, 308
 - sorting, 178, 179, 274, 464–467, 483, 488, 634
 - square, *see* norm
 - square root, *see* function, fractional
 - sstress, 460, 461
 - step, 634
 - matrix, 242
 - vector, 512
 - strain, 461
 - stress, 203, 460, 461, 477
 - support, 67, 185, 602
 - algebra, 186
 - transfer, 212, 213, 219, 268–270
 - trivial, 171
 - vector, 169, 171, 634
 - convexity, 202
 - epigraph, 186
 - gradient, 549, 551
 - line theorem, 207
 - monotonicity, 197
 - sublevel, 187
 - fundamental
 - convex
 - geometry, 60, 65, 68, 343, 351
 - optimization, 223
 - metric property, 344, 385
 - semidefiniteness test, 141, 490, 597
 - subspace, 41, 69, 518, 521, 522, 574, 581
 - projector, 581
 - $- \mathcal{G} -$, 137
 - Gaffke & Mathar, 444
 - Gale, 362
 - Galtier, 182
 - gap
 - bisection, 215
 - duality, 128, 129, 231, 234, 235, 298
 - quantum, 328–330
 - time, 278–282
 - trace–rank, 473
 - Gâteaux differential, 556
 - Gauss, 7, 358
 - generators, 50, 58, 87, 118, 137, 630
 - c.i., 114
 - face, smallest, 139, 140, 286
 - finite, 116, 117
 - hull, 118
 - affine, 50, 63, 590
 - conic, 58, 114, 115
 - convex, 53
 - i.i., 114
 - minimal set, 53, 63, 114, 322, 635
 - affine, 590
 - extreme, 87, 145
 - halfspace, 114, 115
 - hyperplane, 114
 - orthant, 170
 - PSD cone, 92, 141, 204
 - unique, *see* unique
 - geometric
 - center, 351, 354, 372, 403, 635
 - operator, 378
 - subspace, *see* subspace
 - Hahn-Banach theorem, 60, 65, 68
 - mean, 571
 - multiplicity, 506
 - Geršgorin, 105
 - Gill, 223
 - gimbal, 530, 531
 - global
 - optimality, *see* optimality
 - positioning system, 21, 255
 - Glossary, 629
 - Glunt, 479, 623
 - Golub, 491
 - Gordan, 134
 - Gould, 225

- Gower, 343, 389
 GPS, *see* global
 gradient, 135, 185, 193, 194, 198, 199, 549, 557, 563
 affine, 184, 195, 196
 composition, 554
 conjugate, 307
 derivative, 562
 directional, 558
 dimension, 193
 first-order, 562
 image, 306
 monotonic, 197
 norm, 180, 193, 565, 567, 581, 589, 590, 598, 601
 normal, 159, 194, 199
 of nonlinear f , 185
 product, 552
 second-order, 563
 sparsity, 302
 table, 564–571
 zero, 135, 194, 598
- Gram
 -form
 bijective, 377, 378
 EDM definition, 350, 430
 injective, 373, 377, 378
 invariance, 373
 inversion, 378
 problem, *see* problem, proximity
 matrix, *see* matrix
- Gregory, 356
 Groenen, 25, 406
 Gross, 27
- $-\mathcal{H}-$, 60
- Hadamard
 product, 43, 470, 487–489, 554, 631
 of vectors, 554
 positive semidefinite, 497
 transpose, 489
 quotient, 564, 571, 631
 square root, 630
- Hahn-Banach, 60, 65, 68
 halfline, 77, 81, 82, 87, 88, 112, 119, 210
 halfplane, 125, 127, 212, 269
 halfspace, 58–61, 114, 115, 119, 128
 \mathcal{H}_+ , 60, 637
 \mathcal{H}_- , 60, 637
 angle, 60, 69
 boundary, 60
 complement, 58
 -description, *see* description
 interior, 39
 intersection, 61, 129, 141
 cone, 116
 dual cone, 122
 polyhedra, 116
 polarity, 60
 vertex-description of, *see* description
- halftone, 205
 Han, 622
 Hardy-Littlewood-Pólya, 465
 Havel, 368
 Hayden & Wells, 190, 417, 422, 428, 478, 479
- hearing
 aid, 608
 compensation, 217, 218
 test, 217
- Herbst, 511
 Hessian, 193, 549
 hexagon, 355
 Hindi, 475
 Hiriart-Urruty, 67, 547
 hollow, 630, *see* matrix & subspace
- homogeneity
 convexity, 220
 EDM, 349
 norm, 173
 partial order, 84
 projection, 606
- homotopy, 274
 honeycomb, 27
 Hong, 479
 Horn & Johnson, 203, 491–493
 horn, flared, 81
 Householder, 523
 Hu, 321, 322
- Huang
 Feng, 303
 Hong-Xuan, 362
- hull, 50
 affine, 33, 50–53, 65, 118, 642
 cone, 51, 111, 125, 138, 149–151, 153, 580
 cone, EDM, 378, 443
 cone, positive semidefinite, 51
 correlation matrices rank-1, 51
 empty set, 51
 point, 34, 51
 unique, 50
 conic, 52, 58, 88, 118, 145
 empty set, 58
 convex, 50–52, 88, 118, 344
 cardinality-1 vectors, 176, 283
 cone, 88, 101, 130
 dyads, 55, 56
 empty set, 53
 extreme directions, 87
 orthogonal matrices, 58
 orthonormal matrices, 58
 outer product, 53–57, 250, 539
 permutation matrices, 57
 positive semidefinite cone, 101
 projection matrices, 53, 250, 539
 rank-1 matrices, 55, 56
 rank-1 symmetric matrices, 53, 101
 unique, 51
- Huo, 275
 hyperboloid, 516
 hyperbox, 67, 610
 hypercube, 44, 67, 176, 609
 nonnegative, 239
 slice, nonnegative, 275, 309
- hyperdimensional, 412, 553, 554
 hyperdisc, 558
 hyperparallelepiped, 118
 hyperplane, 58, 60–63, 195
 angle, 69
 hypersphere radius, 62
 independence, 70

- intersection, 70, 138
 - cone, 116
 - convex set, 65, 437
 - polyhedra, 116
- movement, 62, 72, 73, 178
- normal, 61
- nullspace, 60, 61
- parallel, 33
 - separating, 68, 130, 132, 133
 - strictly, 68
 - supporting, 65–67, 159, 198–200
 - cone, 122, 123, 138, 145
 - cone, EDM, 443
 - cone, PSD, 97, 98
 - exposed face, 75
 - polarity, 67
 - strictly, 67, 82, 198, 199
 - trivially, 65, 140
 - unique, 198, 199
 - tangent, 67, 199–201
- vertex-description of, *see* description
- hypersphere, 352, 391, *see also* Euclidean ball
 - boundary, 53, 262
 - circum-, 323, 383
 - Eternity II, 323
 - intersection, 291, 293
 - packing, 356
 - radius, 62
- hypograph, 187, 192, 220, 571
- Hz, 638
- I —, 640
- idempotent, *see* matrix
- Identity, *see* matrix
- iff, 641
- image, 40, 41
 - affine, 40
 - inverse, 40, 41, 143
 - affine, 40
 - cone, 93, 130, 144, 188, 207, 211, 230
- magnetic resonance, 302
- in, 638
- inactive, *see* active set
- independence
 - affine, 59, 63, 64, 112, 115
 - preservation, 64
 - subset, 64, 70, 71
 - conic, 22, 59, 111–115, 240, 322
 - versus* dimension, 111
 - dual cone, 153
 - extreme direction, 114
 - preservation, 112
 - rows, 153, 157, 160, 400, 401
 - unique, 111, 115, 150, 151
- hyperplane, 70
- linear, 32, 59, 111, 112, 114, 240, 284, 520
 - matrix, 496
 - of subspace, 32, 631
 - preservation, 32
- inequality
 - active, *see* constraint, inequality
 - angle, 346, 411
 - matrix, 371
 - Bessel, 582
- calculus, 7
- Cauchy-Schwarz, 71, 616
- constraint, 161, 223, 246
- determinant, 498
- diagonal, 498
- eigenvalue, 495, 543
- generalized, 84, 122, 131, 642
 - dual, 131
 - dual PSD, 141
 - partial order, 84, 91
- Hardy-Littlewood-Pólya, 465
- Identity, 494, 538
- inverse, 181, 498
- Jensen, 198
- linear, 20, 31, 60, 132
 - matrix, 141, 143, 144, 230, 233
 - log, 192, 571
- Löwner, 91, 494, 497, 498
 - inverse, 498
- norm, 173, 643
 - triangle, 173
- polynomial, 183, 502
- rank, 498
- semidefinite, *see* Löwner
- singular value, 545
- spectral, 398
- sum, 147
- trace, 497, 498
- triangle, 344, 345, 370, 385–389, 394, 409–413, 420, 421
 - norm, 173
 - strict, 387
 - unique, 410
 - vector, 173
- variation, 135
- volume, 413
- inertia, 397, 501
 - complementary, 399, 501, 502
 - preservation, 397, 496
 - Sylvester's law, 496
- infimum, 535, 641, *see* minimum
 - of concave functions, 220
 - of quasiconcave functions, 221
- inflection, 202
- injection, 639, *see* injective
- injective, 44, 45, 85, 166, 375, 638, 639
 - Gram-form, 373, 377, 378
 - inner-product form, 379, 380
 - invertible, 44, 573, 574
 - non, 46
 - nullspace, 44
- innovation, rate, 301
- interior, 34, 35, 39, 76, 641
 - 0, 82, 85
 - algebra, 34, 39, 143
 - empty, 34
 - of affine, 34
 - of cone, 143–145
 - EDM, 418, 424
 - membership relation, 131, 152
 - polyhedral, 145
 - PSD, 90, 232
 - of halfspace, 39
 - of point, 34, 35
 - of ray, 77

- point, 34
 - antisymmetry, 116
 - barrier, 8, 226, 356
 - complementarity, 225
 - dimension, 311, 358, 478
 - method, 223, 238, 268
 - rank, 451
 - solver intensity, 225, 457
 - relative, 34, 39, 76
 - transformation, 143
- intersection, 39, *see also* tangent
 - affine, 585
 - cone, 82
 - dual of, 130
 - of dual, 130
 - pointed, 82
 - epigraph, 185, 186, 191, 220
 - face, 138
 - halfspace, 61, 129, 141
 - cone, 116
 - dual cone, 122
 - polyhedra, 116
 - hyperplane, 70, 138
 - cone, 116
 - convex set, 65, 437
 - polyhedra, 116
 - line
 - with boundary, 36
 - with circle, 291, 293
 - nullspace, 73
 - planes, 71
 - positive semidefinite cone
 - affine, 110, 233
 - geometric center subspace, 515
 - line, 361
 - subspace, 73
 - invariance
 - closure, 34, 116, 143
 - cone, 81, 112, 130, 418
 - pointed, 82, 85, 119
 - convexity, 39, 40
 - dimension, 45
 - EDM, 372
 - Gram-form, 373
 - inner-product form, 375
 - reflection, 373
 - rotation, 373
 - scaling, 349
 - translation, 372, 373, 377, 392
 - ellipsoid, 42
 - function, convex, 170, 186, 220
 - isometric, 21, 362, 372, 375, 402, 403
 - optimization, 174, 184, 250, 535, 536, 639
 - orthogonal, 45, 408, 460, 527, 532
 - rotation, 102
 - scaling, 220, 535
 - set, 396
 - translation
 - function, 170, 220, 535
 - subspace, 441, 599, 636
 - inverse
 - additive, 40
 - determinant, 209, 564
 - image, *see* image
 - matrix, *see* matrix
 - minimization, *see* function, fractional
 - nullspace, 41, 44, 574
 - pseudo, *see* matrix, pseudoinverse
 - inversion
 - conic coordinates, 166
 - Gram-form, 378
 - invertible
 - injective, 44, 573, 574
 - operator, 42, 44, 45, 143
 - is, 632
 - isedm(), 346, 351, 462
 - Ising, 326, 327
 - isometry, 45, 408, 461
 - isomorphic, 43, 46, 48, 631
 - face, 97, 353, 426
 - isometrically, 36, 44, 48, 94, 141
 - non, 515
 - isomorphism, 43, 143, 144, 378, 380, 408, 418
 - isometric, 44, 45, 47, 49, 408
 - symmetric hollow subspace, 49
 - symmetric matrix subspace, 47
 - projection, 44
 - isotonic, 406
 - iterate, 612, 620–622
 - iteration
 - alternating projection, *see* projection
 - convex, *see* convex
 - $\| \cdot \|$, 303
 - Jacobian, 193
 - Jensen, 198
 - Johnson, 203, 491–493
 - Jordan, 299
 - $\| \cdot \|_{\mathcal{K}}$, 77
 - Kaczmarz, 585
 - Karhunen-Loéve transform, 402
 - Karmarkar, 225
 - kernel, *see* nullspace
 - Kimmel, 24
 - Kirschhofer, 309
 - kissing, 129, 175, 176, 282–284, 576
 - number, 356
 - problem, 356
 - KKT conditions, 161, 162, 463, 547
 - Klanfer, 352
 - Klee, 87
 - Korkine, 358
 - Krein-Rutman, 130
 - Kreyszig, 344, 385
 - Kronecker product, *see* product
 - Kuhn, 354
 - $\| \cdot \|_{\mathcal{L}}$, 186
 - Lagrange, 127, 237
 - multiplier, 135, 546
 - sign, 167
 - Lagrangian, 167, 353, 547, 630
 - MAX CUT, 298
 - origins, 172
 - Lancriet, 299
 - Lanczos, 537

- Laplace
 discrete, 219
 transfer function, 212, 213, 269, 270
 zero implementation, 212
 transform, 212, 213, 269, 270
- Lasserre, 232
- Lasso, 301
- lattice, 257–260, 263–265
 regular, 27, 257
- Laurent, 241, 242, 394, 432, 436, 621, 622
 vertex, 390
- Lauterbur, 302
- Law, 302, 553
- least
 1-norm, 175, 176, 236, 282
 nonnegative, 282, 283
 energy, 352, 475
 norm, 176, 237, 576, 577
 squares, 7, 255, 256, 576
- Legendre, 7, 474
- Lemaréchal, 19, 67
- Lewis, 74, 84, 116, 601
- l.i., 32, 64, 111, 114, 505, 520, 631
- Liang, 362
- limit, 641
- line, 32, 33, 51, 195, 196, 207
 cone, 81
 fit, 301, 340, 341, 591, 592
 tangent, 37, 38, 362
- linear
 algebra, 69, 487
 bijection, *see* bijective
 complementarity, 161
 function, *see* operator
 independence, *see* independence
 inequality, 31, 60, 132
 matrix, 141, 143, 144, 230, 233
- injective, *see* injective
- map, *see* transformation
- operator, 40, 48, 169, 183, 184, 350, 378, 379, 408, 428, 487, 600
 projector, 46, 580, 583, 585, 602
- program, *see* program
- regression, 301, 591, 592
- surjective, *see* surjective
- transformation, *see* transformation
- list, 19, 26, 50, 633, 634, 639
 generating, 118, *see* generators
 of points in X , 50
 reconstruction, *see* reconstruction
- Littlewood, 465
- Liu, 417, 422, 428, 478
- localization, 21, 361
 sensor network, 254–268
 standardized test, 257
 unique, 22, 255, 256, 360, 362
 wireless, 254, 261, 366
- log, 570, 571
 barrier, *see* interior-point
 constraint, 192
 -convex, 220
 det, 209, 365, 475, 562, 569
- Löwner inequality, 91, 494, 497, 498
 inverse, 498
- LP, 638, *see* program, linear
- Luenberger, 602
- Lustig, 303
- Lyapunov, 489
- $-\mathcal{M}-$, 155
- machine
 control, 184, 485, 622
 learning, 21, 24, 485, 591
- Magaia, 511
- majorization, 490
 cone, 490
 symmetric hollow, 490
- manifold, 21, 25, 96, 438, 439
 matrix, 57, 58, 460, 484, 527, 528, 541
- map, *see* transformation
 isotonic, 404, 406
 USA, 26, 404–409
- Mardia, 462
- Markov process, 443
- Marsden, 344
- Marziliano, 301
- Mason flowgraph, 213
- mater, 550
- Mathar, 444, 526
- Mathematica, 213, 340
- Matlab, 4, 28, 531
 $Ax = b$, 576
 backslash, 236, 576
 cartography, 405, 407
 conic independence, 111
 convex iteration
 accelerant, 340
 stall, 289
- cvx, 293
- EDM, 462
- Eternity II, 323
- FAST MAX CUT, 299
- Hadamard product, 554
- Kronecker product, 553
- Moler, 592
- MRI, 301, 304, 307–309
- noise, 266
- notation, 278
- polynomial feasibility, 294
- quantum, 329
- signal dropout, 282
- singular value decomposition, 339, 511
- sum
 Pythagorean, 529, 530
- matrix, 550
0, 318
 adjacency, 322
 angle
 interpoint, 350, 352
 relative, 371
- antisymmetric, 47, 490, 527, 635
 antihollow, 48, 49, 458, 636
 subspace, 47
- arrow, 532, 533
- auxiliary, 352, 524, 526
 Householder, 524
 orthonormal, 526
 projector, 524
- Schoenberg, 349, 525, 590, 634

- table, 526
- binary, *see* matrix, Boolean
- Boolean, 51, 238, 240, 390, 391, 635
 - orthogonal, 57
- bordered, 388, 397
 - arrow, 532
- calculus, 549
- circulant, 208, 524
 - normal, 507
 - permutation, 304, 313, 317–319
 - symmetric, 304
- commutative, *see* product
- completion, *see* problem
- correlation, 390, 402
 - rank-1, 51, 391
- decomposition, *see* decomposition
- determinant, *see* determinant
- diagonal, *see* diagonal
- diagonalizable, *see* diagonalizable
- direction, *see* direction
- distance
 - 1-norm, 204, 396
 - absolute, 343, 396, 420, 421, 461, 470–472, 630
 - binary, 205
 - Euclidean, *see* EDM
- doublet, 373, 521, 600
 - nullspace, 521, 522
 - range, 521, 522
- dyad, 516–521
 - decomposition, 516
 - hull, 53
 - independence, 73, 148, 403, 424, 519, 520
 - negative, 517
 - nullspace, 517, 518
 - projection on, 593, 595
 - projector, 518, 519, 578, 593
 - pseudoinverse, 518
 - range, 517, 518
 - sum, 505, 508, 520, 521
 - symmetric, 101, 499, 500, 519
- EDM, *see* EDM
- elementary, 396, 522, 524
 - nullspace, 522, 523
 - range, 522, 523
- entry, *see* entry
- Euclidean distance, *see* EDM
- exponential, 208, 564, 571, *see also* EDM
- factorization, *see* decomposition
- fat, *see* wide
- Fourier, 45, 303
- fractional, *see* function
- full-rank, 70
- Gale, 362
- geometric centering, 352, 373, 418, 441, 524
- Gram, 261, 350, 359
 - unique, 373, 377
- Hermitian, 490
- hollow, 48, 49, 630, 636
- Householder, 523, 528
 - auxiliary, 524
- idempotent, 580
 - nonsymmetric, 577
 - range, 577
 - symmetric, 581, 583
- transpose, 577
- Identity, 640
- direction vector, 252, 332
- eigen, 494
- Fantope, 53, 54
- inequality, 494, 538
- orthogonal, 57, 291, 523, 528
- permutation, 57, 291, 523
 - positive definite, 57, 101, 102, 500, 528
 - projection, 500
- projection, 331, 397
- indices, 344
- inverse, 207, 506, 629
 - $Ax = b$, 576
 - Identity, 562
 - injective, 574
 - minimization, *see* function, fractional of sum, 561
 - positive definite, 498
 - product, 489
 - symmetric, 508
 - transpose, 489, 629
 - update, 519
- Jordan form, 494, 506
- measurement, 457
- nonexpansive, 527
- nonnegative, 397, 429, 448, 457, 608
 - definite, *see* matrix, positive semidefinite
 - factorization, 254
- nonsingular, 506, 508
- normal, 44, 494, 507, 508
- normalization, 239
- nullspace, *see* nullspace
- orthogonal, 45, 374, 507, 509, 527–532
 - diagonal, 509
 - manifold, 57, 460, 484, 527, 528, 541
 - normal, 507
 - permutation, 57, 290, 291, 527
 - product, *see* product
 - symmetric, 528
 - transpose, 527
- orthonormal, 45, 53, 58, 250, 289, 373, 508, 509, 526, 527, 539, 582, 583
- manifold, 58
- nonexpansive, 527
- pseudoinverse, 574
- square, 527
- partitioned, 501–504, *see* Schur
- permutation, 57, 290, 313, 316, 384, 527
 - δ , 489, 508
 - circulant, 304, 313, 317–319
 - extreme point, 57, 318
 - orthogonal, 57, 290, 291, 527
 - positive semidefinite, 57
 - product, *see* product
 - symmetric, 304, 523, 543
- positive definite, 91
 - eigenvalues, 494, 498, 511
 - inverse, 498
 - positive real numbers, 203
 - singular values, 511
- positive factorization, 254
- positive semidefinite, 90–110, 141, 397, 490–504
- 2×2 , 181–183, 293

- completely, 81, 253
 difference, 110
 dyad, 500
 eigenvalues, 494, 498, 511
 extreme direction decomposition, 102
 nonnegative *versus*, 397
 nonsymmetric, 493
 permutation, 57
 projection, 500, 582
 pseudoinverse, 575
 rank, *see* rank
 singular values, 511
 square root, 498, 508, 630
 sum, eigenvalues, 499
 sum, nullspace, 73
 sum, rank, *see* rank
 symmetry *versus*, 491
 test-domain, 490, 597
 zero entry, 512
 product, *see* product
 projection, 524, 577–585
 diagonal, 94
 eigenvalue, 578, 580, 583
 nonorthogonal, 577
 orthogonal, 581
 positive semidefinite, 500, 582
 product, *see* product
 rank, *see* rank
 transpose, 577
 pseudoinverse, 41, 94, 149, 195, 237, 501,
 573–575
0, 575
 by SVD, 512
 inverse, 574, 575
 nullspace, 41, 573, 574
 of dyad, 518
 of projection, 574, 582
 of vector, 574
 orthonormal, 574
 positive semidefinite, 575
 product, *see* product
 range, 41, 573, 574
 symmetric, 512, 575
 transpose, 147
 unique, 195, 573
 quotient, *see* Hadamard
 range, *see* range
 rank, *see* rank
 reflection, *see* reflection
 rotation, *see* rotation
 Schur-form, *see* Schur
 similarity, 498, 596
 sign, 500
 simple, 517
 skinny, *see* thin
 sort index, 405
 square, 208
 square root, 498, 630, *see* matrix, positive
 semidefinite
 Stiefel, *see* matrix, orthonormal
 stochastic, 57, 290
 sum
 eigenvalues, 499
 nullspace, 73
 rank, *see* rank
 symmetric, 42, 46–49, 490, 507, 635, 636
 antihollow, 48, 636
 eigenvalues, 507, 511
 Hermitian, 490
 inverse, 508
 normal, 507
 pseudoinverse, 512, 575
 real numbers, 203
 singular values, 511
 subspace, 46
 symmetrized, 491
 thin, 45, 149, 630
 trace, *see* trace
 transpose, 629
 conjugate, 490, 527, 629
 idempotent, 577
 inverse, 489, 629
 unitary, 527
 symmetric, 303, 305
 wide, 46, 70, 331, 630
 zero definite, 515, 516
 max, 641
 MAX CUT problem, 296
 maximal, 641
 maximization, *see also* supremum
 Eternity II, 323
 of ball, 175, 176, 576
 of distance, 441, 603
 of norm, 324, 536
 of Procrustes, 543
 of quadratic, 298
 nonconcave, 324, 538, 547
 of Rayleigh quotient, 538
 of trace, 441, 536
 maximize, 639, 641
 maximum, 641
 of totally ordered set, 641
 variance unfolding, 438, 443
 McCormick, 225
 membership, 51, 84, 91, 642, 643
 boundary, 138, 233
 relation, 131, 152
 affine, 172
 boundary, 132, 138, 233
 discretized, 136, 137, 141, 452
 EDM, 452
 interior, 131, 152, 231
 normal cone, 158
 orthant, 51, 137, 138
 subspace, 152
 Menger, 384, 398, 412, 414, 465, 482
 metric, 45, 204, 343
 audio, 218
 postulate, 344
 property, 344, 385
 fifth, 345–347, 409–411, 415
 space, 344
 min, 641
 minimal, 641
 cardinality, *see* minimization
 element, 83, 84, 171, 172
 minimum, 171, 172
 rank, *see* minimization
 set, *see* set
 minimization, 134, 158, 256, 535, 558

- affine function, 184
fractional, see function, fractional norm
 1-, 174, *see problem*
 2-, 174, 354, 592
 ∞ -, 175
 Frobenius, 174, 190, 191, 194, 195, 461, 469, 598
 nuclear, 332, 474, 537
 of ball, 175
 of cardinality, 175, 176, 273–277, 287, 288, 306
 Boolean, 236
 by perturbation, 246
 nonnegative, 177–180, 273–277, 282–286
 rank connection, 251
 rank, full, 240
 rank-1, 299
 reduction, 246–248
 of distance, 581, 598
 of quadratic
 binary, 328, 329
 convex, 162, 191, 408, 546
 nonconvex, 538, 546
 of rank, 249–253, 289, 334, 335, 476, 482
 by perturbation, 241
 cardinality connection, 251
 cardinality constrained, 299
 indefinite, 331
 reduction, 226, 240–244
 wide, 331
 of Rayleigh quotient, 538
 of trace, 251, 252, 332, 359, 473–475, 502, 537
 on hypercube, 67
 Schur-form, 502, 519
 minimize, 639, 641
 minimizer, 171
 unique, 170, 171
 minimum, 641
 element, 83, 84, 171, 172
 unique, 83, 84, 171, 172
 global, 169, 171, 189, 209, 558, 599
 local, 171
 minimal, 171, 172
 norm, *see least*
 of convex function, 171
 of totally ordered set, 641
 phase, 212, 269
 unique, 169, 558
 Minkowski, 40, 117
 MIT, 333
 Mizukoshi, 50
 modulus, 641
 molecular conformation, 21, 23, 27, 368
 Moler, 529, 592
 Moncton, 309, 311, 312, 318, 323
 monotonic, 190, 196, 253, 275, 617, 620
 Fejér, 617
 function, *see function*
 gradient, 197
 noisily, 253, 275
 Moore-Penrose
 conditions, 573, 575
 inverse, *see matrix, pseudoinverse*
 Moreau, 161, 606
 Morrison
- Donald, 529
 Winifred J, 519
 Motzkin, 109, 134, 294, 601
 Mount, 218
 MRI, 301–305, 635
 Muller, 511
 multidimensional
 function, *see function*
 objective, 83, 84, 171, 172, 272, 306
 scaling, 21, 401, 421, 462, 486
 ordinal, 406
 multilateration, 255, 366
 multiobjective optimization, 83, 84, 171, 172, 272, 306
 multipath, 366
 multiplicity, 495, 506
 Musin, 356, 358
- $-\mathcal{N}-$, 69
 necessary, 632
 neighbor
 base station, 367
 nearest, 25, 438–442
 pixel, 303, 306, 307
 qubit, 325, 326
 neighborhood graph, 438, 439
 Németh, 135, 161, 611
 Nemirovski, 457
 nested
 sequence, 387
 sublevel set, 200
 Newton, 356, 549
 direction, 194
 Nigam, 368
 Nirenberg, 602
 node, 257–260, 263–267, 296, 297
 nondegeneracy, 344
 nonexpansive, 161, 527, 578, 582, 608
 nonnegative, 384, 643
 constraint, 57, 71, 72, 161, 174–178, 224, 288
 factorization, 254
 part, 180, 181, 458, 609, 610, 633
 polynomial, 85, 502
 nonnegativity, 173, 344
 nonorthogonal
 basis, 149, 586
 projection on, 586
 projection, *see projection*
 nonvertical, 195
 norm, 171, 173–177, 179, 180, 273, 643, 644
 0, 512
 0-, *see* 0-norm
 1-, *see* 1-norm
 2-, *see* 2-norm
 ∞ -, *see* ∞ -norm
 k-largest, 179, 180, 276, 323, 643
 gradient, 180
 monotonicity, 180
 ℓ -, 173, 643
 ball, *see* ball
 constraint, *see* constraint
 convexity, 58, 170, 171, 173–176, 191, 197, 348, 536, 643
 dual, 125, 536, 644

- equivalence, 173
- Euclidean, *see* 2-norm
- Frobenius, 44, 171, 251, 460, 644
 - maximal, 324
 - minimal, 174, 190, 191, 194, 195, 469, 598
 - orthogonal matrix, 527
 - orthonormal matrix, 53
 - Schur-form, 190, 191
- gradient, 180, 193, 565, 567, 581, 589, 590, 598, 601
- homogeneity, 173
- inequality, 173, 643
 - triangle, 173
- Ky Fan, 536
- least, 176, 237, 576, 577
- nuclear, *see* nuclear
- of difference, 348
- of dyad, 518
- of outer product, 518
- orthogonally invariant, 45, 408, 460, 527, 532
- property, 173
- regularization, 296, 576
- residual, 300
- spectral, 58, 191, 251, 460, 470, 511, 518, 523, 536, 610, 643
 - ball, 58, 611
 - constraint, 58
 - dual, 536, 644
 - inequality, 643
 - orthogonal matrix, 527
 - Schur-form, 191, 536
 - square, 171, 197, 567, 589, 590, 598, 643
 - vs.* square root, 170, 174, 191, 197, 460, 581, 592
- normal, 61, 601
 - cone, *see* cone
 - equation, 575, 576
 - facet, 145
 - gradient, 159, 194
 - inward, 60, 443
 - outward, 60
 - vector, 61, 601, 624
- not, 632
 - necessarily, 641
- Notation, 629
- NP-hard, 299, 309, 477
- nuclear
 - magnetic resonance, 23, 368
 - norm, 251, 332, 474, 536, 537, 644
 - ball, 55–57, 537
- nullspace, 41, 61, 69–74, 524, 574, 600, 635
 - algebra, 517
 - basis, 61, 70, 73, 74, 100, 135, 151, 160, 510, 582, 589, 590, 636
 - Schur-form, 502
 - vectorized, 74, 100
 - cone, pointed, 119
 - decomposition, 61, 576
 - dimension, 69
 - doublet, 521, 522
 - dyad, 517, 518
 - elementary matrix, 522, 523
 - form, 69
 - hyperplane, 60, 61
 - injective, 44
- intersection, 73
- inverse, 41, 44, 574
- of product, 382, 496, 517, 521, 582
- operator, *see* operator
- orthogonal complement, 69
- projector, 581
- pseudoinverse, 41, 573, 574
- set, 138
 - sum, 73
- numerical precision, *see* precision
- O , *see* O
- objective, 67, 68, 127, 134, 158, 160, 639
 - convex, 223
 - strictly, 471, 475
 - linear, 184, 263, 359
 - multidimensional, 83, 84, 171, 172, 272, 306
 - nonlinear, 185
 - polynomial, 293
 - quadratic
 - convex, 162, 191, 408, 479, 546
 - nonconvex, 324, 546
 - real, 171
 - value, 233, 243
 - offset, *see* invariance, translation
 - on, 638
 - one-to-one, 638, *see* injective
 - only if, 632
 - onto, 638, *see* surjective
 - op amp, 212, 213
 - open, *see* set
 - operator, 632, 640
 - adjoint, 42, 43, 130, 449, 629, 634
 - self, 42, 353, 448, 487
 - affine, *see* function
 - injective, *see* injective
 - invertible, 42, 44, 45, 143
 - linear, 40, 48, 169, 183, 184, 350, 378, 379, 408, 428, 487, 600
 - projector, 46, 580, 583, 585, 602
 - nonlinear, 170, 185
 - nullspace, 373, 377–379, 600
 - permutation, 178, 179, 274, 464–467, 483, 488, 634
 - projection, *see* projector
 - quadratic, convex, 349, 372
 - surjective, *see* surjective
 - unitary, 45, 527
 - optimal, 7, 19, 639
 - optimum, 171, 172, 639
 - optimality
 - condition, 234
 - conic problem, 128, 160, 162
 - direction vector, 250, 274
 - directional derivative, 558
 - dual, 125
 - first-order, 134, 135, 158–162
 - KKT, 161, 162, 463, 547
 - linear program, 128
 - semidefinite program, 235
 - Slater, 128, 167, 231, 234, 235
 - unconstrained, 135, 194, 598
 - constraint
 - conic, 160, 162

- equality, 135, 162
- inequality, 161
- nonnegative, 161
- global, 7, 19, 171, 189, 223
 - convex iteration, 250, 252, 253, 274, 338
- local, 7, 19, 171, 223
 - convex iteration, 253, 275, 278, 287, 338
- optimization, 19, 223
 - algebra, 174, 535, 536
 - combinatorial, 57, 68, 178, 236, 294, 296, 313, 317, 328, 391, 485
 - Procrustes, 290
 - conic, *see* problem
 - convex, 7, 19, 171, 223, 359
 - art, 8, 240, 256, 486
 - fundamental, 223
 - solution set, 171, 335
 - invariance, 174, 184, 250, 535, 536, 639
 - multiobjective, 83, 84, 171, 172, 272, 306
 - programming, 223
 - quantum, 326–328
 - tractable, 223
 - vector, 83, 84, 171, 172, 272, 306
- optimum, 639
 - optimal, 171, 172, 639
- order
 - natural, 42, 487, 640
 - nonincreasing, 466, 634
 - eigenvalue, 498, 507
 - singular value, 508
- O, 640
- of projection, 458–460, 611, 622
- partial, 51, 81, 83, 84, 137, 138, 145, 146, 640, 642, 643
 - generalized inequality, 84, 91
 - on orthant, 138
 - on symmetric, 91, 497
 - property, 84
- total, 83, 84, 122, 641, 643
- transitivity, 84, 91, 497, 640
- origin, 31, 32, *see* zero
- cone, *see* cone
- projection of, 63, 176, 576, 589
 - 1-norm, 175
- projection on, 605, 610
- subspace, 32, 47, 635, 640
- translation to, 381
- Orion nebula, 21
- orthant, 33, 120, 122, 131, 138, 149, 158, 639
 - dual, 141
 - extreme direction, 72
 - nonnegative, 132, 448
- orthogonal, 42, 581, 598, 636
 - basis, 48, 49, 73, 583
 - projection on, 586
 - complement, *see* complement
 - condition, 581
 - constraint, 337, 369, *see* Procrustes
 - equivalence, 532
 - expansion, 48, 122, 148, 582–584
 - invariance, 45, 408, 460, 527, 532
 - matrix, *see* matrix
 - projection, *see* projection
 - set, 138, 636
 - sum, 632
- vector, 42, 636
- orthogonality, 581, 639
 - matrix, 636
 - set, 138, 636
 - vector, 42, 636
- orthonormal, 42
 - condition, 148, 149, 582
 - constraint, 289
 - decomposition, 582–584
 - matrix, *see* matrix
- over, 638
- overdetermined, 630
- $- P -$, 577
- PageRank, 443
- parallelepiped, 118
- parallelogram, 118
- Pardalos, 362
- Parhizkar, 20
- pattern recognition, 21
- PCA, *see* principal component analysis
- Penrose conditions, 573, 575
- pentahedron, 413
- pentatope, 120, 413
- permutation, *see* matrix
 - constraint, *see* polyhedron, permutation
- perpendicular, *see* orthogonal
- Perron, 397
- perturbation
 - cardinality, 246, 247
 - rank, 241–243
- Pfender & Ziegler, 356
- phantom, 301–303, 305, 309
- phase, 642
 - minimum, 212, 269
 - transition, 177, 277
- Photoshop, 332
- plan, 67
- plane, 58
 - segment, 86
- point
 - boundary, 78
 - of hypercube slice, 309
 - exposed, *see* exposed
 - extreme, *see* extreme
 - feasible, *see* solution
 - fixed, 253, 307, 600, 614–617
 - inflection, 202
 - list, *see* list
 - minimal, *see* minimal element
 - vector, 87, 639
- Pólya, 465
- Polyak, 535
- polychoron, 39, 116, 120, 412, 413
- polyhedron, 36, 50, 67, 116–120, 122, 389
 - bounded, 53, 57, 117, 178
 - face, 115, 116
 - halfspace, *see* halfspace
 - description, 116
 - norm ball, 175
 - permutation, 57, 58, 290, 292, 318, 328
 - vertex, 323
 - range form, 118
 - stochastic, *see* polyhedron, permutation

- transformation
 - linear, 112, 116, 132
 - unbounded, 33, 36, 117
 - vertex, 57, 117, 175
 - description, 53, 118
- polynomial
 - constraint, 181, 183, 293, 294, 502
 - convex, 203
 - inequality, 183, 502
 - Motzkin, 294
 - nonconvex, 293
 - nonnegative, 85, 502
 - objective, 293
 - quadratic, *see* function
 - rational, curve fit, 214, 218
- polytope, 116
- positive, 643
 - completely, 81, 253
 - factorization, 254
 - semidefinite, *see* matrix
 - strictly, 385
- power, *see* function, fractional
- Précis, 383
- precision
 - antisymmetry, 116
 - eigenvalue, 505
 - inequalities, complementary, 116
 - numerical, 217, 225, 226, 338, 339
 - perturbation, 242
 - quadruple, 217
 - solver, 306
 - barrier, 8, 226, 356
 - crippling, 225
 - dimension, 225, 457
 - hollowness, 485
 - interior-point, 226, 238, 268, 311, 358, 478
 - variables, 225, 311
- presolver, 139, 284–287, 311, 320–322
 - en masse*, 139
 - aggregation, 286
- primal
 - feasible set, 226, 230
 - problem, 127, 224
 - via dual, 125, 128, 129, 236
- principal
 - component analysis, 299, 402, 486, 591, 592
 - singular value decomposition, 592
 - eigenvalue, 299, 507
 - eigenvector, 299, 300, 507, 592
 - submatrix, 98, 359, 410, 413, 427
 - face, 98
 - leading, 99, 385, 387
 - positive semidefinite, 499
 - rank, 98, 499
- principle
 - halfspace-description, 60
 - separating hyperplane, 68
 - supporting hyperplane, 65
- problem
 - 1-norm, 174–178, 236
 - nonnegative, 177, 178, 274, 275, 277, 282–286, 474
 - signed, 287, 288
 - ball packing, 356
 - Boolean, 57, 68, 236, 294, 317, 328, 391
- combinatorial, 57, 68, 178, 236, 294, 296, 313, 317, 328, 391, 485
 - Procrustes, 290
 - complementarity, 161
 - linear, 161
 - completion, 257–260, 266, 304, 311, 345, 346, 359–363, 388, 394, 415, 437–439, 486
 - geometry, 438
 - semidefinite, 621, 622
 - compressed sensing, *see* compressed sensing
 - concave, 223
 - conic, 127, 160, 162, 172, 224
 - dual, 127, 224
 - convex, 128, 135, 160, 162, 175, 184, 189, 191, 225, 230, 468, 601, 639
 - definition, 223
 - geometry, 19, 23
 - nonlinear, 223
 - statement as solution, 8, 223
 - tractable, 223
 - dropout, signal, 278–282
 - dual, *see* dual
 - epigraph form, 190, 191, 480, 592
 - equivalent, 174, 184, 250, 262, 535, 536, 639
 - Eternity II, *see* Eternity
 - feasibility, 20, 111, 119, 138, 139, 640, 641
 - semidefinite, 233, 249, 250, 336
 - Gram-form, *see* problem, proximity
 - kissing, 356
 - MAX CUT, 296
 - minimax, 51, 127, 128
 - nonconvex, 8
 - EDM, PSD, 460, 466–468
 - LP, 71
 - map, 26, 404
 - polynomial, 293
 - projection, 468
 - stress, 477
 - nonlinear, 359
 - convex, 223
 - open, 26, 107, 253, 401, 428, 485
 - permutation, 57, 290, 292, 313, 316–318, 328
 - primal, *see* primal
 - Procrustes, *see* Procrustes
 - proximity, 457, 458, 460, 462, 470, 478
 - EDM, nonconvex, 466
 - Gram-form, 469, 472, 480
 - in spectral norm, 470
 - rank heuristic, 474, 476
 - semidefinite, 464, 471, 472, 479, 480
 - quadratic
 - binary, 328, 329
 - convex, 162, 408, 546
 - nonconvex, 324, 546
 - quasiconvex, 209, 216
 - same, 639
 - sphere packing, 356
 - sstress, 460, 461
 - strain, 461
 - stress, 203, 460, 461, 477
 - tractable, 223
 - tug of war, 354
 - procedure
 - alternating projection, 623
 - bisection, 215

- cardinality reduction, 248
 rank reduction, 241
 Procrustes
 combinatorial, 290
 compressed sensing, 292
 convexity, 542
 diagonal, 546
 linear program, 544
 maximization, 543
 orthogonal, 541, 542
 two sided, 543, 544
 orthonormal, 289
 permutation, 290, 541
 relaxation, 542
 symmetric, 545
 translation, 542
 unique solution, 541
 vector, 290, 541
 product, 210, 553, 634
 Cartesian, 40, 230, 619, 635
 cone, 81, 82, 129
 function, 172
 commutative, 208, 235, 495, 496, 515, 613
 determinant, 496
 eigenvalue, 495–497, 541
 -of, 496, 497, 511
 empty, 634
 function, 188, 198, 210, 211, 219
 gradient, 552
 Hadamard, *see* Hadamard
 inner
 cosine, 42, 353, 369, 370
 EDM definition, 369
 matrix, 350
 vector, 60, 153, 210, 225, 301, 527, 593, 633
 vector, positive semidefinite, 141
 vectorized matrix, 42–44, 494
 zero, *see* product, zero
 inverse, 489
 transpose, 489
 Kronecker, 94, 487–489, 544, 553, 554
 δ , 489
 determinant, 489
 diagonal, 489
 dimension, 553
 eigen, 489
 gradient, 566
 inverse, 304, 489
 of vectors, 554
 orthogonal, 532
 permutation, 488, 527
 positive semidefinite, 348, 497
 projector, 598
 pseudoinverse, 489, 574
 range, 598
 rank, 489
 trace, 489
 transpose, 489
 vectorization, 489
 nullspace, 382, 496, 517, 521, 582
 orthogonal, 527
 outer, 53–57, 250, 539
 norm, 518
 positive semidefinite, 96
 vector, *see* matrix, dyad
 permutation, 527
 positive definite, 492
 nonsymmetric, 492
 positive semidefinite, 497, 500
 matrix outer, 96
 nonsymmetric, 496
 vector inner, 141
 zero, 515
 projection, 445, 459, 460, 610–613, 616
 projector, 445, 593, 598, 613
 pseudofractional, 187
 pseudoinverse, 574
 quasiconcave, 210
 range, 496, 517, 521, 581
 rank, 382, 495, 496
 singular value of, 511
 symmetric, 496
 tensor, 553
 trace, *see* trace
 transpose, 489
 inverse, 489
 zero, 42, 61, 63, 73, 132, 515, 516, 636
 PSD, 91, 97–101, 235, 515
 program, 67, 223
 binary, 317, 319, 320
 quadratic, 328
 class, 226
 convex, *see* problem
 geometric, 7, 226
 integer, 57, 68, 391
 linear, 67, 71–73, 128, 174, 185, 223–226, 356, 640
 dual, 128, 224
 prototypical, 128, 224, 640
 nonlinear
 convex, 223
 plan, 67
 quadratic, 162, 225, 226, 408
 binary, 328
 nonconvex, 324
 quadratically constrained, 191, 226, 293
 second-order cone, 225, 226
 semidefinite, 128, 174, 185, 223–226, 292, 640
 dual, 128, 224
 equality constraint, 91
 prototypical, 128, 224, 234, 246, 640
 Schur-form, 181, 190, 191, 408, 471, 480, 536, 592, 608
 solver intensity, 225
 type, 226
 programming, optimization, 223
 projection, 573, 578, 582
 1-norm, 611
 $I - P$, 580, 606, 607
 algebra, 585
 alternating, 356, 612, 613
 angle, 618
 convergence, 616, 618, 619, 622
 distance, 615, 616
 Dykstra algorithm, 612, 622, 623
 feasibility, 615, 616
 iteration, 480, 612, 617, 623
 on affine \cap PSD cone, 620
 on EDM cone, 479
 on halfspaces, 614

- on orthant \cap hyperplane, 617, 618
- on subspace/affine, orthogonal, 613
- optimization, 615, 616, 622
- over/under, 619
- biorthogonal expansion, 583, 587, 588
- coefficient, 46, 433, 435, 500, 581, 594–597
 - nonorthogonal, 147, 593, 594
- cyclic, 614
- direction, 581, 583, 593, 594
 - nonorthogonal, 579, 580, 588, 593
 - parallel, 584, 585, 587, 588
- dual, *see* dual
- easy, 609
- eigenvalue, 594–596
 - decomposition, 610
- Euclidean, 108, 458–464, 470, 478, 601
- isomorphism, 44
- matrix, *see* matrix
- minimum-distance, 135, 580, 581, 598–602
- nonorthogonal, 351, 461, 470, 577–579, 587, 593
 - of origin, 175, 176
- oblique, *see* projection, nonorthogonal
- of convex set, 42
- of hypercube, 44
- of matrix, 598, 599
- of origin, 63, 576, 589
 - 1-norm, 175, 176
- of polyhedron, 116
- of PSD cone, 95
- on affine, 42, 585, 590
 - hyperplane, 63, 589
 - of origin, 63, 175, 176, 576, 589
 - orthogonal, 613
 - vertex-description, 590
- on ball
 - 1-norm, 609
 - ∞ -norm, 609
 - ellipsoidal, boundary, 288, 289
 - Euclidean, 609
 - Euclidean, boundary, 609
 - spectral norm, 611
- on basis
 - nonorthogonal, 586
 - orthogonal, 586
- on box, 610
- on cardinality k , 610
- on circle, 609
- on complement
 - algebraic, 580, 606
 - orthogonal, 606
- on cone, 605, 606, 610
 - dual, *see* dual
 - Lorentz (second-order), 611
 - monotone nonnegative, 400, 408, 465, 466, 610
 - polar, *see* dual, projection, on cone
- polyhedral, 611
- simplicial, 610
- truncated, 608
- on cone, EDM, 470, 471, 478–482
 - boundary, 482
 - dual, *see* dual
- on cone, PSD, 108, 462–464, 610
 - boundary, 27, 468
- cardinality constrained, 299
- geometric center subspace, 445
- rank constrained, 194, 464, 468, 538, 610
- rank-1, 299
- on convex set, 135, 601, 602
 - boundary, 468, 604
 - dual, *see* dual
 - in affine subset, 612
 - in subspace, 611
- on convex sets, 614
- on dual, *see* dual
- on dyad, 593, 595
- on ellipsoid boundary, 288, 289
- on function domain, 187
- on geometric center subspace, 445, 599
- on halfspace, 589
- on hyperbox, 610
- on hypercube, 609
- on hyperplane, 589, *see* projection, on affine
- on hypersphere, 609
- on intersection, 612–616, 618, 620–624
 - on line, 590
- on origin, 605, 610
- on orthant, 466, 608, 609
 - in subspace, 466
- on range, 575, 576, 581
- on rank constrained matrices, 610
- on rowspace, 46, 581
- on simplex, 609
- on slab, 589
- on subspace, 42, 581
 - Cartesian, 610
 - elementary, 588
 - face, 98
 - hollow symmetric, 462, 609
 - matrix, 598
 - orthogonal, 613
 - orthogonal complement, 77, 122, 605
 - polyhedron, 116
 - symmetric matrices, 609
- on vector
 - cardinality k , 610
 - nonorthogonal, 593
 - orthogonal, 594
- on vectorized matrix, 593, 594
- one-dimensional, 593–595
- order of, 458–460, 611, 622
- orthogonal, 575, 576, 581, 594
 - product, 445, 459, 460, 610–613, 616
 - range/rowspace, 600
 - semidefiniteness test as, 597
 - singular value decomposition, 610
 - spectral, 441, 465, 466
 - norm, 470, 610
 - unique, 466
 - successive, 614
 - two sided, 598–600
 - umbral, 42
 - unique, 580, 581, 598, 601, 602
 - vectorization, 432, 599
- projector, 42, 581, 602, 640
 - affine subset, 585
 - auxiliary matrix, 524
 - characteristic, 580, 583
 - nonorthogonal, 578

- orthogonal, 582
- commutative, 613
 - non, 613
- complement, 581
- convexity, 580, 583, 601, 602
- direction, *see* projection
- dyad, 518, 519, 578, 593
- fractional function, 188
- linear operator, 46, 580, 583, 585, 602
- nonexpansive, 161, 578, 582, 608
- nonorthogonal, 351, 578, 579, 585, 593
 - affine subset, 577
 - nullspace, 581
 - orthogonal, 581–584
 - product, 445, 593, 598, 613
 - range, 581
 - rank trace, 580, 583
 - rowspace, 46, 581
 - semidefinite, 500, 582
 - subspace, fundamental, 581
 - unique, 581, 582, 599
- proper
 - cone, *see* cone
 - subset, 631
 - subspace, 32, 48, 49, 125, 149, 153, 443, 606
- prototypical
 - complementarity problem, 161
 - compressed sensing, 282
 - coordinate system, 122
 - linear program, 128, 224, 640
 - SDP, 128, 224, 234, 246, 640
 - signal, 301
- PSD, *see* matrix, positive semidefinite
- pseudoinverse, *see* matrix
- puzzle, Eternity II, *see* Eternity
- pyramid, 414

- $-Q-$, 527
- quadrant, 33, 639
- quadratic, *see* function
- quadrature, 312, 313, 374, 375
- quantum, 297, 326–328, 356
 - Eternity II, 328, 329
 - gap, 328–330
- quartix, 551, 639
- quasi-, *see* function
- qubit, 326
 - coupling, 326
 - neighboring, 325, 326
- QUBO, 328, 329, 638
- quotient
 - Hadamard, *see* Hadamard
 - Rayleigh, 597
 - optimization, 538

- $-\mathcal{R}-$, 69
- range, 41, 52, 69, 574, 598, 635
 - basis, 87, 510, 582, 586, 588, 635
 - complement, 151
 - vectorized, 74
 - dimension, 45
 - doublet, 521, 522
 - dyad, 517, 518

- EDM, 424
- elementary matrix, 522, 523
- form, 69
 - polyhedron, 118
- idempotent, 577
- of product, 496, 517, 521, 581
 - Kronecker, 598
- of vectorization, 593, 594, 596–598
- orthogonal complement, 69
- projector, 581
- pseudoinverse, 41, 573, 574
- reflection, 531
- rotation, 530, 531
- rowspace projection, 600
- rank, 69, 495, 496, 642
 - $-\rho$ subset, 96, 109, 462–468, 482, 486
 - -0 , 97, 109, 227, 228, 252
 - -1 , 500, 517
 - Boolean, 51, 238, 240, 390, 391
 - correlation, 51, 391
 - hull, 53, 55, 56, 101
 - modification, 519, 522
 - PSD, 101, 293, 499, 500, 519
 - singular value decomposition, 340
 - subset, 194
 - symmetric, 101, 293, 499, 500, 519
 - transformation, 336
 - update, *see* rank-1, modification
 - constraint, *see* constraint
 - convex
 - envelope, *see* convex
 - iteration, *see* convex
 - subsets, 108
 - dimension, 69, 111, 382, 383, 642
 - affine, 383, 476
 - EDM, 383, 424
 - eigenvalue, 495, 506, 507
 - decomposition, 610
 - full, 70, 240
 - heuristic, 474, 476
 - indefinite, 331
 - inequality, 498
 - Kronecker, *see* product
 - log det, 475, 476
 - minimization, *see* minimization
 - monotonicity, 197, 473
 - of diagonalizable, 495, 506
 - of product, 382, 495, 496
 - of projection matrix, 580, 583
 - of symmetric, 98, 507
 - of transpose, 382, 496
 - partitioned matrix, 503
 - positive semidefinite cone, 226, 498
 - convex subsets, 108
 - face, 97–100
 - Précis, 383
 - quasiconcavity, 107, 197, 473
 - reduction, *see* minimization
 - regularization, 272, 289, 296, 335, 476, 485
 - Schur-form, 503, 504
 - singular value, 509, 510
 - decomposition, 610
 - sum, 107
 - positive semidefinite, 107, 108, 495, 496
 - trace

- gap, 473
- heuristic, 251, 252, 332, 473–475, 537
- ray, 77
 - boundary of, 77
- cone, 77, 81, 82, 112, 119
 - boundary, 85
 - EDM, 88
 - positive semidefinite, 87
 - extreme, 86, 430
 - interior, 77
- Rayleigh quotient, 597
 - optimization, 538
- realizable, 19, 355, 461, 462
- reconstruction, 401
 - isometric, 362, 405
 - isotonic, 404–409
 - list, 401, 405
 - unique, 346, 359–363, 372, 375, 438
- recursion, 307, 451, 487, 499
- reflection, 373, 374, 528, 543
 - invariance, 373
 - of matrix, 532
 - of range, 531
 - prevention, 374
 - signal, 20, 366
 - vector, 528
- reflexivity, 84, 497, 640
- regular
 - lattice, 27, 257
 - simplex, 120, 413
 - tetrahedron, 411, 421
- regularization
 - cardinality, 279, 300
 - norm, 296, 303, 306, 576
 - rank, 272, 289, 296, 335, 476, 485
- relative, 34, 641
- relaxation, 57, 68, 178, 237, 239, 361, 391, 407, 542
- residual
 - amplitude, 177
 - norm, 300
- reweighting, 275, 475
- Richardson, 564
- Riemann, 225
- Riordan, 311
- Roberto, 21
- robotics, 22, 28
- Rockafellar, 67, 85, 86, 116, 125
- room geometry, 20, 21
- root, *see* function, fractional
- rotation, 373–375, 527, 530–532, 542
 - clockwise, 374
 - invariance, 102, 373
 - of cone, *see* cone, rotated
 - of matrix, 532
 - of range, 530, 531
 - quadrature, 313, 374, 375
 - vector, 105, 374, 375, 527
- round, 641
- rowspace, 41, 69, 574, 635
 - projector, 46, 581
 - range projection, 600
- Rutman, 130
- s*, 212, 219
- saddle, 129
 - value, 127, 129, 225
- same, 639
- Saul, 25, 438, 440, 442
- Saunders, 217, 317, 319, 321
- scaling, 401, *see also* homogeneity
 - frequency, 217
 - invariance, 220, 349, 535
 - multidimensional, 21, 401, 421, 462, 486
 - ordinal, 406
 - unidimensional, 476
- Schütte & van der Waerden, 356
- Schoenberg, 25, 343, 351, 389, 394, 396, 407, 461, 462
 - auxiliary matrix, 349, 525, 590, 634
 - criterion, 25, 26, 351, 352, 398, 418, 429, 432, 449, 452, 453, 455, 597
- Schur, 490
 - complement, 215, 262, 361, 501, 503
 - conditions, 501, 513, 533, 546
 - form, 501–504
 - anomaly, 191
 - convex set, 93
 - minimization, 502, 519
 - norm, Frobenius, 190, 191
 - norm, spectral, 58, 191, 536
 - nullspace, 502
 - quadratic, 502
 - rank, 503, 504
 - semidefinite program, 181, 190, 191, 408, 471, 480, 536, 592, 608
 - sparse, 503
- Schwarz, 71, 616
- SDP, *see* program, semidefinite
- semidefinite
 - positive, *see* matrix
 - program, *see* program
- sensor, 22, 254, 255, 257–260, 263–267
 - network localization, 254–268, 359, 365
- sequence, 617
 - nested, 387
- set, 26, 633, 639
 - active, 140, 246, 639
 - Cartesian product, 40
 - closed, 32–35, 60, 61, 143
 - and open, 32, 35
 - cone, 90, 96, 114, 116, 117, 129, 130, 132, 143, 231, 232, 418
 - exposed, 428
 - polyhedron, 114, 116
 - connected, 31, 84, 96, 228
 - convex, 31
 - invariance, 39, 40
 - projection on, 135, 601, 602
 - dense, 76
 - difference, 40, 130, 632
 - empty, 33, 34, 39, 82, 535
 - affine, 33
 - closed, 35
 - cone, 77
 - face, 75
 - hull, 51, 53, 58
 - open, 35
 - feasible, 7, 39, 57, 135, 158, 171, 223, 639

- dual, 230
- extreme point, 250
- primal, 226, 230
- intersection, *see* intersection
- invariance, 396
- level, 159, 184, 186, 193, 200, 210, 223
 - affine, 185
- minimal, 53, 63, 114, 322, 635
 - affine, 590
 - extreme, 87, 145
 - halfspace, 114, 115
 - hyperplane, 114
 - orthant, 170
 - positive semidefinite cone, 92, 141, 204
- nonconvex, 26, 35, 77–81, 404
- nullspace, 138
- open, 32–35, 131
 - affine, 33
 - and closed, 32, 35
- ordered, 26
- origin, 32, 77, 82, 85, *see* zero
- orthogonal, 138
- projection of, 42
- Schur-form, 93
- smooth, 390
- solution, 171, 335, 639
- sublevel, 186, 200, 206, 210
 - convex, 187, 200, 502
 - nested, 200
 - normal, 159, 194
 - quasiconvex, 210
- sum, *see* sum, vector
- superlevel, 187, 210
 - quasiconcave, 210
- union, 40, 76, 77, 79, 99
- sgn, 210, 242, 307, 512, 564, 565, 571, 634, 641
- Shannon, 301
- shape, 21
- shell, 262
- Shepp-Logan, 301–303, 305, 309
- Sherman-Morrison-Woodbury, 519
- shift, *see* invariance, translation
- shroud, 374, 375, 431
 - cone, 142, 454
- SIAM, 224
- sigma delta, 19, 20
- sign, 641
- signal
 - distortion, *see* distortion
 - dropout, 278–282
 - processing, 20, 21
 - analog, 212, 218
 - compression, 332
 - digital, 19, 20, 28, 219, 278–282, 301, 402
 - reflection, 20, 366
- similarity, 402, *see* transformation
- simplex, 119, 120
 - area, 412
 - content, 413
 - method, 8, 225, 226, 268, 284, 356
 - nonnegative, 282–284, 609
 - regular, 120, 413
 - unit, 119, 120
 - volume, 413
- singular value, 508, 536
- σ , 487, 488, 634
- constraint, 58
- decomposition, 508–512, 536
 - 2×2 , 340
 - compact, 508
 - convex iteration, 338, 339
 - diagonal, 546
 - ellipsoid, 510, 511
 - full, 509
 - geometrical, 510, 511
 - positive semidefinite, 511
 - principal component analysis, 592
 - Procrustes, 541, 544
 - projection, 610
 - pseudoinverse, 512
 - rank constrained, 610
 - real, 509
 - subcompact, 509
 - symmetric, 511, 512, 545
 - unique, 338, 509
- eigenvalue, 508, 511, 512
- inequality, 545
- inverse, 512
- largest, 58, 191, 536, 611, 643
- normal matrix, 44, 508
- ordering, 508
- product, 511
- rank, 509, 510
- smallest, 536
- sum of, 44, 56, 536, 537
- triangle inequality, 56
- singular vector, 537
 - eigenvector, 511, 592
 - orthonormal, 338
- SIOPT, 225
- slab, 33, 262, 589
- slack
 - complementary, 235
 - variable, 224, 230, 246
- Slater, 128, 167, 231, 234, 235
- slice, 103, 141, 365, 557
- slope, 194
- SNR, 638
- SOCP, *see* program, second-order cone
- solid, 116, 120, 411
- solution, 223
 - analytical, 190, 223, 535
 - feasible, 68, 135, 231, 615–618, 639
 - dual, 234, 235
 - strictly, 231, 234
 - global, 223
 - local, 223
 - numerical, 266
 - optimal, 68, 71–73, 171, 639
 - problem statement as, 8, 223
 - set, 171, 335, 639
 - trivial, 32
 - unique, *see* unique
 - vertex, 68, 178, 225, 226, 238, 284, 292, 356
- sort
 - function, 178, 179, 274, 464–467, 483, 488, 634
 - index matrix, 405
 - largest entries, 179
 - monotone nonnegative, 466
 - smallest entries, 178

- span, 52, 635
 sparsity, 173–180, 236, 240, 273–278, 287, 288, 299, 301, 317, 640
 gradient, 302
 nonnegative, 177, 277, 282–286
- spectahedron, 53
 spectral
 cone, 398–400, 464, 634, 637
 dual, 400, 401
 orthant, 466
 factorization, 268–270
 inequality, 398
 norm, *see* norm
 projection, *see* projection
- sphere, *see* hypersphere
 packing, 356
- square, *see* matrix, *see* norm
 square root, 629, 637, *see* function, fractional, *see* matrix
- Srebro, 56, 536
 Starck, 303
 steepest descent, 194, 557
 Stiemke, 134
 strain, *see* problem
 Strang, 494
 stress, *see* problem
 strict
 complementarity, 235
 feasibility, 231, 234
 positivity, 385
 triangle inequality, 387
- Sturm, 516
 subject to, 641
 submatrix, *see* principal
 subset, proper, 631
 subspace, 32, 635
 0, 32, 47, 635, 640
 algebra, 32, 69, 517
 antihollow
 antisymmetric, 48, 49, 458, 636
 symmetric, 48, 636
 antisymmetric, 47
 Cartesian, 275, 610
 complementary, *see* complement
 fundamental, 41, 69, 518, 521, 522, 574, 581
 projector, 581
 geometric center, 376, 377, 417, 441, 445–447, 473, 515, 599, 636
 dimension, 376, 599
 orthogonal complement, 97, 373, 441, 599, 636
 hollow, 48, 376, 447, 636
 dimension, 49, 376
 independence, 32, 631
 intersection, 73
 hyperplane, 70
 nullspace basis span, 70
 parallel, 33
 proper, 32, 48, 49, 125, 149, 153, 443, 606
 representation, 69
 smallest, face, 98
 symmetric, 46
 tangent, 96
 translation invariant, 373, 377, 441, 599, 636
 trivial, *see* subspace, 0
- vectorization, 73
 successive
 approximation, 614
 projection, 614
 sufficient, 632
 sum, 40, 634
 empty, 634
 Minkowski, 40
 of eigenvalues, 44, 487, 495, 539, 540
 of extremes, 87
 of functions, 171, 197, 220, 221
 of matrices
 eigenvalues, 499
 nullspace, 73
 rank, 107, 495, 496
 of singular values, 44, 56, 536, 537
 Pythagorean, 528, 529
 vector, 40, 520, 631
 of cones, 81, 130
 orthogonal, 130, 606, 632
 unique, 47, 122, 520, 631, 632
- superset, 631
 supremum, 51, 535, 641, *see* maximum
 of affine functions, 185, 186, 536, 538
 of convex functions, 185, 191, 220
 of quasiconvex functions, 221
 supporting hyperplane, 65–67, 603
- surjection, 639, *see* surjective
 surjective, 45, 375, 377, 379, 465, 638, 639
 linear, 379, 380, 392, 393
- SVD, *see* singular value decomposition
 svec, 47, 224, 642
 Swiss roll, 25
 Sylvester, 496, 520
 symmetry, 344
- T –, 629
- tangent
 cone, 430
 hyperplane, 67, 199–201
 line, 37, 38, 361, 362, 557
 subspace, 96
- Tanner, 277
 Tarazaga, 417, 422, 428, 478
 taxicab, *see* distance, 1-norm
 Taylor series, 202, 203, 475, 556, 558–564, 571
 tensor, 551–553
 tesseract, 44
 tetrahedron, 120, 283, 412
 angle inequality, 411
 regular, 411, 421
- Theobald, 251, 495
- theorem
 0 eigenvalues, 513
 alternating projection, distance, 616
 alternative, 132–134, 139
 EDM, 455
 semidefinite, 232
 weak, 134
- Barvinok, 110
 Bunt-Motzkin, 601
 Carathéodory, 131, 596
 compressed sensing, 277, 301
 cone

- faces, 85
- intersection, 82
- conic coordinates, 165
- convexity condition, 198
- decomposition
 - dyad, 516
 - directional derivative, 558
 - discretized membership, 137
 - dual cone intersection, 163
 - duality
 - strong, 128, 235
 - weak, 127, 233
- EDM, 392
- eigenvalue
 - of difference, 499
 - of sum, 499
 - order, 498
 - zero, 513
- elliptope vertices, 391
- exposed, 88
- extreme existence, 75
- extremes, 87, 88, 119
- Farkas' lemma, 131–134
 - not positive definite, 233
 - positive definite, 232
 - positive semidefinite, 231
- fundamental
 - algebra, 505
 - algebra, linear, 69
 - convex optimization, 223
- generalized inequality and membership, 131
- Geršgorin discs, 105, 106
- gradient monotonicity, 197
- Hahn-Banach, 60, 65, 68
- halfspaces, 61
- Hardy-Littlewood-Pólya, 465
- hypersphere, 391
- inequalities, 465
- intersection, 39
 - inverse image, 40, 43
 - closedness, 143
- Klee, 87
- line, 207, 220
- linearly independent dyads, 520
- majorization, 490
- mean value, 561
- Minkowski, 117
- monotone nonnegative sort, 466
- Motzkin, 601
 - transposition, 134
- nonexpansivity, 608
- pointed cones, 82
- positive semidefinite, 493
 - convex subsets, 108
 - matrix sum, 107
 - principal submatrix, 499
 - symmetric, 500
- projection
 - algebraic complement, 607
 - on affine, 585
 - on cone, 605
 - on convex set, 602
 - on PSD geometric intersection, 445
 - on subspace, 42
 - unique minimum-distance, 602
- via dual cone, 607
- via normal cone, 602
- projector
 - rank trace, 580, 583
 - semidefinite, 500
- proper-cone boundary, 85
- Pythagorean, 293, 370, 612
- range of dyad sum, 521
- rank
 - affine dimension, 383
 - partitioned matrix, 503
 - Schur-form, 503, 504
 - trace, 580, 583
 - real eigenvector, 505
 - sparse sampling, 277, 301
 - sparsity, 177
 - Sylvester, 496, 520
 - Tour, 394
 - Weyl, 117
 - eigenvalue, 499
 - zero eigenvalues, 513
- thin, *see* matrix
- tight, 345, 640
- Torgerson, 378
- tr, 487, 495, 497, 642
- trace, 184, 487, 536, 537, 567, 642
 - commutative, 495
 - derivative, 207, 568
 - eigenvalues, 487, 495
 - heuristic, 251, 252, 332, 473–475, 537
 - inequality, 497, 498
 - maximization, 441
 - minimization, 251, 252, 332, 359, 473–475, 502, 537
 - nonnegative, 497
 - of product, 43, 488, 489, 495, 497
 - gradient, 567
 - of projection matrix, 580, 583
 - positive semidefinite, 497
 - product, 489, 497
 - rank gap, 473
 - vec, 43, 488, 489
 - zero, 512, 515
- trajectory, 396, 436
 - sensor, 364
- transform
 - cosine, discrete, 278, 303
 - Fourier, 268, 269
 - discrete, 45, 303, 308, 630, 638
 - discrete time, 219
 - inverse discrete, 303, 305
 - Karhunen-Loéve, 402
 - Laplace, 212, 213, 269, 270
 - Legendre-Fenchel, 474
 - sparsifying, 301, 303
 - z , 219
- transformation
 - affine, 40, 42, 65, 143
 - function, 197, 220
 - inverse, 42
 - positive semidefinite cone, 93
 - bijective, *see* bijective
 - bilinear, 220
 - congruence, 397, 496
 - coordinate, 419, 420

- rotation, 469, 531
- injective, *see* injective
- invertible, 42, 44, 45
- linear, 32, 41, 64, 112, 574
 - cone, 81, 85, 112, 116, 132, 143, 145
 - cone, dual, 130, 132, 452
 - inverse, 41, 418, 574
 - polyhedron, 112, 116, 132
- rank-1, 336
- rigid, 21, 362
- similarity, 498, 596
 - sign, 500
- surjective, *see* surjective
- transitivity
 - face, 76
 - order, 84, 91, 497, 640
- trefoil, 438, 440, 442
- triangle, 345
 - inequality, *see* inequality
- triangulation, 22, 162
- trigonometry
 - cosine, 42, 353
 - law, 369, 412
 - distance, 369
 - Gram, 350
 - inequality, 346
 - inner product, 42, 353, 369, 370
 - relative angle, 371
- trilateration, 22, 39
 - tandem, 365
 - unique, 359–361
- trivial, 640, *see* zero
- Tucker, 133, 161, 463

- $- U -$, 53
- unbounded below, 68, 71, 72, 133, 221
- underdetermined, 334, 630
- unfolding, 438, 443
- unfurling, 438
- unimodal, 209
- unique
 - cone, 90, 122, 418
 - dual, 122, 145
 - direction, extreme, 86
 - EDM, 393, 403, 464
 - eigen
 - value, 102, 505
 - vector, 506
 - expansion, biorthogonal, 147–150, 428, 520, 583, 587, 588
 - generators, 119
 - Gram matrix, 373, 377
 - hull
 - affine, 50
 - convex, 51
 - hyperplane, supporting, 198, 199
 - independence, conic, 111, 115, 150, 151
 - inequality, triangle, 410
 - localization, 22, 255, 256, 360, 362
 - minimizer, 170, 171
 - minimum, 169, 558
 - element, 83, 84, 171, 172
 - projection, 580, 581, 598, 601, 602
 - spectral, 466

- projector, 581, 582, 599
- pseudoinverse, 195, 573
- reconstruction, 346, 359–363, 372, 375, 438
- solution, 468, 471, 475, 481
 - convex, 170, 171
 - geometry, 39, 362
 - list, 469
 - Procrustes, 541
 - sum, vector, 47, 122, 520, 631, 632
 - SVD, 338, 509
 - trilateration, 359–361
- unraveling, 438, 440, 442
- untieing, 440, 442
- update
 - inverse, 519
 - rank-1, 519

- $- V -$, 352
- value
 - absolute, 173, 174, 203
 - eigen, *see* eigen
 - objective, 233, 243
 - saddle, 127, 129, 225
- Van Loan, 491
- variable
 - dual, 125, 161, 162, 167, 633
 - matrix, 63
 - nonnegative, *see* constraint
 - slack, 224, 230, 246
- variation
 - calculus, 135
 - total, 306
- vec, 42, 94, 304, 488, 489, 642
 - product, 489
 - trace, 43, 488, 489
- vector, 32, 639
 - binary, 51, 239, 294, 326, 328, 390, 633, 635
 - difference, 40, 130, 632
 - direction, *see* direction
 - dual, 622
 - entry, *see* entry
 - indices, 629
 - magnitude, 528, 529
 - normal, 61, 601, 624
 - optimization, 83, 84, 171, 172, 272, 306
 - parallel, 584, 585, 587, 588
 - Perron, 397
 - point, 87, 639
 - primal, 622
 - product
 - inner, *see* product, inner
 - outer, *see* matrix, dyad
 - zero, *see* zero, product
 - pseudoinverse, 574
 - quadrature, 112, 374
 - reflection, 528
 - rotation, 105, 374, 375, 527
 - space, 31, 32, 635
 - ambient, 32, 443, 453
 - Euclidean, 343
 - sum, *see* sum
 - vectorization, 42, *see* vec svec & dvec
 - inner product, 42–44, 494
 - Kronecker product, 489

- projection, 432, 593, 594, 599
- subspace, 73
- symmetric, 47
 - hollow, 49
- Venn diagram
 - EDM, 459
 - program class, 226
 - sets, 117
- vertex, 36, 37, 57, 75, 78, 175, 390
 - description, *see* description
 - elliptope, 238, 390, 391
 - Laurent, 390
 - of cone, 82
 - none, 82, 86, 87, 114, 115, 119, 128
 - polyhedron, 57, 117, 175
 - solution, 68, 178, 225, 226, 238, 284, 292, 356
- Vetterli, 301
- volume, *see also* content
 - facet, 412, 413
 - inequality, 413
 - polyhedron, 413
 - pyramid, 414
 - simplex, 413, 414
 - tetrahedron, 413
- von Neumann, 326, 479, 545, 613, 614, 618
- Voronoi diagram, 367
- vortex, 425

- W –*, 250
- wavelet, 302, 303
- wedge, 86, 125
- Weinberger & Saul, 25, 438, 440, 442
- Wells, 190, 417, 422, 428, 478, 479
- Weyl, 117, 132, 499
- wide, *see* matrix
- Wiener, 614
- WinEdt, 4
- wireless location, 21, 254, 261, 366
- womb, 550
- Woodbury, 519
- Wright, 223
- Wüthrich, 23

- X –*, 634

- Y –*, 207
- Yates, 505
- Ye, 134, 230, 363, 368
- Youla, 611
- Young, 27, 462, 464, 486, 538

- Z –*, 61
- z*, 219
 - transfer function, 219
 - transform, 219
- Zenodorus, 535
- zero, 512, 513, 515, 516, 640, *see* origin
 - boundary, 82, 85
 - cone, 82, 85
 - definite, 515, 516
 - diagonal, 512, 575
 - eigenvalue, 513, 518
 - entry, 512, 575
 - function, 171
 - gradient, 135, 194, 598
 - interior, 82, 85
 - matrix, 318
 - norm, *see* 0-norm
 - norm-, 512
 - pad, 243, 510
 - product, 42, 61, 63, 73, 132, 515, 516, 636
 - PSD, 91, 97–101, 235, 515
 - pseudoinverse, 575
 - rank, 97, 109, 227, 228, 252
 - solution, 32, 640
 - subspace, 32, 47, 635, 640
 - trace, 512, 515
 - transfer function, 212
- Zhang
 - Fuzhen, 492, 493
 - Shuzhong, 516
- Ziegler, 356
- Zinoviev, 358
- Zolotarev, 358